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

September 30, 2011

PROPERTY AND CASUALTY

2011

24074201120100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

The Ohio Casualty Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office: 175 Berkeley Street (Street and Number)

Boston, MA 02116 (City or Town, State and Zip Code) 617-357-9500 (Area Code) (Telephone Number)

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

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

Internet Website Address: www.lmac.com

Statutory Statement Contact: Pamela Heenan (Name) 617-357-9500 x44689 (Area Code) (Telephone Number) (Extension)

Statutory.Compliance@LibertyMutual.com (E-Mail Address) 617-574-5955 (Fax Number)

OFFICERS

Chairman of the Board

James Paul Condrin, III #

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

VICE-PRESIDENTS

Name	Title	Name	Title
Anthony Alexander Fontanes	EVP and Chief Investment Officer	Scott Rhodes Goodby	EVP and Chief Operating Officer

DIRECTORS OR TRUSTEES

James Paul Condrin, III #	John Derek Doyle	Michael Joseph Fallon	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

17th day of October , 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,044,504,167		3,044,504,167	3,098,177,633
2. Stocks:				
2.1 Preferred stocks	9,835,500		9,835,500	11,431,980
2.2 Common stocks	509,234,210		509,234,210	479,829,336
3. Mortgage loans on real estate:				
3.1 First liens	102,536,861		102,536,861	109,898,585
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	28,322,802		28,322,802	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 ($ 6,294,275), cash equivalents ($ 3,573,783), and short-term investments ($ 68,597,327)	78,465,385		78,465,385	139,855,545
6. Contract loans (including $ 0 premium notes)				
7. Derivatives				
8. Other invested assets	9,573,237		9,573,237	1,496,111
9. Receivables for securities	167,198		167,198	783,087
10. Securities lending reinvested collateral assets	90,827,710		90,827,710	23,423,942
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,873,467,070		3,873,467,070	3,894,418,095
13. Title plants less $ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	34,787,661		34,787,661	39,393,065
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	89,890,720	10,439,100	79,451,620	73,231,496
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 514,351 earned but unbilled premiums)	614,071,064	51,436	614,019,628	588,965,763
15.3 Accrued retrospective premiums	1,026,063	102,848	923,215	1,868,815
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,854,026		15,854,026	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	29,443,099		29,443,099	
18.2 Net deferred tax asset	204,344,422	67,990,879	136,353,543	166,779,167
19. Guaranty funds receivable or on deposit	2,473,926		2,473,926	3,446,953
20. Electronic data processing equipment and software	1,080,231	724,878	355,353	590,684
21. Furniture and equipment, including health care delivery assets ($ 0)	89,974	89,974		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	31,312,866		31,312,866	33,320,453
24. Health care ($ 0) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	23,665,129	3,140,850	20,524,279	21,289,624
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,921,506,251	82,539,965	4,838,966,286	4,842,037,189
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	4,921,506,251	82,539,965	4,838,966,286	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	12,129,214		12,129,214	11,859,095
2502. Other assets	6,233,993	3,140,850	3,093,143	4,034,125
2503. Equities and deposits in pools and associations	5,301,922		5,301,922	5,396,404
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	23,665,129	3,140,850	20,524,279	21,289,624

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 563,885,415)	1,854,942,896	1,821,831,326
2.	Reinsurance payable on paid losses and loss adjustment expenses	134,092,766	122,240,171
3.	Loss adjustment expenses	404,437,802	406,608,066
4.	Commissions payable, contingent commissions and other similar charges	52,760,226	55,026,231
5.	Other expenses (excluding taxes, licenses and fees)	32,327,130	16,236,073
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	12,078,453	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 $ 164,577,073 and including warranty reserves of $ 0)	1,026,952,870	990,044,170
10.	Advance premium	8,092,382	6,710,202
11.	Dividends declared and unpaid:		
	11.1. Stockholders		
	11.2. Policyholders	302,206	191,221
12.	Ceded reinsurance premiums payable (net of ceding commissions)	20,080,222	21,720,608
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	1,084,996	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	79,114,258	66,774,958
19.	Payable to parent, subsidiaries and affiliates	60,725,224	116,469,643
20.	Derivatives		
21.	Payable for securities	3,757,388	10,433,125
22.	Payable for securities lending	90,827,710	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	31,726,565	41,107,426
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,813,303,094	3,724,882,476
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,813,303,094	3,724,882,476
29.	Aggregate write-ins for special surplus funds	28,995,503	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)	459,889,042	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)	1,025,663,192	1,117,154,713
38.	Totals (Page 2, Line 28, Col. 3)	4,838,966,286	4,842,037,189

	DETAILS OF WRITE-IN LINES		
2501.	Retroactive reinsurance reserves	18,075,692	19,461,813
2502.	Other liabilities	11,732,855	16,748,557
2503.	Amounts held under uninsured plans	1,098,623	2,195,199
2598.	Summary of remaining write-ins for Line 25 from overflow page	819,395	2,701,857
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	31,726,565	41,107,426
2901.	SSAP 10R incremental change	24,775,763	31,040,037
2902.	Special surplus from retroactive reinsurance	4,219,740	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)	28,995,503	35,452,351
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 235,575,217)	253,529,198	293,890,423	382,352,127
1.2 Assumed (written $ 1,627,946,147)	1,594,322,821	1,575,662,344	2,104,092,719
1.3 Ceded (written $ 235,575,217)	253,529,198	293,890,423	382,352,127
1.4 Net (written $ 1,627,946,147)	1,594,322,821	1,575,662,344	2,104,092,719
DEDUCTIONS:			
2. Losses incurred (current accident year $ 1,082,900,577):			
2.1 Direct	78,743,950	112,683,575	124,241,180
2.2 Assumed	1,025,372,896	899,873,427	1,178,944,073
2.3 Ceded	78,743,950	112,683,575	124,241,180
2.4 Net	1,025,372,896	899,873,427	1,178,944,073
3. Loss adjustment expenses incurred	190,451,900	186,244,105	248,390,837
4. Other underwriting expenses incurred	520,709,689	536,957,545	707,104,975
5. Aggregate write-ins for underwriting deductions	(218,342)	(195,268)	(115,099)
6. Total underwriting deductions (Lines 2 through 5)	1,736,316,143	1,622,879,809	2,134,324,786
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(141,993,322)	(47,217,465)	(30,232,067)
INVESTMENT INCOME			
9. Net investment income earned	118,854,984	129,692,241	170,629,067
10. Net realized capital gains (losses) less capital gains tax of $ 2,209,132	4,102,674	49,727,376	54,392,999
11. Net investment gain (loss) (Lines 9 + 10)	122,957,658	179,419,617	225,022,066
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 61,151 amount charged off $ 3,334,154)	(3,273,002)	(6,733,447)	(8,841,142)
13. Finance and service charges not included in premiums	13,430,575	13,961,457	18,566,674
14. Aggregate write-ins for miscellaneous income	(1,136,216)	(26,538,011)	(26,822,622)
15. Total other income (Lines 12 through 14)	9,021,357	(19,310,001)	(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)	(10,014,307)	112,892,151	177,692,909
17. Dividends to policyholders	2,876,886	2,626,551	(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)	(12,891,193)	110,265,600	178,411,860
19. Federal and foreign income taxes incurred	(4,052,839)	11,575,856	13,743,662
20. Net income (Line 18 minus Line 19) (to Line 22)	(8,838,354)	98,689,744	164,668,198
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,117,154,713	1,336,171,686	1,336,171,686
22. Net income (from Line 20)	(8,838,354)	98,689,744	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 $ (23,450,966)	(29,857,458)	4,048,098	(6,750,435)
25. Change in net unrealized foreign exchange capital gain (loss)	(5,463,837)		657,335
26. Change in net deferred income tax	(17,495,874)	5,632,101	(21,312,229)
27. Change in nonadmitted assets	(30,527,454)	(151,801)	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	(943,233)	1,177,776	1,271,503
38. Change in surplus as regards policyholders (Lines 22 through 37)	(91,491,521)	(290,604,082)	(219,016,973)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,025,663,192	1,045,567,604	1,117,154,713

DETAILS OF WRITE-IN LINES			
0501. Private passenger auto escrow	(218,342)	(195,268)	(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)	(195,268)	(115,099)
1401. Retroactive reinsurance gain/(loss)	(200,738)	(26,051,207)	(26,056,466)
1402. Other income/(expense)	(935,478)	(486,804)	(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)	(1,136,216)	(26,538,011)	(26,822,622)
3701. Other changes in surplus	5,321,041	(1,240,370)	(1,240,370)
3702. SSAP 10R incremental change	(6,264,274)	2,418,146	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)	(943,233)	1,177,776	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	1,600,930,923	1,625,065,698	2,151,543,742
2. Net investment income	134,110,063	145,067,213	187,070,084
3. Miscellaneous income	8,090,039	(29,663,164)	(28,303,329)
4. Total (Lines 1 to 3)	1,743,131,025	1,740,469,747	2,310,310,497
5. Benefit and loss related payments	965,190,383	1,000,664,949	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	705,217,071	814,283,550	1,054,144,026
8. Dividends paid to policyholders	2,765,901	4,121,580	821,783
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	34,029,885	81,387,652	91,451,402
10. Total (Lines 5 through 9)	1,707,203,240	1,900,457,731	2,427,371,425
11. Net cash from operations (Line 4 minus Line 10)	35,927,785	(159,987,984)	(117,060,928)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	456,475,199	1,256,243,505	1,441,555,545
12.2 Stocks	106,150,126	83,725,401	95,202,206
12.3 Mortgage loans	6,973,216	1,851,541	2,590,995
12.4 Real estate			
12.5 Other invested assets	165,364,624	2,164,238	2,596,358
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	233,024	(51,530,005)	(906,313)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	735,196,189	1,292,454,680	1,541,038,791
13. Cost of investments acquired (long-term only):			
13.1 Bonds	417,224,051	826,944,760	980,719,586
13.2 Stocks	180,233,480	9,892,537	190,470,368
13.3 Mortgage loans	150,365	10,860,192	16,907,934
13.4 Real estate	(9,276)	361,103	7,936,990
13.5 Other invested assets	241,264,326	691,526	24,010,303
13.6 Miscellaneous applications	6,675,749	8,949,430	20,621,563
13.7 Total investments acquired (Lines 13.1 to 13.6)	845,538,695	857,699,548	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)	(110,342,506)	434,755,132	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		400,000,000	400,000,000
16.6 Other cash provided (applied)	13,024,561	1,141,819	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)	13,024,561	(398,858,181)	(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)	(61,390,160)	(124,091,033)	(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)	78,465,385	180,195,737	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 September 30, 2011: None.

3. Each Loaned Backed Security with a recognized other-than-temporary impairment held by the Company at September 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
021460AB6	978,598	969,105	9,494	969,105	798,319	9/30/2011
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
74958AAC8	1,342,316	1,336,469	5,847	1,336,469	1,154,882	9/30/2011

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 September 30, 2011:

	1	2
	Less Than 12 Months	12 Months or Longer
Gross Unrealized Loss	(238,286)	(3,847,283)
Fair Value of Securities with Unrealized Losses	34,697,596	31,379,422

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

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

No change.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2011:

1	2	3	4	5
Description	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
Issuer Obligations	-	$ 172,200,437	$ 3,000,000	$ 175,200,437
Residential Mortgage-Backed Securities	-	9,355,015	-	9,355,015
Commercial Mortgage-Backed Securities	-	4,363,317	-	4,363,317
Total Bonds	-	$ 185,918,769	$ 3,000,000	$ 188,918,769
Preferred Stocks				
Industrial and Miscellaneous (Unaffiliated)	-	$ 9,537,500	-	$ 9,537,500
Total Preferred Stocks	-	$ 9,537,500	-	$ 9,537,500
Common Stocks				
Industrial and Miscellaneous	$ 207,012,051	-	$ 322,249	$ 207,334,300
Total Common Stocks	$ 207,012,051	-	$ 322,249	$ 207,334,300
Total assets at fair value	$ 207,012,051	$ 195,456,269	$ 3,322,249	$ 405,790,569
Liabilities at fair value	-	-	-	-
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 September 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 9/30/2011
Bonds	$ -	$ 230,588	$ -	$ -	$ -	$ 2,769,412	$ 3,000,000
Preferred Stock	30	-	-	-	-	(30)	0
Common Stock	328,628	-	-	-	(9,397)	3,018	322,249
Total	$ 328,658	$ 230,588	$ -	$ -	$ (9,397)	$ 2,772,400	$ 3,322,249

3. Policy on Transfers Into and Out of Level 3

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

NOTES TO FINANCIAL STATEMENTS

4. Inputs and Techniques Used for Fair Value

Fixed Maturities

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

U.S. government and agency

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

Mortgage-Backed Securities

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

Asset-Backed Securities

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

Municipals

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

Corporate debt and other

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

Foreign government securities

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

Equity Securities

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

NOTES TO FINANCIAL STATEMENTS

Other Investments

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

5. Derivative Fair Values

Not applicable

B. This Disclosure was removed by NAIC December 2010.

C. Other Fair Value Disclosures

Not applicable

D. Reasons Not Practical to Estimate Fair Value

Not applicable

Note 21 - Other Items

A. 2011 North Carolina Private Passenger Automobile Escrow

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 $58,162,997 during the first three quarters of 2011. This decrease was primarily the result of updated reserving analysis and improving loss trends in the Fidelity/Surety $26,220,761, Commercial Multiple Peril $20,584,388, Other Liability - Occurrence $13,250,989, Private Passenger Auto Liability/Medical $6,422,328, Homeowners/Farmowners $5,528,199, Other Liability - Claims Made $3,773,924, and Auto Physical Damage $3,363,119 lines. This was partially offset by weakening loss trends in the Workers Compensation $21,208,609 line. Prior estimates are revised as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No change.

Note 27- Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

Note 29 - Participating Policies

No change.

Note 30 - Premium Deficiency Reserves

No change.

Note 31 - High Dollar Deductible Policies

No change.

NOTES TO FINANCIAL STATEMENTS

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 Guaranty Insurance Contracts

No change.

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No [ ]

1.2 If yes, has the report been filed with the domiciliary state? Yes [X] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [X] No [ ] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/28/2010

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

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

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

GENERAL INTERROGATORIES

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules, and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code. Yes [X] No [ ]

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

9.2 Has the code of ethics for senior managers been amended? Yes [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: $ 503,090

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 293,678,584	$ 301,908,921
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	$ 301,958,772
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, mortage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III Conducting Examinations, F – Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:
   5.1. A&H loss percent 0.00 %
   5.2. A&H cost containment percent 0.00 %
   5.3. A&H expense percent excluding cost containment expenses 0.00 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

NONE Schedule F

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year To Date - Allocated by States and Territories

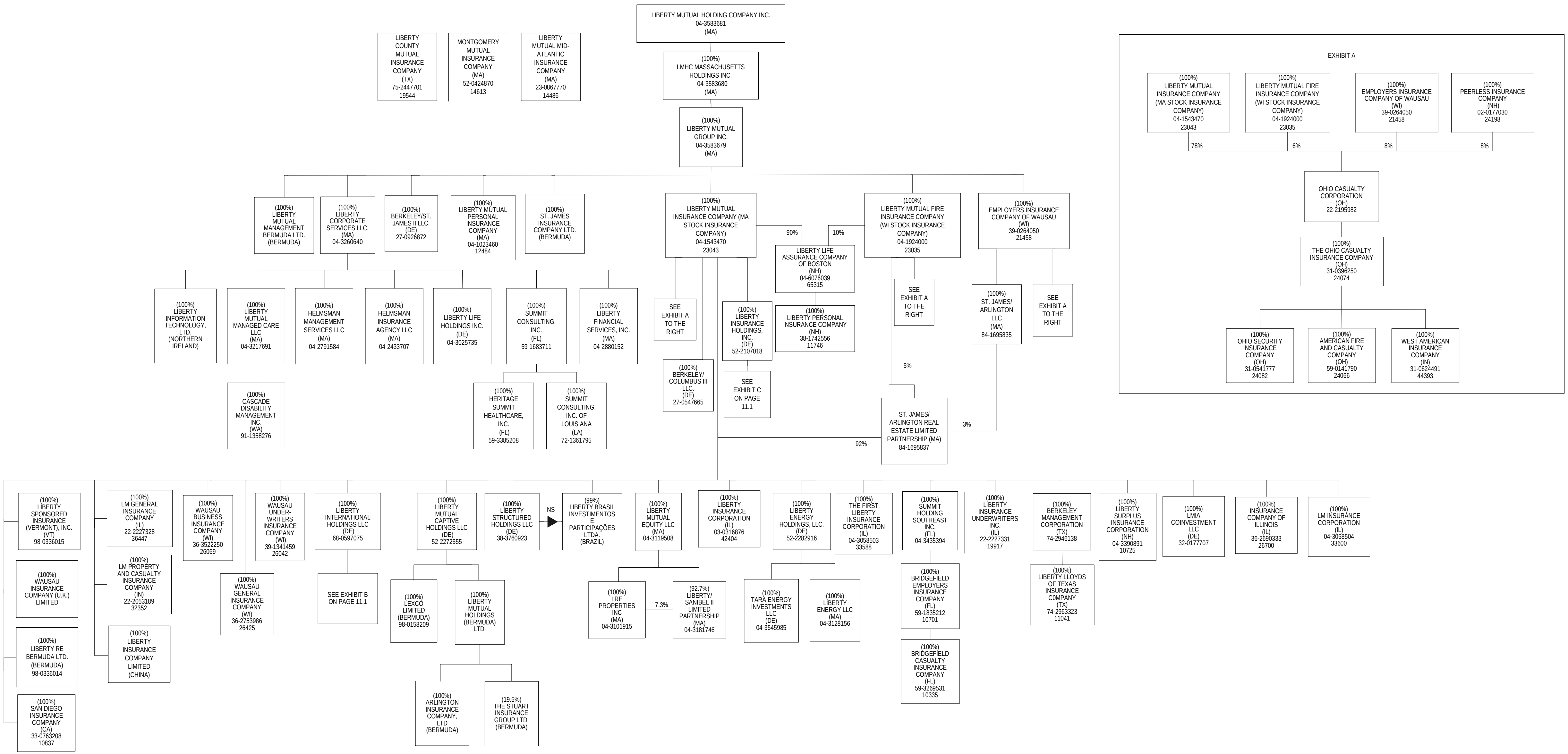
		Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	1	2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	L	2,501,284	3,214,349	763,885	783,696	9,363,663	8,567,160
2. Alaska AK	L	8,791,269	11,221,880	2,595,747	2,653,473	12,383,614	11,528,858
3. Arizona AZ	L	2,683,973	2,825,869	612,164	476,901	6,095,236	9,595,105
4. Arkansas AR	L	965,887	1,387,140	747,341	667,137	4,281,990	3,060,113
5. California CA	L	2,292,989	1,900,208			2,897,920	5,691,828
6. Colorado CO	L	1,761,779	1,972,298	726,802	531,707	2,767,934	3,737,819
7. Connecticut CT	L	4,808,318	5,378,332	2,594,759	1,611,152	28,945,157	30,619,635
8. Delaware DE	L	995,206	444,198	138,448	339,020	1,260,086	1,426,194
9. District of Columbia DC	L	688,642	488,968	10,738	207,924	949,858	1,117,147
10. Florida FL	L	15,738,687	14,871,445	6,934,091	5,539,625	34,530,054	34,876,211
11. Georgia GA	L	4,086,259	3,646,965	4,167,381	60,374	16,080,450	12,421,231
12. Hawaii HI	L	169,469	131,771			297,597	280,167
13. Idaho ID	L	1,042,996	1,637,735	475,503	512,431	1,244,068	1,610,269
14. Illinois IL	L	7,389,993	7,952,633	3,492,355	13,210,797	18,714,366	21,972,023
15. Indiana IN	L	3,835,959	4,004,034	827,682	1,387,315	6,327,095	9,938,006
16. Iowa IA	L	418,572	364,378	97,081	115,921	1,996,586	2,016,232
17. Kansas KS	L	870,018	1,309,667	216,790	330,571	1,400,101	2,331,782
18. Kentucky KY	L	11,830,132	13,108,696	4,462,400	2,978,327	25,339,494	21,615,538
19. Louisiana LA	L	2,435,789	3,251,224	2,017,232	3,758,406	2,787,473	5,200,021
20. Maine ME	L	795,602	1,043,925	579,307		975,879	893,365
21. Maryland MD	L	10,192,663	11,735,279	9,104,662	8,398,033	22,747,292	30,915,889
22. Massachusetts MA	L	5,735,817	5,736,829	1,388,330	11,759,184	17,703,079	22,084,879
23. Michigan MI	L	2,142,929	2,530,771	1,495,870	1,871,083	13,649,347	8,478,475
24. Minnesota MN	L	905,830	864,703	330,920	8,129	3,732,030	3,940,922
25. Mississippi MS	L	2,666,402	3,691,416	348,488	391,280	4,182,645	4,456,274
26. Missouri MO	L	3,171,970	3,512,965	2,327,017	2,234,971	9,430,901	7,950,460
27. Montana MT	L	776,885	1,197,910	105,180	149,121	702,286	645,427
28. Nebraska NE	L	325,475	432,742	273,526	392,042	1,221,481	1,579,191
29. Nevada NV	L	400,236	469,704	24,902	11,753	508,367	458,326
30. New Hampshire NH	L	607,840	502,814	9,773	167,261	3,068,831	2,314,591
31. New Jersey NJ	L	27,696,154	29,917,797	17,090,566	15,841,714	128,992,956	146,060,966
32. New Mexico NM	L	3,101,875	3,550,374	799,611	1,287,920	3,429,450	4,124,690
33. New York NY	L	9,050,349	9,580,591	9,549,600	4,150,868	47,346,239	62,462,161
34. North Carolina NC	L	11,612,238	12,623,762	6,029,381	5,014,304	21,548,764	20,926,503
35. North Dakota ND	L	150,451	192,520	11,942	125	333,128	387,483
36. Ohio OH	L	9,474,222	10,364,179	1,952,588	3,357,182	22,072,947	19,505,066
37. Oklahoma OK	L	9,677,568	11,034,135	6,911,723	10,103,621	12,452,987	14,943,533
38. Oregon OR	L	5,628,231	8,393,800	1,975,054	1,794,298	6,526,498	7,912,443
39. Pennsylvania PA	L	15,711,442	18,180,713	5,883,269	7,452,962	50,051,144	55,910,828
40. Rhode Island RI	L	609,645	517,468	1,143	238,146	1,961,964	1,934,575
41. South Carolina SC	L	3,185,250	3,372,059	1,022,174	4,118,657	13,186,209	13,053,696
42. South Dakota SD	L	34,064	30,266	6,682	4,635	203,487	99,682
43. Tennessee TN	L	4,857,033	4,956,039	1,498,026	970,593	9,420,667	10,215,607
44. Texas TX	L	11,935,913	14,871,791	4,458,050	5,545,151	28,593,576	33,505,058
45. Utah UT	L	2,841,320	2,753,434	329,320	691,289	2,811,991	3,771,625
46. Vermont VT	L	45,419	28,444	110,611	2,187	28,379	453,447
47. Virginia VA	L	4,249,085	4,375,992	1,731,065	1,204,492	14,522,862	16,816,404
48. Washington WA	L	10,121,138	17,400,460	5,047,861	13,422,695	21,065,576	24,494,383
49. West Virginia WV	L	580,272	588,177	51,765	130,458	553,178	790,705
50. Wisconsin WI	L	2,678,859	2,569,817	359,697	2,045,878	3,675,078	4,034,177
51. Wyoming WY	L	1,305,819	1,490,366	2,156,248	343,544	807,676	1,387,650
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	(a) 51	235,575,217	267,623,032	113,844,750	138,268,353	645,169,636	714,113,820

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

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

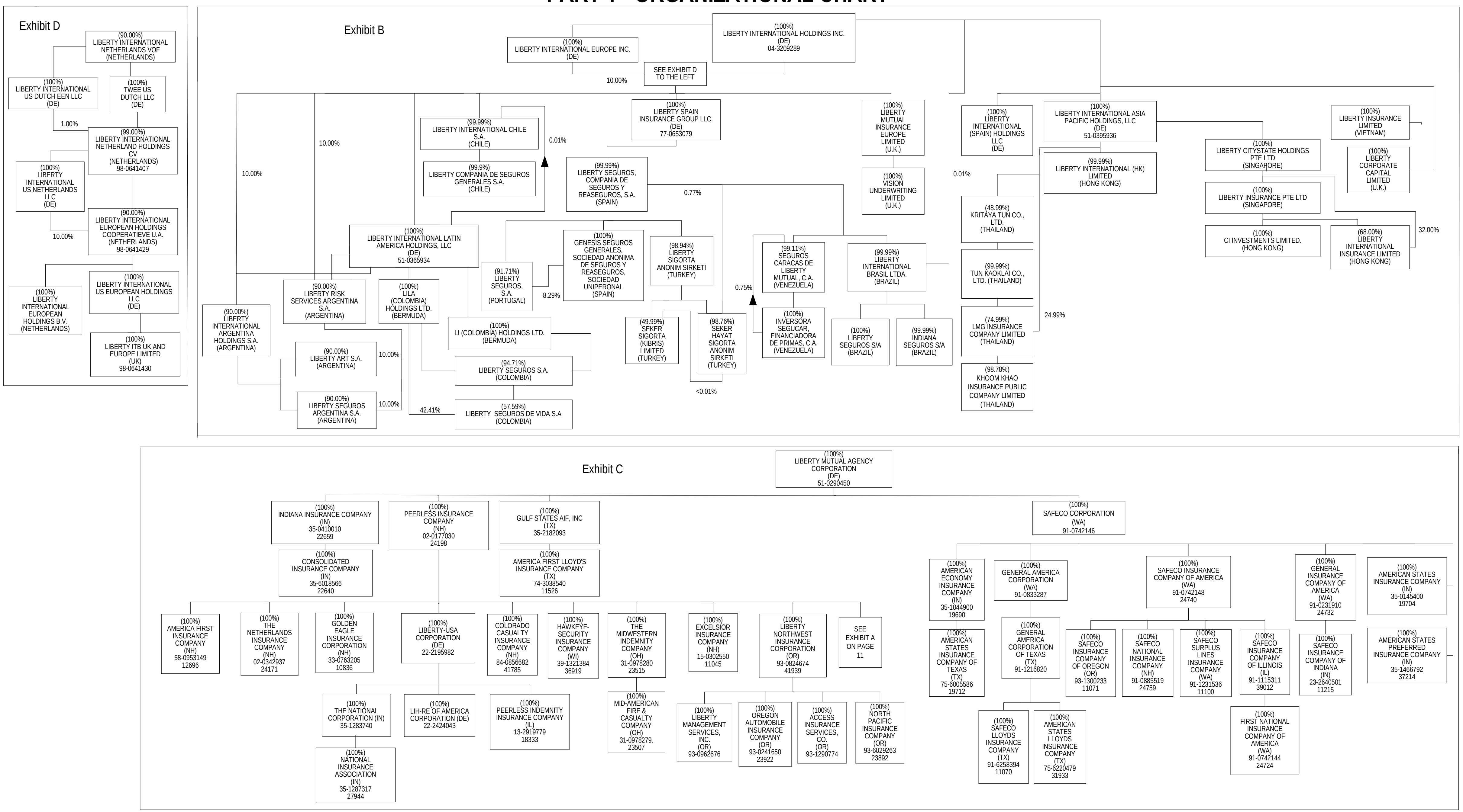
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART



PART 1 – LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	4,505,009	743,649	16.5	3.0
2. Allied lines	3,964,070	6,639,889	167.5	105.7
3. Farmowners multiple peril		(99,895)		
4. Homeowners multiple peril	5,841,760	6,452,975	110.5	78.2
5. Commercial multiple peril	41,577,607	23,796,267	57.2	49.2
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	7,828,590	1,955,841	25.0	43.1
10. Financial guaranty				
11.1 Medical professional liability-occurrence				
11.2 Medical professional liability-claims made				
12. Earthquake	64,422			
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health	44,094	64,400	146.1	-14.3
16. Workers' compensation	16,110,344	12,526,155	77.8	36.2
17.1 Other liability-occurrence	81,455,214	16,598,512	20.4	29.2
17.2 Other liability-claims made	815,437	857,415	105.1	303.9
17.3 Excess Workers' Compensation				-26.9
18.1 Products liability-occurrence	1,984,413	108,485	5.5	-4.6
18.2 Products liability-claims made				
19.1, 19.2 Private passenger auto liability	5,658,092	1,990,391	35.2	81.5
19.3, 19.4 Commercial auto liability	24,363,138	11,735,870	48.2	52.9
21. Auto physical damage	10,202,096	4,203,412	41.2	52.7
22. Aircraft (all perils)				
23. Fidelity	4,475,392	1,542,542	34.5	41.9
24. Surety	44,631,969	(10,371,958)	-23.2	17.3
26. Burglary and theft	6,403			
27. Boiler and machinery	1,148			
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	253,529,198	78,743,950	31.1	38.3

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	1,509,439	4,234,442	4,765,868
2. Allied lines	1,334,409	3,736,579	4,168,045
3. Farmowners multiple peril			
4. Homeowners multiple peril	2,053,580	5,597,621	6,012,992
5. Commercial multiple peril	10,338,733	35,156,761	44,269,322
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	2,990,509	7,998,062	8,930,683
10. Financial guaranty			
11.1 Medical professional liability-occurrence			
11.2 Medical professional liability-claims made			
12. Earthquake	24,563	59,798	63,661
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health	13,657	44,216	52,371
16. Workers' compensation	5,020,581	15,983,077	17,190,744
17.1 Other liability-occurrence	25,310,321	76,693,794	88,885,046
17.2 Other liability-claims made	306,821	780,562	743,092
17.3 Excess Workers' Compensation			
18.1 Products liability-occurrence	578,074	1,672,044	2,239,272
18.2 Products liability-claims made			
19.1, 19.2 Private passenger auto liability	1,761,878	5,420,235	6,295,564
19.3, 19.4 Commercial auto liability	7,303,891	23,231,870	27,671,217
21. Auto physical damage	3,146,745	9,673,517	11,414,882
22. Aircraft (all perils)			
23. Fidelity	1,584,114	4,536,732	4,269,347
24. Surety	14,842,675	40,748,550	40,642,311
26. Burglary and theft	2,037	6,245	7,153
27. Boiler and machinery	404	1,112	1,462
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	78,122,431	235,575,217	267,623,032

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss & LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 - 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 - 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + prior	589,624	475,116	1,064,740	198,966	17,301	216,267	456,276	14,112	362,199	832,587	65,618	(81,504)	(15,886)
2. 2009	205,776	210,765	416,541	94,254	2,915	97,169	147,497	9,415	147,066	303,978	35,975	(51,369)	(15,394)
3. Subtotals 2009 + prior	795,400	685,881	1,481,281	293,220	20,216	313,436	603,773	23,527	509,265	1,136,565	101,593	(132,873)	(31,280)
4. 2010	327,693	419,467	747,160	228,022	28,182	256,204	212,947	23,661	227,463	464,071	113,276	(140,161)	(26,885)
5. Subtotals 2010 + prior	1,123,093	1,105,348	2,228,441	521,242	48,398	569,640	816,720	47,188	736,728	1,600,636	214,869	(273,034)	(58,165)
6. 2011	X X X	X X X	X X X	X X X	615,242	615,242	X X X	288,604	370,142	658,746	X X X	X X X	X X X
7. Totals	1,123,093	1,105,348	2,228,441	521,242	663,640	1,184,882	816,720	335,792	1,106,870	2,259,382	214,869	(273,034)	(58,165)
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. 19.132	2. -24.701	3. -2.610

Col. 13, Line 7
Line 8

4. -5.207

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:

24074201149000030

24074201145500030

24074201136500030

OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES	1 Current Statement Date	2 December 31, Prior Year
2504. Accrued return retrospective premiums	819,395	2,483,533
2505. Private passenger auto escrow		218,324
2597. Totals (Lines 2504 through 2596) (Page 3, Line 2598)	819,395	2,701,857

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	29,521,876	22,877,333
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	(9,276)	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	1,189,798	1,292,447
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	28,322,802	29,521,876
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	28,322,802	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	150,365	144,013
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(284,610)	(183,675)
6. Total gain (loss) on disposals	(254,263)	(193,620)
7. Deduct amounts received on disposals	6,973,216	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)	102,536,861	109,898,585
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	102,536,861	109,898,585
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	102,536,861	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	2,113,596	243,561
2.2 Additional investment made after acquisition	7,155,873	342,800
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(272,360)	168,026
6. Total gain (loss) on disposals	83,695	(165,553)
7. Deduct amounts received on disposals	773,535	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	230,142	
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	9,573,237	1,496,111
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	9,573,237	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	597,457,531	1,171,189,954
3. Accrual of discount	2,734,159	5,667,977
4. Unrealized valuation increase (decrease)	(52,751,454)	(16,811,072)
5. Total gain (loss) on disposals	9,834,594	87,001,706
6. Deduct consideration for bonds and stocks disposed of	562,625,325	1,536,757,751
7. Deduct amortization of premium	11,928,660	15,694,536
8. Total foreign exchange change in book/adjusted carrying value	(5,463,837)	657,335
9. Deduct current year's other than temporary impairment recognized	3,122,080	2,960,999
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,563,573,877	3,589,438,949
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,563,573,877	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)	2,290,234,930	578,977,907	602,896,733	(23,667,237)	2,408,145,581	2,290,234,930	2,242,648,867	2,398,797,513
2. Class 2 (a)	486,434,005	46,820,368	30,468,817	21,763,029	516,125,546	486,434,005	524,548,585	490,583,014
3. Class 3 (a)	120,893,707	7,368,000	1,892,427	15,986,077	116,581,046	120,893,707	142,355,357	116,829,126
4. Class 4 (a)	193,933,619	1,700,000	6,816,540	(17,790,881)	181,453,116	193,933,619	171,026,198	178,291,867
5. Class 5 (a)	35,831,424	675,362	2,461,270	(2,510,784)	41,794,429	35,831,424	31,534,732	35,476,382
6. Class 6 (a)	12,903,628		593,768	(7,748,322)	5,865,866	12,903,628	4,561,538	5,192,284
7. Total Bonds	3,140,231,313	635,541,637	645,129,555	(13,968,118)	3,269,965,584	3,140,231,313	3,116,675,277	3,225,170,186
PREFERRED STOCK								
8. Class 1	1,892,000			(532,000)	1,932,000	1,892,000	1,360,000	1,893,600
9. Class 2	5,025,000			(17,500)	5,050,000	5,025,000	5,007,500	5,055,000
10. Class 3	4,140,000			(970,000)	4,138,000	4,140,000	3,170,000	3,856,000
11. Class 4	298,000				298,000	298,000	298,000	333,350
12. Class 5								
13. Class 6	30		30		294,030	30		294,030
14. Total Preferred Stock	11,355,030		30	(1,519,500)	11,712,030	11,355,030	9,835,500	11,431,980
15. Total Bonds & Preferred Stock	3,151,586,343	635,541,637	645,129,585	(15,487,618)	3,281,677,614	3,151,586,343	3,126,510,777	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 $ 72,171,110; NAIC 2 $ 0; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	68,597,327	X X X	68,597,327	235	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	112,638,376	141,278,031
2. Cost of short-term investments acquired	1,875,424,041	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	1,919,465,090	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)	68,597,327	112,638,376
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	68,597,327	112,638,376

NONE Schedule DB - Part A and B Verification

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

NONE Schedule DB - Verification

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	14,354,177	28,742,163
2. Cost of cash equivalents acquired	9,222,982	25,576,208
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	20,003,376	39,964,194
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,573,783	14,354,177
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,573,783	14,354,177

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
One story office building, 9450 Seward Rd	Fairfield	OH	11/30/1998					58,738
0199999 Acquired by Purchase								58,738
0399999 Totals								58,738

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisitions	Value of Land and Buildings
A9102004	CANOGA PARK	CA		07/01/2011	6.750		30,553	204,851
A8121510	FORT WORTH	TX		09/15/2011	7.000		19,799	80,677
A8121503	ROHNERT PARK	CA		09/15/2011	7.000		2,712	163,219
A8121507	TALLAHASSEE	FL		09/15/2011	7.000		12,838	103,452
A8121513	TAUNTON	MA		09/15/2011	7.000		11,662	28,814
0599999 Mortgages in good standing - Commercial mortgages - all other				XXX	XXX		77,564	581,013
0899999 Total Mortgages in good standing				XXX	XXX		77,564	581,013
3399999 Totals				XXX	XXX		77,564	581,013

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7102005	ALPHARETTA	GA		12/28/2007	08/31/2011	580,034							580,034	580,034			
A8091106	AUGUSTA	GA		11/26/2008	07/28/2011	35,282							35,282	35,282			
A7102020	BRANCHBURG	NJ		02/27/2008	08/31/2011	1,291,436							1,291,436	1,291,436			
A8091108	DOUGLASVILLE	GA		11/26/2008	07/22/2011	39,314							39,314	39,314			
A8070101	EAST NORRITON	PA		07/21/2008	08/31/2011	874,266							874,266	874,266			
A7092106	PORTLAND	OR		12/06/2007	08/02/2011	77,851							77,851	77,851			
A7102006	SAN RAMON	CA		02/22/2008	08/31/2011	1,305,901							1,305,901	1,305,901			
A8091601	WEST BRIDGEWATER	MA		11/05/2008	09/30/2011	64,515							64,515	64,515			
0199999 Mortgages closed by repayment						4,268,599							4,268,599	4,268,599			
A7102205	ABILENE	TX		02/28/2008		124							124	124			
A8081204	ABILENE	TX		10/23/2008		272							272	272			
A8082505	ABILENE	TX		11/14/2008		235							235	235			
A9021303	ADDISON	TX		04/07/2009		59							59	59			
A8013103	AGOURA HILLS	CA		04/17/2008		856							856	856			
A8092403	ALAMEDA	CA		11/24/2008		116							116	116			
A9030503	ALBANY	OR		04/24/2009		174							174	174			
A9040103	ALBUQUERQUE	NM		06/09/2009		197							197	197			
A9040105	ALBUQUERQUE	NM		06/09/2009		135							135	135			
A7120402	ALBUQUERQUE	NM		02/25/2008		363							363	363			
A7120403	ALBUQUERQUE	NM		02/25/2008		363							363	363			
A7120404	ALBUQUERQUE	NM		02/25/2008		385							385	385			
A7120407	ALBUQUERQUE	NM		02/25/2008		497							497	497			
A7120409	ALBUQUERQUE	NM		02/25/2008		414							414	414			
A7120411	ALBUQUERQUE	NM		02/25/2008		486							486	486			
A7091704	ALBUQUERQUE	NM		12/14/2007		206							206	206			
A6092202	ALBUQUERQUE	NM		11/30/2006		596							596	596			
B0060403	ALBUQUERQUE	NM		07/30/2010		365							365	365			
B0040504	ALBUQUERQUE	NM		10/31/2001		43							43	43			
B0040505	ALBUQUERQUE	NM		06/04/2010		23							23	23			
B0040506	ALBUQUERQUE	NM		06/04/2010		97							97	97			
B0050701	ALBUQUERQUE	NM		07/15/2010		73							73	73			
A9042201	ALGONA	WA		06/12/2009		1,090							1,090	1,090			
A8112501	ALHAMBRA	CA		01/30/2009		661							661	661			

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
A8020810	ALHAMBRA	CA		03/31/2008		634							634	634			
A9082701	ALOHA	OR		10/15/2009		227							227	227			
B0031802	ALPHARETTA	GA		07/12/2001		168							168	168			
A9022301	ALPHARETTA	GA		04/23/2009		161							161	161			
A8021905	ALPHARETTA	GA		05/13/2008		642							642	642			
A8030401	ALPHARETTA	GA		05/15/2008		1,033							1,033	1,033			
A7092105	ALVIN	TX		12/06/2007		286							286	286			
B0021904	AMARILLO	TX		03/04/2010		34							34	34			
A8032702	AMELIA	OH		08/29/2008		255							255	255			
B0071605	AMELIA	OH		09/28/2010		112							112	112			
A8042101	AMERICAN FORK	UT		07/11/2008		703							703	703			
A7100102	AMHERST	NY		12/27/2007		493							493	493			
A7041301	AMMON	ID		01/16/2008		1,831							1,831	1,831			
B0032507	ANAHEIM	CA		06/01/2010		83							83	83			
A8012306	ANGOLA	IN		03/05/2008		147							147	147			
A8050904	ANN ARBOR	MI		07/14/2008		241							241	241			
A9061609	ANSON	TX		07/30/2009		54							54	54			
A7122706	APACHE JUNCTION	AZ		02/27/2008		888							888	888			
A9030422	APPLE VALLEY	CA		05/18/2009		113							113	113			
A8013104	APPLE VALLEY	MN		03/31/2008		667							667	667			
B0031701	ARCOLA	TX		05/20/2010		31							31	31			
A6011103	ARDMORE	OK		04/04/2006		753							753	753			
A9122102	ARLINGTON	TX		02/16/2010		124							124	124			
B0061004	ARLINGTON	TX		08/20/2010		72							72	72			
A9080501	ARLINGTON	TX		09/30/2009		41							41	41			
A9040801	ARLINGTON	TX		05/29/2009		37							37	37			
A9031301	ARLINGTON	TX		06/18/2009		220							220	220			
A7110504	ARLINGTON	TX		01/15/2008		444							444	444			
A8022103	ARLINGTON	TX		05/16/2008		221							221	221			
B0050601	ARMA	KS		05/20/2010		23							23	23			
A6113004	ARTESIA	CA		02/12/2007		297							297	297			
A8011603	ASHLAND	OH		03/26/2008		148							148	148			
A6052201	ASHLAND	VA		08/07/2006		457							457	457			
A8021406	ATASCADERO	CA		04/25/2008		220							220	220			
A8032001	ATASCADERO	CA		06/16/2008		594							594	594			

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
A9042707	ATASCADERO	CA		06/30/2009		209							209	209			
A7091705	ATHENS	GA		12/03/2007		1,648							1,648	1,648			
B0090801	ATHENS	GA		11/18/2010		88							88	88			
B0090802	ATHENS	GA		11/18/2010		81							81	81			
B0072201	ATLANTA	GA		09/28/2010		445							445	445			
B0051102	ATLANTA	GA		06/30/2010		44							44	44			
A7120602	ATLANTA	GA		02/28/2008		152							152	152			
A8030501	ATLANTA	GA		04/28/2008		886							886	886			
A8021501	ATLANTA	GA		04/21/2008		336							336	336			
A8021105	ATLANTA	GA		04/10/2008		105							105	105			
A8021106	ATLANTA	GA		04/10/2008		120							120	120			
A8020801	ATLANTA	GA		04/15/2008		873							873	873			
A8021103	ATLANTA	GA		04/10/2008		195							195	195			
A9081801	ATLANTA	GA		11/10/2009		262							262	262			
A8072803	ATLANTA	GA		09/18/2008		668							668	668			
A8050201	ATLANTA	GA		07/24/2008		368							368	368			
A8081101	ATLANTA	GA		10/02/2008		484							484	484			
A8072812	ATLANTA	GA		09/18/2008		1,092							1,092	1,092			
A8082010	ATLANTA	GA		11/12/2008		304							304	304			
A9081902	AUBURN	KS		09/17/2009		18							18	18			
A9101604	AUBURN	WA		12/30/2009		828							828	828			
B0060703	AUBURN	WA		08/18/2010		334							334	334			
A8081802	AUBURN HILLS	MI		11/19/2008		379							379	379			
A9031304	AUBURN MILLS	MI		04/30/2009		49							49	49			
A8121508	AUGUSTA	GA		02/25/2009		195							195	195			
A7110501	AURORA	CO		01/30/2008		203							203	203			
A7112105	AURORA	CO		01/22/2008		588							588	588			
A5110704	AURORA	CO		02/13/2006		220							220	220			
A7100302	AUSTIN	TX		12/10/2007		308							308	308			
A7092110	AUSTIN	TX		12/10/2007		356							356	356			
A7091102	AUSTIN	TX		12/13/2007		658							658	658			
A9040705	AUSTIN	TX		07/10/2009		137							137	137			
A8082003	AUSTIN	TX		10/23/2008		869							869	869			
A8080802	AUSTIN	TX		10/15/2008		428							428	428			
A8091203	AUSTIN	TX		11/18/2008		317							317	317			

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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
A8052802	AUSTIN	TX		07/23/2008		280							280	280			
A8041804	AUSTIN	TX		07/16/2008		193							193	193			
A9122105	AUSTIN	TX		01/20/2000		60							60	60			
B0052102	AUSTIN	TX		07/28/2010		109							109	109			
A7120708	AVON	OH		02/12/2008		448							448	448			
A8021504	BAKERSFIELD	CA		11/05/2008		365							365	365			
A8012102	BAKERSFIELD	CA		03/25/2008		523							523	523			
B0031003	BAKERSFIELD	CA		08/11/2010		130							130	130			
B0040803	BAKERSFIELD	CA		09/11/2003		82							82	82			
A9101304	BALDWIN PARK	CA		12/16/2009		124							124	124			
A7082801	BALTIMORE	MD		12/07/2007		506							506	506			
A8051601	BARLETT	TN		08/20/2008		189							189	189			
B0021901	BASEHOR	KS		03/04/2010		36							36	36			
A8052901	BAYTOWN	TX		08/15/2008		945							945	945			
A7092005	BAYTOWN	TX		12/12/2007		919							919	919			
A5050901	BEAR	DE		08/05/2005		400							400	400			
B0032604	BEAUMONT	TX		06/08/2010		94							94	94			
B0070901	BEAUMONT	TX		09/14/2010		271							271	271			
B0081012	BEAVERCREEK	OH		11/20/2000		348							348	348			
B0062502	BEAVERTON	OR		08/13/2010		111							111	111			
B0032603	BEAVERTON	OR		06/18/2010		89							89	89			
A7120414	BEDFORD	TX		01/22/2008		293							293	293			
B0032512	BEDFORD PARK	IL		07/19/2010		221							221	221			
A9081811	BELLFLOWER	CA		10/20/2009		214							214	214			
A9030602	BELLINGHAM	WA		04/29/2009		86							86	86			
B0063001	BEND	OR		09/10/2010		209							209	209			
A8032505	BEND	OR		06/12/2008		213							213	213			
A5051801	BENNETTSVILLE	SC		08/05/2005		1,393							1,393	1,393			
A8031004	BENSON	AZ		06/04/2008		1,916							1,916	1,916			
A9030407	BERKELEY	CA		05/26/2009		383							383	383			
A7102204	BERKELEY	CA		12/21/2007		712							712	712			
A9112002	BERKELEY	CA		03/18/2010		47							47	47			
A8011401	BERMUDA DUNES	CA		03/12/2008		690							690	690			
A7120405	BERNALILLO	NM		02/25/2008		225							225	225			
A8021903	BESSEMER	AL		05/08/2008		133							133	133			

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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
A8061208	BETHEL	CT		08/12/2008		232							232	232			
A8042501	BETHLEHEM	PA		08/28/2008		1,025							1,025	1,025			
B0072610	BETHPAGE	NY		11/10/2010		285							285	285			
A6101108	BEVERLY	MA		12/28/2006		309							309	309			
A8050902	BINGHAM	ME		07/31/2008		353							353	353			
A8061101	BIRMINGHAM	AL		08/12/2008		332							332	332			
A8082001	BIRMINGHAM	MI		11/03/2008		318							318	318			
A9031103	BLOOMINGTON	MN		05/13/2009		208							208	208			
A7110901	BLOOMSBURG	PA		01/15/2008		459							459	459			
B0010701	BLOSSOM	TX		01/21/2010		18							18	18			
B0030901	BLUE SPRINGS	MO		05/04/2010		144							144	144			
A8043001	BLUFFTON	SC		07/10/2008		274							274	274			
B0071410	BOCA RATON	FL		09/29/2010		447							447	447			
B0011903	BOERNE	TX		02/17/2000		29							29	29			
A7100203	BOISE	ID		12/20/2007		275							275	275			
A8021403	BOISE	ID		04/08/2008		199							199	199			
A8111102	BOISE	ID		01/20/2009		41							41	41			
A9122202	BOISE	ID		03/12/2010		78							78	78			
A9092502	BOLINGBROOK	IL		12/15/2009		453							453	453			
A8031904	BOONE	NC		06/12/2008		299							299	299			
A9061604	BORGER	TX		07/30/2009		53							53	53			
B0030502	BOSTON	MA		05/14/2010		181							181	181			
A8041803	BOULDER	CO		06/12/2008		144							144	144			
A7111901	BOUNTIFUL	UT		01/14/2008		462							462	462			
A9111702	BOUNTIFUL	UT		01/15/2010		34							34	34			
B0051302	BOWMANSVILLE	NY		07/26/2010		276							276	276			
A7110702	BRADENTON	FL		01/25/2008		146							146	146			
B0071504	BREA	CA		10/01/2010		460							460	460			
A8012404	BRIDGEWATER	MA		03/26/2008		153							153	153			
A8030609	BRIGHTON	MI		06/05/2008		267							267	267			
A8021201	BROCKPORT	NY		03/28/2008		1,037							1,037	1,037			
A8121505	BROCKTON	MA		01/29/2009		324							324	324			
A9032001	BRONX	NY		06/16/2009		72							72	72			
B0090103	BRONX	NY		11/23/2010		132							132	132			
B0090104	BRONX	NY		11/23/2010		132							132	132			

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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
A9102702	BROOKSHIRE	TX		11/24/2009		29							29	29			
B0062506	BROWNSBURG	IN		09/28/2010		515							515	515			
A8022801	BROWNSVILLE	TX		04/24/2008		861							861	861			
A8093005	BRUNSWICK	OH		11/20/2008		152							152	152			
A9061101	BRYAN	TX		07/01/2009		53							53	53			
A8022002	BUFFALO	MN		04/30/2008		390							390	390			
A8012802	BUFFALO	NY		03/27/2008		263							263	263			
A9032102	BULLARD	TX		05/21/2009		78							78	78			
B0071411	BURBANK	CA		10/07/2010		186							186	186			
B0062902	BURBANK	CA		09/02/2010		134							134	134			
A9021701	BURBANK	CA		04/01/2009		126							126	126			
A8082904	BURLINGAME	CA		11/10/2008		683							683	683			
A5030301	BURLINGAME	CA		05/25/2005		964							964	964			
B0052004	BURLINGTON	KS		07/01/2010		23							23	23			
A8032708	BURLINGTON	KY		08/29/2008		244							244	244			
A9021905	BURLINGTON	WA		04/15/2009		112							112	112			
A9060801	BURLINGTON	WA		07/31/2009		217							217	217			
A8022003	BURNSVILLE	MN		04/30/2008		1,023							1,023	1,023			
A8022005	BURNSVILLE	MN		04/30/2008		1,189							1,189	1,189			
B0090102	BYRAM	MS		11/10/2010		118							118	118			
A9091703	CALERA	OK		11/24/2009		19							19	19			
A8041802	CALHOUN	GA		06/19/2008		242							242	242			
A7121205	CALHOUN	GA		04/25/2008		270							270	270			
B0071203	CAMERON	NC		09/23/2010		269							269	269			
A7113001	CAMILLAS	NY		02/08/2008		314							314	314			
B0072306	CAMPBELL	CA		10/19/2010		315							315	315			
A9102004	CANOGA PARK	CA		12/31/2009		482							482	482			
B0042301	CANOGA PARK	CA		03/23/2000		207							207	207			
A8021904	CANOGA PARK	CA		05/05/2008		211							211	211			
A8021304	CANTON	GA		03/21/2008		243							243	243			
A8090305	CANTON	MI		11/20/2008		93							93	93			
B0012502	CANTON	TX		02/11/2010		72							72	72			
B0021905	CANYON LAKE	TX		03/18/2010		47							47	47			
B0032503	CAPE CORAL	FL		07/23/2010		317							317	317			
B0082401	CARROLLTON	TX		11/01/2010		80							80	80			

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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
A7102601	CARSON	CA		01/17/2008		338							338	338			
A9102302	CARSON	CA		12/23/2009		433							433	433			
B0061405	CARSON	CA		08/31/2010		417							417	417			
A6071702	CARSON CITY	NV		10/02/2006		268							268	268			
A5081704	CARSON CITY	NV		11/02/2005		537							537	537			
A5112206	CARSON CITY	NV		02/08/2006		728							728	728			
B0030101	CARY	NC		05/07/2010		106							106	106			
B0072001	CASTLE ROCK	CO		09/30/2010		159							159	159			
B0071302	CATHEDRAL CITY	CA		09/08/2010		267							267	267			
A5062801	CATHEDRAL CITY	CA		09/21/2005		1,128							1,128	1,128			
A8073101	CATHEDRAL CITY	CA		09/30/2008		402							402	402			
A8030403	CEDAR CITY	UT		05/27/2008		200							200	200			
B0061002	CEDAR HILL	TX		08/20/2010		83							83	83			
A9062501	CENTEREACH	NY		08/25/2009		311							311	311			
A8072807	CENTERVILLE	GA		09/18/2008		1,032							1,032	1,032			
A8052902	CENTERVILLE	UT		08/22/2008		526							526	526			
B0011102	CENTRALIA	WA		03/18/2010		86							86	86			
A8012406	CHANDLER	AZ		03/31/2008		1,387							1,387	1,387			
A9042402	CHANDLER	AZ		07/17/2009		189							189	189			
A9091401	CHANDLER	AZ		11/20/2009		551							551	551			
A9111302	CHANDLER	AZ		12/29/2009		308							308	308			
B0042803	CHANDLER	AZ		06/30/2010		77							77	77			
B0061731	CHANHASSEN	MN		08/31/2010		225							225	225			
A9042403	CHARLESTON	SC		08/28/2009		227							227	227			
A8022211	CHARLESTON	SC		05/22/2008		516							516	516			
B0052006	CHARLOTTE	NC		08/12/2010		224							224	224			
B0072601	CHARLOTTE	NC		10/27/2010		1,115							1,115	1,115			
B0071207	CHATSWORTH	CA		11/15/2010		93							93	93			
B0063003	CHATSWORTH	CA		10/29/2010		157							157	157			
B0080606	CHATSWORTH	CA		01/17/2001		64							64	64			
A9120803	CHATSWORTH	CA		02/05/2010		82							82	82			
B0051205	CHATSWORTH	CA		07/27/2010		137							137	137			
A8012201	CHATTANOOGA	TN		03/17/2008		317							317	317			
B0012601	CHENEY	KS		02/18/2010		32							32	32			
A8030505	CHESAPEAKE	VA		05/22/2008		302							302	302			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8122302	CHESAPEAKE	VA		02/26/2009		286							286	286			
A8080804	CHESTERFIELD	IN		10/28/2008		181							181	181			
B0032513	CHICAGO	IL		07/19/2010		151							151	151			
B0032511	CHICAGO	IL		07/19/2010		218							218	218			
B0051204	CHICAGO	IL		09/29/2010		325							325	325			
B0060404	CHICAGO	IL		08/19/2010		127							127	127			
B0060802	CHICAGO	IL		09/30/2010		215							215	215			
A9061701	CHICAGO	IL		09/03/2009		490							490	490			
A8071805	CHICAGO	IL		09/17/2008		166							166	166			
A8022107	CHICAGO	IL		05/19/2008		677							677	677			
A7102501	CHICAGO RIDGE	IL		01/22/2008		729							729	729			
B0020902	CHICO	CA		04/12/2010		57							57	57			
B0082001	CHICO	CA		10/26/2010		359							359	359			
A7111202	CHICO	CA		01/17/2008		772							772	772			
A8030402	CHUBBUCK	ID		05/27/2008		133							133	133			
A6110102	CHULA VISTA	CA		02/13/2007		283							283	283			
A8111801	CHULA VISTA	CA		01/20/2009		59							59	59			
A9030306	CHULA VISTA	CA		04/23/2009		148							148	148			
A9030416	CHULA VISTA	CA		04/29/2009		66							66	66			
A7111403	CICERO	IL		02/13/2008		726							726	726			
A7111201	CINCINNATI	OH		08/22/2008		965							965	965			
A7080107	CINCINNATI	OH		01/28/2008		281							281	281			
A7121802	CINCINNATI	OH		02/26/2008		678							678	678			
A7122703	CINCINNATI	OH		08/01/2008		332							332	332			
A8032701	CINCINNATI	OH		08/29/2008		241							241	241			
A8032710	CINCINNATI	OH		08/29/2008		825							825	825			
B0042103	CINCINNATI	OH		08/02/2010		378							378	378			
A9111801	CINCINNATI	OH		01/29/2010		136							136	136			
A9061105	CISCO	TX		08/04/2009		48							48	48			
A9030408	CITY OF COMMERCE	CA		04/29/2009		59							59	59			
B0041903	CLACKAMAS	OR		06/21/2010		145							145	145			
A8022704	CLARENCE	NY		06/19/2008		560							560	560			
B0061101	CLARKSVILLE	TN		08/26/2010		231							231	231			
B0012903	CLAYTON	NC		03/30/2010		190							190	190			
A9113007	CLEARFIELD	UT		02/11/2010		28							28	28			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0072303	CLEARLAKE	CA		10/12/2010		253							253	253			
A7121804	CLEARWATER	FL		02/28/2008		377							377	377			
A7101205	CLEBURNE	TX		12/13/2007		195							195	195			
A9111902	CLEVELAND	OH		09/29/1999		85							85	85			
A8072102	CLEVELAND	OH		09/25/2008		513							513	513			
A9042401	CLEVELAND	OH		06/29/2009		478							478	478			
A9090201	CLEVELAND	OH		12/30/2009		441							441	441			
A8110504	CLEVELAND	TX		02/09/2009		197							197	197			
A8032707	CLEVES	OH		08/29/2008		368							368	368			
A8090405	CLINTON	UT		11/12/2008		408							408	408			
A9070701	CLINTON TOWNSHIP	MI		11/25/2009		129							129	129			
A8021104	COCONUT CREEK	FL		04/25/2008		343							343	343			
B0052502	COLLEGE PARK	GA		07/29/2010		341							341	341			
B0090310	COLLEGE PARK	GA		11/30/2010		117							117	117			
A8021305	COLLEGE STATION	TX		04/04/2008		258							258	258			
A8081502	COLONIAL HEIGHTS	VA		10/20/2008		348							348	348			
A5110306	COLONIE	NY		02/09/2006		738							738	738			
A8082902	COLORADO SPRINGS	CO		11/10/2008		537							537	537			
A9072101	COLORADO SPRINGS	CO		08/28/2009		555							555	555			
A5121602	COLORADO SPRINGS	CO		02/07/2006		359							359	359			
A5060103	COLORADO SPRINGS	CO		11/14/2005		664							664	664			
A8020101	COLORADO SPRINGS	CO		04/09/2008		170							170	170			
A8020603	COLUMBAS	GA		04/01/2008		183							183	183			
B0071903	COLUMBIA	MD		10/10/2000		473							473	473			
A8022007	COLUMBIA	MO		05/07/2008		991							991	991			
A8091107	COLUMBIA	SC		11/26/2008		194							194	194			
B0080902	COLUMBIA	SC		11/17/2010		69							69	69			
A9042404	COLUMBUS	OH		07/14/2009		169							169	169			
A9051301	COLUMBUS	OH		07/31/2009		296							296	296			
A8060505	COLUMBUS	OH		08/15/2008		200							200	200			
A8060503	COLUMBUS	OH		08/14/2008		199							199	199			
A9061106	COMANCHE	TX		07/21/2009		57							57	57			
A9111901	COMMERCE	GA		12/30/2009		400							400	400			
A8050103	COMMERCE CITY	CO		07/16/2008		655							655	655			
B0030402	COMMERCE CITY	CO		04/22/2010		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
B0051206	CONCORD	CA		07/21/2010		580							580	580			
B0042705	CONCORD	VA		05/20/2010		28							28	28			
A9042307	CONROE	TX		06/25/2009		344							344	344			
A9042308	CONROE	TX		06/25/2009		552							552	552			
A9042803	CONROE	TX		08/25/2009		51							51	51			
A9030412	CONROE	TX		05/21/2009		122							122	122			
A8022214	CORAL GABLES	FL		05/12/2008		326							326	326			
A8022215	CORAL GABLES	FL		05/12/2008		124							124	124			
A8022216	CORAL GABLES	FL		05/12/2008		170							170	170			
A8022217	CORAL GABLES	FL		05/12/2008		133							133	133			
A7112701	CORAL GABLES	FL		01/18/2008		230							230	230			
B0051304	CORAL SPRINGS	FL		06/30/2010		86							86	86			
A8012202	CORDOVA	TN		03/31/2008		267							267	267			
B0021106	CORONA	CA		04/08/2010		86							86	86			
A9022705	CORONA	CA		04/28/2009		405							405	405			
A8112505	CORONA	CA		01/29/2009		69							69	69			
A9040907	CORONA	CA		06/12/2009		502							502	502			
A9041301	CORONA	CA		06/11/2009		93							93	93			
A8090403	CORPUS CHRISTI	TX		11/24/2008		752							752	752			
A8012307	CORPUS CHRISTI	TX		03/14/2008		352							352	352			
B0082503	CORPUS CHRISTI	TX		11/22/2010		81							81	81			
A8030703	CORTE MADERA	CA		06/03/2008		223							223	223			
B0090207	CORVALLIS	OR		11/30/2010		529							529	529			
A9022401	COSTA MESA	CA		04/09/2009		54							54	54			
A8052004	COSTA MESA	CA		08/06/2008		250							250	250			
B0072907	COSTA MESA	CA		09/11/2003		113							113	113			
A9073005	COTTONWOOD FALL	KS		09/17/2009		19							19	19			
A8112506	COVINA	CA		01/29/2009		55							55	55			
A8012104	CROWN POINT	IN		04/15/2008		225							225	225			
A8011002	CRYSTAL LAKE	IL		03/31/2008		307							307	307			
A8021408	CUDAHY	CA		04/28/2008		278							278	278			
B0061109	CULVER CITY	CA		06/20/2001		187							187	187			
A7122602	CUMMING	GA		03/11/2008		455							455	455			
A8090202	CUYAHOGA FALLS	OH		11/17/2008		147							147	147			
B0012901	CUYAHOGA FALLS	OH		06/30/2010		102							102	102			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0061105	CYPRESS	TX		08/02/2010		179							179	179			
B0031001	CYPRESS	TX		05/20/2010		125							125	125			
A7120607	CYPRESS	TX		03/05/2008		352							352	352			
A8021303	DACULA	GA		03/21/2008		267							267	267			
A8022702	DACULA	GA		05/16/2008		1,236							1,236	1,236			
A8072805	DACULA	GA		09/18/2008		1,032							1,032	1,032			
A8072806	DALLAS	GA		09/18/2008		971							971	971			
A7101101	DALLAS	TX		01/31/2008		219							219	219			
A8013001	DALLAS	TX		03/31/2008		564							564	564			
A7122402	DALLAS	TX		04/23/2008		268							268	268			
A8081405	DALLAS	TX		10/01/2008		1,695							1,695	1,695			
A8082006	DALLAS	TX		09/30/2008		722							722	722			
A8042802	DALLAS	TX		07/02/2008		808							808	808			
A8061204	DALLAS	TX		08/15/2008		563							563	563			
A9021001	DALLAS	TX		03/31/2009		414							414	414			
B0042702	DALLAS	TX		07/01/2010		150							150	150			
A9102002	DALLAS	TX		12/30/2009		90							90	90			
A7121902	DANBURY	CT		02/12/2008		630							630	630			
A8062008	DAVIE	FL		08/28/2008		1,794							1,794	1,794			
A8103002	DAYTON	OH		01/23/2009		181							181	181			
A8050702	DAYTON	OH		08/01/2008		794							794	794			
A7122705	DAYTON	OH		08/01/2008		199							199	199			
A8090306	DEARBORN	MI		11/20/2008		54							54	54			
A8090310	DEARBORN HEIGHTS	MI		11/20/2008		82							82	82			
A8081902	DECATUR	AL		11/07/2008		1,323							1,323	1,323			
A8082502	DECATUR	GA		11/12/2008		265							265	265			
A9081802	DECATUR	GA		11/10/2009		99							99	99			
A9081803	DECATUR	GA		11/10/2009		319							319	319			
A9081809	DECATUR	GA		11/10/2009		85							85	85			
B0022204	DECATUR	GA		04/29/2010		32							32	32			
B0072901	DECATUR	GA		11/15/2010		106							106	106			
B0070202	DECATUR	GA		08/26/2010		87							87	87			
A9061103	DELEON	TX		07/21/2009		57							57	57			
A8022219	DELRAY BEACH	FL		05/15/2008		157							157	157			
B0062903	DENVER	CO		08/17/2010		224							224	224			

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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
A8082009	DENVER	CO		10/02/2008		291							291	291			
A7091103	DENVER	CO		12/13/2007		647							647	647			
A7120412	DENVER	CO		01/18/2008		1,592							1,592	1,592			
B0060702	DEPTFORD	NJ		08/18/2010		518							518	518			
A7121901	DES MOINES	IA		02/08/2008		163							163	163			
A8020806	DES PLAINES	IL		06/24/2008		637							637	637			
B0043001	DESOTO	TX		06/24/2010		49							49	49			
A7112903	DETROIT	MI		02/01/2008		380							380	380			
A7112906	DETROIT	MI		02/01/2008		179							179	179			
A7112907	DETROIT	MI		02/01/2008		228							228	228			
A7112908	DETROIT	MI		02/01/2008		425							425	425			
A7112909	DETROIT	MI		02/01/2008		198							198	198			
B0020101	DETROIT	MI		03/31/2010		213							213	213			
B0020102	DETROIT	MI		03/31/2010		56							56	56			
A8080701	DEWITT	NY		10/27/2008		141							141	141			
B0090304	DINUBA	CA		11/10/2010		35							35	35			
A8092501	DISTRICT HEIGHTS	MD		11/04/2008		327							327	327			
A6052406	DIXON	CA		08/02/2006		314							314	314			
B0010705	DORAVILLE	GA		03/05/2010		53							53	53			
B0072611	DOWNEY	CA		11/23/2010		261							261	261			
A7121303	DRAPER	UT		03/13/2008		274							274	274			
A7110503	DUBLIN	OH		05/22/2008		406							406	406			
A8020604	DULUTH	GA		04/01/2008		826							826	826			
A5091601	DUNN	NC		12/09/2005		414							414	414			
A8090505	DUNWOODY	GA		10/16/2008		415							415	415			
A8072501	DURHAM	NC		09/19/2008		642							642	642			
A9030404	DURHAM	NC		05/21/2009		196							196	196			
B0032902	DURHAM	NC		06/01/2010		152							152	152			
A8052003	EAGLE	ID		08/13/2008		299							299	299			
A9032103	EAST BERNARD	TX		05/21/2009		75							75	75			
A7092113	EAST ELLIJAY	GA		12/18/2007		280							280	280			
A8081803	EAST LANSING	MI		10/31/2008		325							325	325			
A8062005	EAST LANSING	MI		08/28/2008		609							609	609			
A6103102	EASTLAKE	OH		01/25/2007		638							638	638			
A7101001	EDGEWOOD	WA		12/18/2007		253							253	253			

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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
A8091501	EDINBURG	TX		11/19/2008		101							101	101			
A9101601	EDMOND	OK		10/30/2009		229							229	229			
B0031801	EDWARDSVILLE	KS		05/06/2010		26							26	26			
B0072904	EL CAJON	CA		10/01/2010		1,029							1,029	1,029			
B0080204	EL CAJON	CA		06/06/2001		63							63	63			
A9122101	EL CAJON	CA		02/11/2010		90							90	90			
A9101401	EL CAJON	CA		01/06/2000		466							466	466			
B0042902	EL CAJON	CA		06/30/2010		79							79	79			
A6030705	EL CAJON	CA		06/08/2006		236							236	236			
A8032501	EL CAJON	CA		06/18/2008		430							430	430			
A9030305	EL CAJON	CA		04/23/2009		50							50	50			
B0042302	EL CENTRO	CA		06/30/2010		61							61	61			
A7121801	EL CERRITO	CA		04/28/2008		361							361	361			
A9040101	EL PASO	TX		06/09/2009		77							77	77			
A9040701	EL PASO	TX		06/30/2009		443							443	443			
B0020904	EL PASO	TX		03/31/2010		37							37	37			
B0060202	EL PASO	TX		08/05/2010		135							135	135			
B0011201	ELGIN	IL		02/26/2010		67							67	67			
A8010801	ELIZABETHTOWN	KY		03/25/2008		1,568							1,568	1,568			
B0061006	ELK GROVE	CA		08/20/2010		109							109	109			
A9101302	ELMHURST	IL		12/29/2009		699							699	699			
A8080801	ENCINITAS	CA		10/03/2008		148							148	148			
A8061002	ENCINITAS	CA		09/26/2008		900							900	900			
A8031101	ENDICOTT	NY		05/13/2008		959							959	959			
A9073003	ERIE	KS		08/31/2009		18							18	18			
A8022105	ERIE	PA		05/22/2008		609							609	609			
A8032709	ERLANGER	KY		08/29/2008		319							319	319			
A9040805	ESCONDIDO	CA		05/28/2009		56							56	56			
A8032506	ESCONDIDO	CA		06/25/2008		144							144	144			
A8030605	ESCONDIDO	CA		06/09/2008		478							478	478			
A8030608	ESCONDIDO	CA		06/04/2008		1,183							1,183	1,183			
B0021105	ESCONDIDO	CA		03/30/2010		357							357	357			
A7110502	ESTES PARK	CO		01/11/2008		291							291	291			
A8022108	EUGENE	OR		05/07/2008		926							926	926			
B0060103	EVANS	GA		08/31/2010		321							321	321			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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		263							263	263			
A7112001	EVERETT	WA		01/10/2008		270							270	270			
A9050801	EVERETT	WA		07/01/2009		913							913	913			
B0020503	EVERETT	WA		03/31/2010		27							27	27			
A9111101	EVERETT	WA		01/29/2010		220							220	220			
B0061730	EXCELSIOR	MN		08/26/2010		164							164	164			
A7092404	EXETER	NH		12/17/2007		793							793	793			
B0062201	FAIR OAKS	CA		08/24/2010		196							196	196			
A8072804	FAIRBURN	GA		09/18/2008		971							971	971			
A7082002	FAIRFIELD	OH		02/29/2008		294							294	294			
A8121509	FAIRFIELD	OH		02/25/2009		208							208	208			
B0030503	FAIRHAVEN	MA		05/10/2010		132							132	132			
A8041002	FAIRVIEW	NC		06/02/2008		856							856	856			
B0062202	FAIRWAY	KS		08/31/2010		335							335	335			
A8071006	FARGO	ND		10/03/2008		407							407	407			
A9082401	FARMERS BRANCH	TX		10/30/2009		791							791	791			
A6120604	FARMINGTON	UT		02/15/2007		447							447	447			
A9021002	FARMINGTON HILLS	MI		03/31/2009		452							452	452			
A7111302	FARMINGTON HILLS	MI		02/07/2008		697							697	697			
A8031402	FARMINGTON HILLS	MI		05/30/2008		404							404	404			
A8022001	FAYETTEVILLE	NC		05/09/2008		417							417	417			
A7121015	FAYETTEVILLE	NC		03/31/2008		702							702	702			
B0072004	FAYETTEVILLE	NC		10/19/2010		213							213	213			
A5111004	FEASTERVILLE	PA		02/13/2006		303							303	303			
A5060601	FIRESTONE	CO		08/24/2005		441							441	441			
A7122704	FLORALA	AL		02/14/2008		210							210	210			
B0052807	FLORENCE	AL		07/30/2010		205							205	205			
A7122401	FLORISSANT	MO		03/05/2008		223							223	223			
A5051601	FLUSHING	NY		08/10/2005		359							359	359			
A8071002	FLUSHING	NY		09/25/2008		1,361							1,361	1,361			
A7102901	FOLEY	AL		01/11/2008		236							236	236			
A5052301	FOLSOM	CA		07/20/2005		532							532	532			
A8072810	FOREST PARK	GA		09/18/2008		1,032							1,032	1,032			
A8080806	FORT COLLINS	CO		10/28/2008		474							474	474			
A50831063	FORT MEYERS	FL		12/21/2007		198							198	198			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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		463							463	463			
B0082504	FORT WAYNE	IN		11/30/2010		199							199	199			
A9022709	FORT WAYNE	IN		04/30/2009		621							621	621			
A9061606	FORT WORTH	TX		03/23/2010		54							54	54			
A8121510	FORT WORTH	TX		02/25/2009		151							151	151			
A8020805	FORT WORTH	TX		04/18/2008		329							329	329			
A8030610	FORT WORTH	TX		06/05/2008		235							235	235			
A6091504	FORT WORTH	TX		01/10/2007		261							261	261			
B0061003	FORT WORTH	TX		08/20/2010		88							88	88			
B0072304	FORT WORTH	TX		11/17/2010		248							248	248			
B0090703	FORT WORTH	TX		11/12/2010		95							95	95			
B0043002	FORT WORTH	TX		07/15/2010		152							152	152			
A8082804	FORTH WORTH	TX		10/07/2008		1,952							1,952	1,952			
A5092602	FOSTER CITY	CA		12/28/2005		446							446	446			
B0030904	FOSTER CITY	CA		05/10/2010		56							56	56			
A8031009	FOUNTAIN VALLEY	CA		06/13/2008		130							130	130			
A8040801	FRANKLIN	TN		06/05/2008		891							891	891			
B0072903	FREDERICK	CO		10/20/2010		336							336	336			
A6053103	FREDERICKSBURG	VA		08/15/2006		1,043							1,043	1,043			
A6090501	FREDERICKSBURG	VA		01/18/2007		1,038							1,038	1,038			
A8090502	FREMONT	CA		11/18/2008		688							688	688			
A8082801	FRESNO	CA		11/21/2008		1,406							1,406	1,406			
A8082802	FRESNO	CA		09/30/2008		610							610	610			
A8042801	FRESNO	CA		07/01/2008		437							437	437			
A8121001	FRESNO	CA		03/05/2009		132							132	132			
A8040201	FRESNO	CA		06/05/2008		889							889	889			
A7121401	FRESNO	CA		02/08/2008		289							289	289			
A7100503	FRESNO	CA		12/20/2007		298							298	298			
A7100504	FRESNO	CA		12/12/2007		308							308	308			
B0042104	FRESNO	CA		06/25/2010		32							32	32			
B0051007	FRESNO	CA		08/02/2010		254							254	254			
B0052802	FRESNO	CA		07/09/2010		131							131	131			
B0072307	FRESNO	CA		10/19/2010		111							111	111			
B0012501	FT. WORTH	TX		03/18/2010		43							43	43			
A9090403	FULLERTON	CA		10/30/2009		182							182	182			

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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
A8020808	FUQUAY-VARINA	NC		04/11/2008		387							387	387			
A8041402	GADSDEN	AL		06/27/2008		698							698	698			
A8052001	GAINESVILLE	FL		07/15/2008		471							471	471			
A8071101	GAINSVILLE	FL		09/10/2008		947							947	947			
A8010802	GALESBURG	IL		03/13/2008		166							166	166			
A8030712	GARDEN CITY	GA		06/30/2008		556							556	556			
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		289							289	289			
A8082005	GARLAND	TX		09/30/2008		865							865	865			
A8121511	GARLAND	TX		02/25/2009		201							201	201			
A8022602	GARLAND	TX		05/01/2008		291							291	291			
A7092112	GARNER	NC		12/12/2007		255							255	255			
B0062901	GATLINBURG	TN		08/16/2010		317							317	317			
A9071401	GENEVA	IL		09/30/2009		911							911	911			
A8022209	GEORGETOWN	KY		05/14/2008		380							380	380			
A9051401	GILBERT	AZ		07/16/2009		115							115	115			
A9031206	GILBERT	AZ		05/29/2009		201							201	201			
A8050501	GILBERT	AZ		07/01/2008		411							411	411			
A7110201	GILBERT	AZ		02/14/2008		393							393	393			
A9032106	GLADEWATER	TX		08/06/2009		52							52	52			
A9031701	GLEN BURNIE	MD		05/21/2009		263							263	263			
A9090401	GLEN ROSE	TX		10/06/2009		31							31	31			
B0040510	GLENDALE	AZ		06/10/2010		97							97	97			
A8121601	GLENDALE	CA		01/14/2009		175							175	175			
A8121602	GLENDALE	CA		01/14/2009		81							81	81			
A8031401	GLENDALE	CA		06/11/2008		132							132	132			
A9030301	GLENDORA	CA		04/30/2009		191							191	191			
A8061203	GOLDEN	CO		08/20/2008		330							330	330			
A8060904	GOLETA	CA		08/21/2008		530							530	530			
B0030404	GOODYEAR	AZ		04/28/2010		84							84	84			
A8030702	GOODYEAR	AZ		06/04/2008		825							825	825			
B0042801	GOSHEN	VA		06/17/2010		28							28	28			
A8021503	GRAHAM	NC		04/15/2008		322							322	322			
A8011807	GRAND JUNCTION	CO		07/25/2008		1,643							1,643	1,643			

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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
A8082002	GRAND PRAIRIE	TX		09/30/2008		512							512	512			
A8052301	GRAND PRAIRIE	TX		07/23/2008		471							471	471			
A8062004	GRAND RAPIDS	MI		08/28/2008		449							449	449			
A8060502	GRANDPRAIRIE	TX		08/14/2008		236							236	236			
A9121001	GRANGER	IN		02/26/2010		94							94	94			
B0080603	GRANITE BAY	CA		10/07/2010		110							110	110			
B0042703	GRANVILLE	ID		06/24/2010		93							93	93			
B0031703	GRAPE CREEK	TX		04/01/2010		32							32	32			
A8110403	GREECE	NY		01/20/2009		336							336	336			
A7120603	GREECE	NY		03/31/2008		992							992	992			
A8021202	GREECE	NY		03/28/2008		2,143							2,143	2,143			
A8061308	GREELEY	CO		08/25/2008		153							153	153			
B0072605	GREENSBORO	NC		10/27/2010		447							447	447			
B0032901	GREENSBORO	NC		07/22/2010		257							257	257			
A5110305	GREENVILLE	NC		01/31/2006		701							701	701			
B0032201	GREENVILLE	SC		05/26/2010		94							94	94			
A8080406	GREENVILLE	SC		09/25/2008		964							964	964			
A8090401	GREENVILLE	TX		11/14/2008		222							222	222			
B0052003	GRESHAM	OR		07/26/2010		126							126	126			
A9042004	HAINES CITY	FL		06/30/2009		123							123	123			
A8072401	HAMBURG	NY		10/01/2008		211							211	211			
A7062101	HAMILTON	OH		12/04/2007		418							418	418			
A7112005	HAMILTON	OH		01/18/2008		235							235	235			
A8032706	HAMILTON	OH		08/29/2008		220							220	220			
A9062201	HAMILTON	TX		08/27/2009		56							56	56			
A8030604	HANFORD	CA		05/22/2008		171							171	171			
A9081805	HAPEVILLE	GA		11/10/2009		103							103	103			
B0062301	HAPPY VALLEY	OR		09/08/2010		317							317	317			
B0010702	HARDIN	TX		01/21/2010		19							19	19			
A8020809	HARKER HEIGHTS	TX		04/18/2008		90							90	90			
A9073001	HARPER	KS		08/27/2009		20							20	20			
A8061201	HARRISON	OH		08/18/2008		757							757	757			
A9091704	HARTSHORNE	OK		10/06/2009		21							21	21			
A8081904	HASTINGS	MI		10/31/2008		272							272	272			
B0032505	HATTIESBURG	MS		05/28/2010		73							73	73			

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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
B0032506	HATTIESBURG	MS		05/28/2010		131							131	131			
A8050202	HATTIESBURG	MS		07/30/2008		211							211	211			
A7090601	HAVERHILL	MA		12/10/2007		988							988	988			
B0072006	HAWTHORNE	CA		08/19/2010		645							645	645			
B0030301	HAWTHORNE	CA		05/14/2010		85							85	85			
A7101203	HAYWARD	CA		12/19/2007		622							622	622			
A8030302	HENDERSON	NV		04/30/2008		641							641	641			
A9022702	HENDERSON	NV		05/14/2009		117							117	117			
A7101601	HESPERIA	CA		12/06/2007		216							216	216			
A8071007	HIGH POINT	NC		09/30/2008		678							678	678			
B0081104	HIGHLAND	CA		11/30/2010		175							175	175			
B0060101	HIGHLAND PARK	CA		07/27/2010		200							200	200			
A8051501	HILLSBORO	TX		07/14/2008		233							233	233			
B0011202	HINSDALE	IL		06/25/2001		32							32	32			
A9042708	HOFFMAN ESTATES	IL		07/16/2009		267							267	267			
B0040101	HOLLIS	OK		05/06/2010		47							47	47			
B0030803	HOLLYWOOD	CA		04/01/2008		69							69	69			
A9021203	HOLLYWOOD	FL		04/16/2009		88							88	88			
B0040501	HOLT	MI		08/11/2010		322							322	322			
B0010801	HOMEWOOD	IL		02/25/2010		102							102	102			
A5111005	HORSHAM	PA		01/17/2006		704							704	704			
B0040804	HORTON	KS		06/03/2010		29							29	29			
A8052305	HOUSTON	TX		07/24/2008		328							328	328			
A8061301	HOUSTON	TX		09/17/2008		3,348							3,348	3,348			
A8071801	HOUSTON	TX		09/29/2008		1,532							1,532	1,532			
A8092904	HOUSTON	TX		11/25/2008		190							190	190			
A8091802	HOUSTON	TX		11/25/2008		239							239	239			
A8093006	HOUSTON	TX		11/21/2008		427							427	427			
A8091101	HOUSTON	TX		11/21/2008		492							492	492			
A8080602	HOUSTON	TX		09/09/2008		2,837							2,837	2,837			
A9042303	HOUSTON	TX		06/25/2009		105							105	105			
A9042304	HOUSTON	TX		06/25/2009		180							180	180			
A9042305	HOUSTON	TX		06/25/2009		296							296	296			
A9042310	HOUSTON	TX		06/25/2009		457							457	457			
A9042311	HOUSTON	TX		06/25/2009		599							599	599			

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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
A8112603	HOUSTON	TX		02/24/2009		50							50	50			
A8112101	HOUSTON	TX		01/30/2009		75							75	75			
A9020301	HOUSTON	TX		03/31/2009		256							256	256			
A9031307	HOUSTON	TX		06/03/2009		152							152	152			
A9030411	HOUSTON	TX		04/29/2009		116							116	116			
A8012401	HOUSTON	TX		05/05/2008		775							775	775			
A7121903	HOUSTON	TX		02/12/2008		589							589	589			
A8022903	HOUSTON	TX		05/20/2008		368							368	368			
A8022015	HOUSTON	TX		06/27/2008		161							161	161			
A8031902	HOUSTON	TX		05/05/2008		250							250	250			
A8031201	HOUSTON	TX		04/24/2008		169							169	169			
A8033104	HOUSTON	TX		06/23/2008		267							267	267			
A6090801	HOUSTON	TX		11/17/2006		527							527	527			
A7092104	HOUSTON	TX		12/06/2007		498							498	498			
A7082104	HOUSTON	TX		01/14/2008		178							178	178			
A5050801	HOUSTON	TX		07/29/2005		677							677	677			
A7101103	HOUSTON	TX		12/20/2007		483							483	483			
A7103109	HOUSTON	TX		01/15/2008		1,209							1,209	1,209			
A7102301	HOUSTON	TX		12/20/2007		310							310	310			
A7102403	HOUSTON	TX		01/09/2008		234							234	234			
A7112007	HOUSTON	TX		01/23/2008		415							415	415			
B0021001	HOUSTON	TX		03/31/2010		116							116	116			
B0021101	HOUSTON	TX		04/01/2010		324							324	324			
B0030103	HOUSTON	TX		05/24/2010		163							163	163			
B0022604	HOUSTON	TX		04/30/2010		145							145	145			
B0040502	HOUSTON	TX		06/30/2010		153							153	153			
B0090201	HOUSTON	TX		09/15/2005		70							70	70			
B0081202	HOUSTON	TX		10/29/2010		106							106	106			
A8090307	HOWELL	MI		11/20/2008		47							47	47			
B0081101	HUMBLE	TX		10/26/2010		192							192	192			
A6081001	HUMBLE	TX		10/30/2006		260							260	260			
A8031903	HUMBLE	TX		06/13/2008		519							519	519			
A8022208	HUMBLE	TX		04/22/2008		236							236	236			
A9090901	HUMBOLDT	KS		10/06/2009		19							19	19			
A8070701	HUNTINGDON VALLE	PA		10/15/2008		154							154	154			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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		158							158	158			
A7113002	HUNTINGTON BEACH	CA		01/31/2008		609							609	609			
A6092203	HUNTINGTON BEACH	CA		12/12/2006		729							729	729			
A8021307	HUNTINGTON BEACH	CA		04/01/2008		217							217	217			
A7120709	HYDE PARK	UT		02/21/2008		222							222	222			
A7120710	HYDE PARK	UT		02/21/2008		209							209	209			
A7120711	HYDE PARK	UT		02/21/2008		185							185	185			
B0020301	INDIANAPOLIS	IN		03/30/2010		224							224	224			
A8090802	INDIANAPOLIS	IN		11/05/2008		139							139	139			
A8031006	INDIANAPOLIS	IN		06/20/2008		422							422	422			
A8031007	INDIANAPOLIS	IN		06/20/2008		876							876	876			
A7102401	INDIANAPOLIS	IN		12/20/2007		416							416	416			
A9031901	INDIO	CA		05/21/2009		86							86	86			
A9031902	INDIO	CA		05/21/2009		82							82	82			
A9031903	INDIO	CA		05/21/2009		330							330	330			
A9031904	INDIO	CA		05/21/2009		73							73	73			
A9031906	INDIO	CA		05/21/2009		63							63	63			
A9031907	INDIO	CA		05/21/2009		48							48	48			
A9031908	INDIO	CA		05/21/2009		36							36	36			
A9031909	INDIO	CA		05/21/2009		55							55	55			
A8121701	INDIO	CA		02/13/2009		55							55	55			
B0080901	IRMO	SC		11/17/2010		30							30	30			
A7122102	IRVINE	CA		03/05/2008		156							156	156			
A8040402	IRVINE	CA		08/18/2008		362							362	362			
A8040403	IRVINE	CA		08/18/2008		574							574	574			
B0070703	IRVINE	CA		09/03/2010		233							233	233			
B0072310	IRVINE	CA		09/20/2010		96							96	96			
B0052801	IRVINE	CA		07/22/2010		182							182	182			
B0072705	IRWINDALE	CA		09/01/2010		164							164	164			
A9061702	ITASCA	TX		08/13/2009		19							19	19			
A7120701	JACKSONVILLE	FL		02/26/2008		297							297	297			
B0022602	JACKSONVILLE	FL		04/23/2010		322							322	322			
B0022603	JACKSONVILLE	FL		04/23/2010		329							329	329			
A9101301	JACKSONVILLE	FL		12/09/2009		524							524	524			
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		107							107	107			
B0072906	JACKSONVILLE	FL		10/28/2010		117							117	117			
B0082506	JACKSONVILLE	FL		11/17/2010		64							64	64			
B0040601	JACKSONVILLE	NC		06/28/2010		334							334	334			
B0070103	JENSEN BEACH	FL		09/10/2010		104							104	104			
A9081905	JOAQUIN	TX		09/17/2009		22							22	22			
B0052806	JOHNS CREEK	GA		08/06/2010		382							382	382			
B0032904	JOLIET	IL		05/28/2010		204							204	204			
A9081804	JONESBORO	GA		11/10/2009		152							152	152			
A6032401	JONESBORO	GA		06/01/2006		280							280	280			
A9022402	KALAMAZOO	MI		06/30/2009		78							78	78			
A9022403	KALAMAZOO	MI		06/26/2009		107							107	107			
A9022405	KALAMAZOO	MI		06/30/2009		117							117	117			
A7100202	KANNAPOLIS	NC		12/14/2007		266							266	266			
A9040104	KATY	TX		06/10/2009		337							337	337			
A8060401	KATY	TX		02/02/2009		140							140	140			
A7091304	KATY	TX		12/05/2007		927							927	927			
B0040801	KATY	TX		05/28/2010		54							54	54			
A7102303	KAYSVILLE	UT		01/17/2008		451							451	451			
A8011605	KELLER	TX		04/15/2008		138							138	138			
A8021102	KENNEWICK	WA		04/01/2008		201							201	201			
B0071603	KENT	WA		09/20/2010		77							77	77			
A9022706	KETCHUM	ID		05/21/2009		229							229	229			
A8121501	KILLEEN	TX		01/29/2009		456							456	456			
B0090302	KIMBERLY	WI		11/23/2010		341							341	341			
A8031011	KING CITY	CA		06/04/2008		709							709	709			
A9102206	KINGMAN	KS		11/05/2009		20							20	20			
B0062504	KINGSLAND	GA		09/17/2010		96							96	96			
A8011602	KINGSTON	WA		03/18/2008		405							405	405			
B0060902	KIRKLAND	WA		07/15/2010		1,046							1,046	1,046			
B0061504	KIRKLAND	WA		08/11/2010		507							507	507			
B0050702	KIRKLAND	WA		07/09/2010		250							250	250			
B0061403	KIRKVILLE	NY		09/08/2010		191							191	191			
A8011803	KIRKWOOD	MO		03/26/2008		483							483	483			
B0080402	KISSIMMEE	FL		11/30/2010		213							213	213			

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
B0062403	KNOXVILLE	TN		09/23/2010		209							209	209			
A7111503	KNOXVILLE	TN		01/30/2008		861							861	861			
A9040602	KNOXVILLE	TN		06/04/2009		207							207	207			
A8041801	KYLE	TX		06/30/2008		354							354	354			
A9102101	LA MARQUE	TX		10/29/2009		22							22	22			
B0070902	LA PORTE	TX		09/15/2010		186							186	186			
A8070201	LACEY	WA		09/23/2008		1,769							1,769	1,769			
A9031203	LAGUNA HILLS	CA		06/03/2009		97							97	97			
A5022301	LAGUNA NIGUEL	CA		05/18/2005		1,022							1,022	1,022			
A6081102	LAKE FOREST	CA		10/30/2006		459							459	459			
A9022701	LAKE FOREST	CA		06/05/2009		751							751	751			
A8053002	LAKE FOREST	CA		08/12/2008		266							266	266			
A7120609	LAKE GENEVA	WI		03/10/2008		322							322	322			
B0010603	LAKE HILLS	TX		02/04/2010		47							47	47			
A8062002	LAKE ORION	MI		08/29/2008		355							355	355			
A8062003	LAKE ORION	MI		08/29/2008		355							355	355			
B0022203	LAKE OSWEGO	OR		04/22/2010		87							87	87			
A8062010	LAKEVILLE	MN		08/28/2008		1,303							1,303	1,303			
A8050801	LAKEWOOD	CO		09/30/2008		1,172							1,172	1,172			
A8051401	LANCASTER	CA		07/31/2008		309							309	309			
A8041805	LANCASTER	CA		07/14/2008		302							302	302			
B0040503	LANCASTER	CA		07/28/2003		38							38	38			
A9021003	LANCASTER	TX		03/31/2009		499							499	499			
A7101102	LANCASTER	TX		12/19/2007		367							367	367			
A7100201	LANSING	KS		12/13/2007		344							344	344			
A8062007	LANSING	MI		08/28/2008		470							470	470			
A9022710	LANSING	MI		06/01/2009		286							286	286			
B0060203	LANSING	MI		07/26/2010		543							543	543			
A8070102	LAREDO	TX		10/01/2008		298							298	298			
B0030902	LAREDO	TX		05/20/2010		98							98	98			
A7121803	LARGO	FL		02/29/2008		574							574	574			
A7120301	LAS CRUCES	NM		03/20/2008		175							175	175			
A7121302	LAS CRUCES	NM		02/29/2008		108							108	108			
A8061202	LAS CRUCES	NM		09/05/2008		458							458	458			
A9031101	LAS VEGAS	NV		05/21/2009		409							409	409			

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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
A9040702	LAS VEGAS	NV		06/05/2009		60							60	60			
A9040906	LAS VEGAS	NV		06/23/2009		575							575	575			
A8062006	LAS VEGAS	NV		08/28/2008		1,666							1,666	1,666			
A8062009	LAS VEGAS	NV		08/28/2008		3,631							3,631	3,631			
A8061704	LAS VEGAS	NV		09/04/2008		185							185	185			
A8040901	LAS VEGAS	NV		07/31/2008		777							777	777			
A8033103	LAS VEGAS	NV		07/01/2008		1,665							1,665	1,665			
A8022705	LAS VEGAS	NV		05/13/2008		247							247	247			
A8020812	LAS VEGAS	NV		04/28/2008		431							431	431			
A6100502	LAS VEGAS	NV		12/21/2006		355							355	355			
B0051301	LAS VEGAS	NV		08/13/2010		236							236	236			
B0030504	LAS VEGAS	NV		04/29/2010		140							140	140			
A9102201	LAS VEGAS	NV		01/27/2010		100							100	100			
A9092401	LAS VEGAS	NV		11/17/2009		128							128	128			
A9092402	LAS VEGAS	NV		11/17/2009		47							47	47			
B0061503	LAS VEGAS	NV		08/26/2010		196							196	196			
B0071202	LAS VEGAS	NV		10/06/2010		196							196	196			
B0072603	LAS VEGAS	NV		10/12/2010		141							141	141			
B0080611	LAS VEGAS	NV		10/28/2010		484							484	484			
B0080609	LAS VEGAS	NV		10/06/2010		125							125	125			
A9040802	LATHAM	NY		06/24/2009		156							156	156			
A9040803	LATHAM	NY		06/24/2009		122							122	122			
A8020702	LAVONIA	GA		04/04/2008		258							258	258			
A8082602	LAWRENCE	IN		10/30/2008		475							475	475			
A8011102	LAWRENCE	MA		04/30/2008		631							631	631			
A8121502	LAWRENCEVILLE	GA		01/29/2009		327							327	327			
B0020105	LAWRENCEVILLE	GA		03/31/2010		204							204	204			
A8052903	LAYTON	UT		08/22/2008		532							532	532			
A7091002	LEBANON	IN		12/28/2007		262							262	262			
B0052808	LENOIR	NC		07/30/2010		205							205	205			
A6061201	LENOIR CITY	TN		08/29/2006		339							339	339			
A8050901	LEWISTON	ME		07/31/2008		447							447	447			
A8093004	LEWISVILLE	TX		11/25/2008		116							116	116			
A9082101	LEXINGTON	KY		11/06/2009		562							562	562			
A8061901	LEXINGTON	KY		09/08/2008		482							482	482			

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
A9042301	LILBURN	GA		06/30/2009		698							698	698			
A8031010	LIMERICK	PA		08/22/2008		251							251	251			
B0032514	LINCOLNSHIRE	IL		07/19/2010		259							259	259			
A7120418	LINDON	UT		03/27/2008		355							355	355			
A8021301	LINDON	UT		04/15/2008		311							311	311			
A9081808	LITHONIA	GA		11/10/2009		123							123	123			
A8080408	LITHONIA	GA		10/01/2008		108							108	108			
A9042704	LITTLETON	CO		07/15/2009		78							78	78			
A8070801	LIVERPOOL	NY		09/17/2008		2,157							2,157	2,157			
A6050101	LIVONIA	MI		07/10/2006		479							479	479			
A9062202	LLANO	TX		09/24/2009		28							28	28			
A8031102	LOCKPORT	NY		05/13/2008		437							437	437			
A8022604	LOCKPORT	NY		07/21/2008		374							374	374			
A7122103	LOGAN	UT		03/12/2008		398							398	398			
A8081905	LOGAN	UT		10/24/2008		160							160	160			
B0040201	LOGAN	UT		06/14/2010		133							133	133			
A9120302	LONE TREE	CO		01/29/2010		362							362	362			
A8021907	LONG BEACH	CA		05/05/2008		648							648	648			
B0012701	LONGMONT	CO		03/24/2010		180							180	180			
A8082504	LONGVIEW	TX		11/14/2008		227							227	227			
A8020401	LOS ANGELES	CA		04/09/2008		474							474	474			
A5051101	LOS ANGELES	CA		07/22/2005		635							635	635			
A5111007	LOS ANGELES	CA		01/07/2008		3,822							3,822	3,822			
A7101201	LOS ANGELES	CA		12/06/2007		367							367	367			
A8071701	LOS ANGELES	CA		09/08/2008		1,101							1,101	1,101			
A8072302	LOS ANGELES	CA		10/01/2008		559							559	559			
A8073102	LOS ANGELES	CA		10/09/2008		66							66	66			
A9031310	LOS ANGELES	CA		06/02/2009		1,626							1,626	1,626			
A8120201	LOS ANGELES	CA		01/29/2009		113							113	113			
A8112502	LOS ANGELES	CA		02/05/2009		218							218	218			
A9081701	LOS ANGELES	CA		10/14/2009		194							194	194			
A9040704	LOS ANGELES	CA		06/24/2009		220							220	220			
B0032907	LOS ANGELES	CA		05/28/2010		95							95	95			
B0041504	LOS ANGELES	CA		06/23/2010		101							101	101			
B0041402	LOS ANGELES	CA		06/30/2010		98							98	98			

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
A9122803	LOS ANGELES	CA		02/10/2010		100							100	100			
A9102303	LOS ANGELES	CA		12/23/2009		618							618	618			
A9102304	LOS ANGELES	CA		12/23/2009		418							418	418			
B0070903	LOS ANGELES	CA		08/25/2010		118							118	118			
B0062801	LOS ANGELES	CA		09/15/2010		242							242	242			
B0061725	LOS ANGELES	CA		07/31/2000		66							66	66			
B0061406	LOS ANGELES	CA		10/26/2000		65							65	65			
B0081103	LOS ANGELES	CA		10/27/2010		109							109	109			
B0082404	LOS ANGELES	CA		11/30/2010		179							179	179			
A5021502	LOS GATOS	CA		05/06/2005		646							646	646			
A7091901	LOUISVILLE	KY		12/03/2007		790							790	790			
B0052101	LOVES PARK	IL		07/21/2010		80							80	80			
A9081901	LUBBOCK	TX		09/29/2009		23							23	23			
B0052809	LYNCHBURG	VA		07/30/2010		223							223	223			
B0012603	LYNDON	KS		02/18/2010		32							32	32			
A9031202	LYNNWOOD	WA		05/21/2009		2,514							2,514	2,514			
A8072811	MABLETON	GA		09/18/2008		1,032							1,032	1,032			
A9042406	MACEDONIA	OH		07/14/2009		169							169	169			
B0090210	MACON	GA		11/18/2010		77							77	77			
A9110904	MADERA	CA		02/22/2010		31							31	31			
B0012702	MANTECA	CA		10/31/2002		27							27	27			
A7120707	MANTECA	CA		02/26/2008		231							231	231			
A8061312	MANTECA	CA		08/28/2008		342							342	342			
B0071304	MARIETTA	GA		09/14/2010		148							148	148			
B0030102	MARIETTA	GA		05/07/2010		40							40	40			
A8092201	MARIETTA	GA		10/30/2008		729							729	729			
A9031001	MARIETTA	GA		05/06/2009		102							102	102			
A7120303	MARIETTA	GA		01/30/2008		1,594							1,594	1,594			
A7100103	MARIETTA	GA		04/25/2008		192							192	192			
A7091201	MARSHALLTOWN	IA		12/26/2007		4,674							4,674	4,674			
B0020802	MARSHFIELD	WI		04/15/2010		82							82	82			
B0042802	MARTINEZ	GA		07/30/2010		327							327	327			
B0060104	MARTINEZ	GA		08/31/2010		241							241	241			
B0060102	MARTINEZ	GA		08/31/2010		268							268	268			
A8011702	MARTINSVILLE	IN		03/17/2008		177							177	177			

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
A9091403	MARYSVILLE	OK		10/01/2009		18							18	18			
A8022011	MASON	OH		05/16/2008		1,455							1,455	1,455			
B0032401	MATTHEWS	NC		05/27/2010		170							170	170			
A9090902	MAUD	OK		09/29/2009		17							17	17			
B0061107	MAULDIN	SC		09/01/2010		173							173	173			
A9033002	MCDONOUGH	GA		06/10/2009		807							807	807			
A7062804	MCHENRY	IL		10/10/2008		101							101	101			
A7102407	MCKINNEY	TX		12/11/2007		424							424	424			
A9102204	MEDICINE LODGE	KS		12/03/2009		22							22	22			
A8033102	MEDINA	OH		06/09/2008		2,242							2,242	2,242			
A80331023	MEDINA	OH		11/07/2008		760							760	760			
A8030713	MELBOURNE	FL		06/25/2008		162							162	162			
A8012310	MEMPHIS	TN		04/01/2008		119							119	119			
A9091809	MEMPHIS	TN		12/08/2009		865							865	865			
A9101201	MEMPHIS	TN		12/16/2009		210							210	210			
A9032101	MEMPHIS	TX		05/21/2009		59							59	59			
A7110701	MENLO PARK	CA		01/18/2008		193							193	193			
A60104023	MENLO PARK	CA		09/05/2008		742							742	742			
A8060504	MENTOR	OH		08/06/2008		204							204	204			
A8032503	MESA	AZ		06/19/2008		216							216	216			
A8091502	MESA	AZ		11/17/2008		996							996	996			
B0022501	MESA	AZ		03/30/2010		366							366	366			
A9103004	MESA	AZ		12/30/2009		407							407	407			
A9102102	MESA	AZ		12/29/2009		73							73	73			
A9122801	MESA	AZ		02/18/2010		56							56	56			
B0080608	MESA	AZ		10/14/2010		186							186	186			
B0060201	MESA	AZ		10/03/2003		202							202	202			
B0021906	METHUEN	MA		04/05/2010		97							97	97			
A8030506	MIAMI	FL		05/23/2008		376							376	376			
A7120705	MIAMI	FL		02/13/2008		526							526	526			
A7120502	MIAMI	FL		02/11/2008		257							257	257			
A7103102	MIAMI	FL		01/16/2008		350							350	350			
A7103103	MIAMI	FL		01/16/2008		350							350	350			
A7103104	MIAMI	FL		01/16/2008		175							175	175			
A7103105	MIAMI	FL		01/16/2008		175							175	175			

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		319							319	319			
A7102405	MIAMI	FL		12/14/2007		306							306	306			
A8080101	MIAMI	FL		10/23/2008		463							463	463			
A8030715	MIAMISBURG	OH		06/09/2008		1,083							1,083	1,083			
B0051008	MIDDLEBORO	MA		07/28/2010		140							140	140			
B0022201	MIDDLEBURG HEIGH	OH		05/06/2010		76							76	76			
A7121002	MIDDLETOWN	NY		03/06/2008		1,272							1,272	1,272			
A8012103	MIDDLETOWN	OH		03/20/2008		2,372							2,372	2,372			
A8060201	MIDLAND	TX		08/22/2008		259							259	259			
B0032403	MIDLAND	TX		04/15/2010		49							49	49			
A9122301	MIDLAND	TX		02/26/2010		152							152	152			
B0040507	MIDLOTHIAN	VA		07/21/2010		78							78	78			
B0032501	MIDLOTHIAN	VA		04/30/2010		153							153	153			
A7122003	MIDVALE	UT		02/08/2008		613							613	613			
A9032501	MIDWAY	UT		12/10/2009		197							197	197			
A8050903	MILBRIDGE	ME		07/31/2008		513							513	513			
A7120417	MILLBRAE	CA		04/03/2008		612							612	612			
A9031209	MILPITAS	CA		05/11/2009		65							65	65			
B0022502	MILPITAS	CA		04/22/2010		86							86	86			
A9102202	MINNEAPOLIS	KS		11/19/2009		18							18	18			
A8022004	MINNEAPOLIS	MN		04/30/2008		309							309	309			
A7120304	MINNEAPOLIS	MN		02/14/2008		387							387	387			
B0051005	MINNEAPOLIS	MN		07/08/2010		299							299	299			
A8082202	MINNETONKA	MN		10/27/2008		660							660	660			
B0041503	MISSION	TX		06/04/2010		80							80	80			
B0062505	MISSION VIEJO	CA		09/01/2010		323							323	323			
A7121402	MISSION VIEJO	CA		03/14/2008		1,458							1,458	1,458			
A7092703	MISSOURI CITY	TX		12/14/2007		182							182	182			
A70927033	MISSOURI CITY	TX		09/29/2008		257							257	257			
A5060101	MISSOURI CITY	TX		08/25/2005		1,462							1,462	1,462			
A9072301	MODESTO	CA		10/13/2009		85							85	85			
B0072703	MODESTO	CA		09/30/2010		499							499	499			
B0031101	MONROE	WA		04/15/2010		353							353	353			
B0040508	MONROVIA	CA		06/21/2010		139							139	139			
A8111901	MONROVIA	CA		01/23/2009		49							49	49			

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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
A8111902	MONROVIA	CA		01/23/2009		36							36	36			
A8091109	MONTEZUMA	GA		11/26/2008		76							76	76			
B0062402	MONTGOMERY	AL		09/23/2010		138							138	138			
B0062404	MONTGOMERY	AL		09/23/2010		157							157	157			
A5101003	MORENO VALLEY	CA		12/21/2005		351							351	351			
B0040802	MORENO VALLEY	CA		06/11/2010		107							107	107			
A9120102	MORGAN	UT		02/16/2010		157							157	157			
A7102903	MORRISTOWN	NJ		01/14/2008		800							800	800			
A9021901	MORRISVILLE	NC		07/01/2009		126							126	126			
A8020602	MORROW	GA		03/17/2008		559							559	559			
A9061607	MOUNT PLEASANT	TX		08/13/2009		24							24	24			
A5092101	MOUNTAIN VIEW	CA		12/01/2005		521							521	521			
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		592							592	592			
A8092303	MUNCIE	IN		11/21/2008		386							386	386			
A9110601	MURRELLS INLET	SC		01/22/2010		124							124	124			
A7092004	MUSKOGEE	OK		12/11/2007		244							244	244			
A7121706	NASHVILLE	TN		02/29/2008		309							309	309			
A8022102	NASHVILLE	TN		05/22/2008		278							278	278			
A5041101	NASSAU BAY	TX		06/13/2005		1,122							1,122	1,122			
A8051201	NATIONAL CITY	CA		07/18/2008		1,063							1,063	1,063			
A5022802	NATIONAL CITY	CA		05/23/2005		807							807	807			
A8030601	NAVARRE	FL		09/18/2008		576							576	576			
A8012403	NEEDHAM	MA		03/26/2008		222							222	222			
B0051202	NEODESHA	KS		06/17/2010		30							30	30			
A8100101	NEW BEDFORD	MA		10/27/2008		657							657	657			
B0072604	NEW BERN	NC		10/29/2010		673							673	673			
B0072102	NEW BRAUNFELS	TX		10/07/2010		361							361	361			
B0061106	NEW CANEY	TX		08/31/2010		226							226	226			
B0061402	NEW HOPE	PA		10/01/2010		217							217	217			
A8012101	NEW YORK	NY		04/02/2008		225							225	225			
B0060901	NEW YORK	NY		07/26/2010		1,105							1,105	1,105			
B0082702	NEW YORK	NY		09/27/2010		572							572	572			
A7122002	NEWARK	CA		02/28/2008		172							172	172			

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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
B0021602	NEWARK	CA		04/20/2010		90							90	90			
A8071008	NEWARK	NJ		09/22/2008		851							851	851			
A8121506	NEWINGTON	CT		01/29/2009		264							264	264			
A8082702	NEWMARK	NJ		11/14/2008		297							297	297			
A8030502	NEWNAN	GA		06/05/2008		233							233	233			
B0040102	NEWPORT BEACH	CA		06/18/2010		221							221	221			
B0080610	NEWPORT BEACH	CA		10/28/2010		132							132	132			
A8031005	NEWPORT BEACH	CA		06/12/2008		198							198	198			
A5051004	NEWPORT BEACH	CA		07/22/2005		440							440	440			
A8050602	NEWPORT NEWS	VA		07/22/2008		561							561	561			
B0012605	NEWTON	KS		04/22/2010		49							49	49			
A8071501	NEWTOWN SQUARE	PA		10/23/2008		801							801	801			
A8051901	NIAGARA FALLS	NY		08/18/2008		501							501	501			
A9022501	NIAGARA FALLS	NY		04/30/2009		347							347	347			
A8072809	NORCROSS	GA		09/25/2008		1,032							1,032	1,032			
B0020104	NORCROSS	GA		04/29/2010		180							180	180			
A8120503	NORFOLK	VA		01/28/2009		180							180	180			
A8031008	NORMAL	IL		06/20/2008		972							972	972			
A7112901	NORRISTOWN	PA		02/27/2008		222							222	222			
A8121512	NORTH ANDOVER	MA		01/29/2009		306							306	306			
A8121504	NORTH BILLERICA	MA		01/29/2009		416							416	416			
A7101704	NORTH CHARLESTON	SC		01/07/2008		392							392	392			
A7092403	NORTH HAMPTON	NH		12/17/2007		835							835	835			
A7092401	NORTH HAMPTON	NH		12/17/2007		404							404	404			
A6100402	NORTH LAS VEGAS	NV		12/21/2006		1,642							1,642	1,642			
A7121703	NORTH LAS VEGAS	NV		04/04/2008		222							222	222			
A7121709	NORTH LAS VEGAS	NV		04/25/2008		89							89	89			
A9122802	NORTH PALM BEACH	FL		12/27/2000		55							55	55			
A8012405	NORTH RICHLAND HI	TX		03/26/2008		248							248	248			
A8021405	NORTH SALT LAKE	UT		04/17/2008		503							503	503			
A8022901	NORTH SALT LAKE	UT		05/22/2008		126							126	126			
A7110601	NORTH SALT LAKE	UT		01/29/2008		178							178	178			
A9030401	NORTHRIDGE	CA		04/29/2009		150							150	150			
A9042002	NORTHWOOD	OH		07/01/2009		358							358	358			
A9042405	NORWOOD	OH		07/14/2009		169							169	169			

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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
A8072103	NOVI	MI		09/30/2008		331							331	331			
A8100103	NOVI	MI		11/25/2008		124							124	124			
A8100104	NOVI	MI		11/25/2008		192							192	192			
A9030421	OAKDALE	CA		05/19/2009		80							80	80			
A9031601	OAKDALE	CA		05/28/2009		374							374	374			
A8012505	OAKLAND	CA		04/23/2008		229							229	229			
B0042001	OAKLAND	CA		07/13/2010		79							79	79			
B0043003	OAKLAND	CA		07/12/2010		291							291	291			
A6032402	OCALA	FL		06/09/2006		294							294	294			
A8093003	OCALA	FL		11/04/2008		366							366	366			
A9110602	OCEANSIDE	CA		01/11/2010		40							40	40			
B0061726	OCEANSIDE	CA		08/18/2010		215							215	215			
B0012101	ODESSA	TX		02/11/2010		24							24	24			
B0012102	ODESSA	TX		02/11/2010		46							46	46			
B0021903	ODESSA	TX		03/04/2010		37							37	37			
A8011804	O'FALLON	MO		03/26/2008		455							455	455			
A8022017	OGDEN	UT		05/30/2008		215							215	215			
A9111301	OGDEN	UT		12/30/2009		469							469	469			
A9070601	OKLAHOMA CITY	OK		08/31/2009		132							132	132			
B0052602	OKLAHOMA CITY	OK		08/02/2010		503							503	503			
B0062501	OLATHE	KS		09/30/2010		213							213	213			
A5021801	OLATHE	KS		05/13/2005		451							451	451			
A8011802	OLATHE	KS		02/27/2008		3,474							3,474	3,474			
A8031801	OLATHE	KS		04/30/2008		189							189	189			
A8092903	OLYMPIA	WA		11/19/2008		225							225	225			
A9020601	OMAHA	NE		04/02/2009		99							99	99			
A8030606	OMAHA	NE		05/05/2008		219							219	219			
B0081802	ONTARIO	CA		10/20/2010		100							100	100			
B0032906	ONTARIO	CA		05/28/2010		158							158	158			
A9030417	ONTARIO	CA		05/08/2009		30							30	30			
A9030418	ONTARIO	CA		05/08/2009		56							56	56			
A9012701	ONTARIO	CA		03/31/2009		63							63	63			
A9030601	ORANGE	CA		04/20/2009		734							734	734			
B0011902	ORANGE PARK	FL		03/22/2010		43							43	43			
A8021101	ORCHARD LAKE	MI		07/09/2008		721							721	721			

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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
A8110402	ORCHARD PARK	NY		01/20/2009		306							306	306			
A7103107	OREGON	OH		01/15/2008		524							524	524			
A9022708	OREGON CITY	OR		04/30/2009		496							496	496			
A9100601	ORLANDO	FL		12/23/2009		111							111	111			
B0022303	ORLANDO	FL		08/02/2010		107							107	107			
B0051103	ORLANDO	FL		07/29/2010		601							601	601			
B0072606	ORLANDO	FL		11/30/2010		464							464	464			
B0070102	ORLANDO	FL		10/29/2010		470							470	470			
A8082903	ORLANDO	FL		11/13/2008		664							664	664			
A7091206	ORLANDO	FL		12/04/2007		372							372	372			
A8022212	ORLANDO	FL		04/23/2008		383							383	383			
A8022213	ORLANDO	FL		05/13/2008		401							401	401			
B0062507	ORO VALLEY	AZ		09/21/2010		187							187	187			
A8012302	ORO VALLEY	AZ		03/19/2008		178							178	178			
A8020804	OVERLAND PARK	KS		03/28/2008		522							522	522			
B0051203	OXNARD	CA		07/02/2010		301							301	301			
B0080403	OXNARD	CA		10/06/2010		286							286	286			
A9042302	PACIFIC GROVE	CA		05/15/2009		193							193	193			
A9032402	PALM COAST	FL		05/11/2009		79							79	79			
A8082102	PALM DESERT	CA		10/30/2008		571							571	571			
B0031704	PALM DESERT	CA		05/28/2010		67							67	67			
A9052001	PALM SPRINGS	CA		07/29/2009		145							145	145			
A6110101	PALO ALTO	CA		01/04/2007		706							706	706			
B0032203	PANAMA CITY	FL		05/20/2010		46							46	46			
A7061203	PAPILLION	NE		01/16/2008		410							410	410			
B0021902	PARIS	TX		03/04/2010		36							36	36			
B0041401	PARKER	CO		06/15/2010		142							142	142			
A7092402	PARMA	OH		12/03/2007		346							346	346			
A8020811	PASADENA	CA		03/31/2008		1,776							1,776	1,776			
B0033102	PASADENA	FL		05/28/2010		54							54	54			
A8080601	PASADENA	MD		09/26/2008		1,048							1,048	1,048			
A8022009	PASADENA	MD		05/07/2008		449							449	449			
A8022010	PASADENA	MD		05/07/2008		527							527	527			
A9050101	PASADENA	TX		07/20/2009		347							347	347			
A8012903	PASO ROBLES	CA		04/17/2008		205							205	205			

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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
A8012904	PASO ROBLES	CA		04/17/2008		205							205	205			
A8041403	PATERSON	NJ		06/19/2008		285							285	285			
A8081203	PAYSON	AZ		11/05/2008		397							397	397			
B0032606	PEMBROKE PINES	FL		06/14/2010		192							192	192			
A8080407	PEMBROKE PINES	FL		10/23/2008		415							415	415			
A8061306	PENDLETON	OR		08/28/2008		104							104	104			
A8061307	PENDLETON	OR		08/28/2008		316							316	316			
A8071502	PENFIELD	NY		10/03/2008		335							335	335			
A8021404	PENFIELD	NY		06/06/2008		399							399	399			
A7121016	PENSACOLA	FL		02/28/2008		151							151	151			
A7091403	PENSACOLA	FL		01/14/2008		222							222	222			
B0080601	PENSACOLA	FL		10/29/2010		266							266	266			
A8041401	PEORIA	AZ		06/19/2008		243							243	243			
A7120604	PERINTON	NY		03/31/2008		464							464	464			
A9040703	PERINTON	NY		06/16/2009		177							177	177			
A9040706	PERRY	FL		06/16/2009		50							50	50			
A8021402	PETERSBURG	VA		04/30/2008		676							676	676			
B0032510	PFLUGERVILLE	TX		06/03/2010		29							29	29			
B0081702	PFLUGERVILLE	TX		11/12/2010		28							28	28			
A8111701	PHOENIX	AZ		01/09/2009		63							63	63			
A9021301	PHOENIX	AZ		07/01/2009		221							221	221			
A9042706	PHOENIX	AZ		06/29/2009		209							209	209			
A9042003	PHOENIX	AZ		06/15/2009		52							52	52			
A9082402	PHOENIX	AZ		10/08/2009		84							84	84			
A9070201	PHOENIX	AZ		08/27/2009		61							61	61			
A8030711	PHOENIX	AZ		06/09/2008		433							433	433			
A8031002	PHOENIX	AZ		06/06/2008		188							188	188			
A5050903	PHOENIX	AZ		06/20/2005		296							296	296			
A6101109	PHOENIX	AZ		12/11/2006		384							384	384			
A7081702	PHOENIX	AZ		12/14/2007		335							335	335			
B0063007	PHOENIX	AZ		09/02/2010		179							179	179			
B0090106	PHOENIX	AZ		11/08/2010		30							30	30			
A9121101	PHOENIX	AZ		02/24/2010		46							46	46			
B0040509	PHOENIX	AZ		06/01/2010		33							33	33			
A7120605	PHOENIXVILLE	PA		02/26/2008		444							444	444			

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
A9061102	PINELAND	TX		07/21/2009		61							61	61			
A9080601	PINEVILLE	NC		10/30/2009		272							272	272			
A8022805	PITTSBURGH	PA		06/30/2008		7,599							7,599	7,599			
A8021401	PITTSBURGH	PA		04/14/2008		1,073							1,073	1,073			
A9021302	PLANO	TX		04/07/2009		226							226	226			
A8082703	PLANO	TX		11/05/2008		578							578	578			
A8090203	PLANO	TX		10/08/2008		462							462	462			
A5051802	PLANO	TX		09/09/2005		727							727	727			
B0010604	PLANT CITY	FL		03/24/2010		57							57	57			
A8080805	PLATTEVILLE	CO		10/28/2008		187							187	187			
A8061207	PLATTSBURGH	NY		08/14/2008		1,161							1,161	1,161			
A9040302	PLYMOUTH	MI		05/27/2009		222							222	222			
A9100101	POCATELLO	ID		12/10/2009		588							588	588			
A7111402	POMONA	CA		01/24/2008		231							231	231			
A7101701	POMONA	CA		12/11/2007		1,254							1,254	1,254			
A9101303	POMONA	CA		12/16/2009		50							50	50			
A9102003	POMONA	CA		12/14/2009		171							171	171			
A9090402	POMONA	KS		09/29/2009		18							18	18			
B0020907	POMPANO BEACH	FL		03/31/2010		281							281	281			
A7102305	POMPANO BEACH	FL		01/30/2008		153							153	153			
A8111203	PONTIAC	MI		01/21/2009		82							82	82			
A9123002	POOLER	GA		03/22/2010		47							47	47			
A8020807	PORT ANGELES	WA		06/03/2008		469							469	469			
B0060801	PORT ARTHUR	TX		07/01/2010		25							25	25			
A9120201	PORT ARTHUR	TX		02/17/2010		47							47	47			
A8022220	PORT CHARLOTTE	FL		05/15/2008		225							225	225			
A9022404	PORTAGE	MI		06/30/2009		127							127	127			
A8081901	PORTAGE	MI		10/30/2008		791							791	791			
A9091802	PORTLAND	ME		01/25/2010		19							19	19			
A7092801	PORTLAND	ME		01/18/2008		256							256	256			
A8041101	PORTLAND	OR		07/07/2008		927							927	927			
A8080603	PORTLAND	OR		09/24/2008		1,520							1,520	1,520			
A9030501	PORTLAND	OR		06/29/2009		655							655	655			
A9031602	PORTLAND	OR		05/20/2009		113							113	113			
A9020304	PORTLAND	OR		04/15/2009		629							629	629			

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
A9060401	PORTLAND	OR		07/23/2009		121							121	121			
A8032802	PORTLAND	OR		06/18/2008		201							201	201			
A8031403	PORTLAND	OR		06/11/2008		345							345	345			
A7051802	PORTLAND	OR		06/26/2008		390							390	390			
B0081701	PORTLAND	OR		11/12/2010		61							61	61			
A7110902	PORTSMOUTH	VA		01/25/2008		361							361	361			
A8111103	POWAY	CA		01/12/2009		160							160	160			
A8010301	PRESCOTT VALLEY	AZ		03/13/2008		634							634	634			
A8060601	PROVO	UT		08/22/2008		208							208	208			
A8011806	PUYALLUP	WA		04/22/2008		1,119							1,119	1,119			
A8013101	QUINTON	VA		04/30/2008		229							229	229			
A5060303	RADCLIFF	KY		08/25/2005		314							314	314			
B0071204	RAEFORD	NC		09/23/2010		179							179	179			
A8121002	RALEIGH	NC		02/20/2009		54							54	54			
A9022704	RALEIGH	NC		05/28/2009		97							97	97			
A7102302	RALEIGH	NC		12/21/2007		442							442	442			
A8062302	RANCHO CARDOVA	CA		07/10/2008		949							949	949			
B0051401	RANCHO CUCAMONG	CA		06/29/2010		30							30	30			
A7101802	RANCHO CUCAMONG	CA		01/04/2008		266							266	266			
A7112101	RANCHO MIRAGE	CA		02/13/2008		468							468	468			
A8021203	RAYMORE	MO		04/09/2008		1,136							1,136	1,136			
B0072609	REDONDO BEACH	CA		09/22/2010		208							208	208			
A7101501	REDWOOD CITY	CA		12/21/2007		1,233							1,233	1,233			
A5040501	REDWOOD CITY	CA		06/29/2005		191							191	191			
A8012308	REDWOOD CITY	CA		04/01/2008		293							293	293			
A9040807	REDWOOD CITY	CA		06/26/2009		235							235	235			
A8031906	RENO	NV		05/09/2008		416							416	416			
A6050103	RENO	NV		07/07/2006		1,173							1,173	1,173			
A8042401	RENO	NV		07/28/2008		287							287	287			
A8060901	RENO	NV		08/27/2008		1,218							1,218	1,218			
A9040904	RENO	NV		06/30/2009		216							216	216			
A9040905	RENO	NV		06/30/2009		204							204	204			
A9030202	RENO	NV		05/15/2009		429							429	429			
A9031305	RENO	NV		05/19/2009		149							149	149			
A9031306	RENO	NV		05/19/2009		109							109	109			

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
A9122302	RENO	NV		03/01/2010		44							44	44			
A8061601	RESEDA	CA		08/28/2008		301							301	301			
B0052805	RIALTO	CA		08/05/2010		371							371	371			
A8011103	RICHLAND	WA		05/08/2008		546							546	546			
A6081501	RICHLAND	WA		09/22/2006		885							885	885			
A8050905	RICHLAND	WA		07/31/2008		597							597	597			
A80509053	RICHLAND	WA		03/31/2010		17							17	17			
A8011801	RICHMOND	VA		03/27/2008		635							635	635			
A8053001	RIDGELAND	MS		07/31/2008		2,245							2,245	2,245			
A8120502	RIO RANCHO	NM		01/15/2009		31							31	31			
A7120410	RIO RANCHO	NM		02/25/2008		383							383	383			
B0010704	RIO VISTA	TX		01/21/2010		18							18	18			
A9081807	RIVERDALE	GA		11/10/2009		95							95	95			
A8061310	RIVERSIDE	CA		09/04/2008		1,321							1,321	1,321			
A7010502	RIVERSIDE	CA		01/31/2008		381							381	381			
A6061603	RIVERSIDE	CA		09/06/2006		982							982	982			
A7110202	RIVERSIDE	CA		01/15/2008		1,199							1,199	1,199			
A9092504	RIVERTON	UT		11/10/2009		232							232	232			
A8030706	RIVERVIEW	FL		06/02/2008		617							617	617			
A7110107	ROANOKE	VA		01/17/2008		474							474	474			
A8032401	ROCHESTER	NY		05/28/2008		215							215	215			
A8070301	ROCHESTER HILLS	MI		10/10/2008		412							412	412			
A8022201	ROCHESTER HILLS	MI		04/15/2008		132							132	132			
A8022205	ROCK HILL	SC		04/21/2008		180							180	180			
A9061605	ROCKDALE	TX		08/20/2009		53							53	53			
B0080602	ROCKLIN	CA		10/07/2010		102							102	102			
A5030705	ROCKPORT	TX		05/26/2005		351							351	351			
A8082507	ROCKWALL	TX		11/14/2008		201							201	201			
A7102007	ROCKY MOUNT	NC		03/27/2008		1,208							1,208	1,208			
A7102007A	ROCKY MOUNT	NC		05/19/2008		1,797							1,797	1,797			
A7102008	ROCKY MOUNT	NC		03/27/2008		1,510							1,510	1,510			
A7102008A	ROCKY MOUNT	NC		05/19/2008		906							906	906			
A7102009	ROCKY MOUNT	NC		03/27/2008		1,510							1,510	1,510			
A7102009A	ROCKY MOUNT	NC		05/19/2008		604							604	604			
A7102010	ROCKY MOUNT	NC		03/27/2008		1,812							1,812	1,812			

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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
A7102010A	ROCKY MOUNT	NC		05/19/2008		393							393	393			
A7102011	ROCKY MOUNT	NC		03/27/2008		679							679	679			
A5081602	ROCKY MOUNT	NC		12/19/2005		1,562							1,562	1,562			
A8110401	ROCKY MOUNT	NC		01/12/2009		91							91	91			
A8022104	ROCKY RIVER	OH		05/22/2008		910							910	910			
A9020210	RODEO	CA		04/28/2009		112							112	112			
A8121503	ROHNERT PARK	CA		01/29/2009		373							373	373			
B0061802	ROSEMEAD	CA		09/16/2010		440							440	440			
A8082007	ROSWELL	GA		10/23/2008		111							111	111			
A8070303	ROSWELL	GA		08/28/2008		261							261	261			
B0051403	ROSWELL	GA		06/30/2010		81							81	81			
A8091702	ROUND ROCK	TX		11/20/2008		559							559	559			
A9042702	ROUND ROCK	TX		07/17/2009		168							168	168			
A9050402	ROWLETT	TX		06/29/2009		185							185	185			
A9111701	ROY	UT		01/22/2010		46							46	46			
B0022202	ROY	UT		05/03/2010		74							74	74			
A8081404	ROY	UT		10/27/2008		260							260	260			
A8090311	ROYAL OAK	MI		11/20/2008		56							56	56			
B0051701	RUBIDOUX	CA		08/31/2010		324							324	324			
A9091402	RUSH SPRINGS	OK		10/01/2009		19							19	19			
B0080303	RUSSELLVILLE	AR		09/30/2010		251							251	251			
A8091202	SACHSE	TX		11/20/2008		313							313	313			
B0062804	SACRAMENTO	CA		08/31/2010		159							159	159			
B0072308	SACRAMENTO	CA		10/19/2010		118							118	118			
A9010501	SACRAMENTO	CA		02/02/2009		94							94	94			
A9030409	SACRAMENTO	CA		05/20/2009		103							103	103			
A8070103	SACRAMENTO	CA		09/08/2008		221							221	221			
A8070802	SACRAMENTO	CA		08/27/2008		1,068							1,068	1,068			
A8081805	SACRAMENTO	CA		10/29/2008		275							275	275			
A8020802	SACRAMENTO	CA		03/27/2008		540							540	540			
B0061001	SALEM	OR		10/12/2010		1,771							1,771	1,771			
A7092003	SALEM	OR		12/05/2007		302							302	302			
A9010801	SALEM	OR		04/09/2009		346							346	346			
A9022601	SALEM	OR		04/28/2009		242							242	242			
B0012602	SALINA	KS		03/04/2010		38							38	38			

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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
A9022406	SALINAS	CA		05/05/2009		76							76	76			
A8082503	SALT LAKE CITY	UT		10/01/2008		66							66	66			
A8082205	SALT LAKE CITY	UT		01/05/2009		84							84	84			
A8082206	SALT LAKE CITY	UT		10/27/2008		296							296	296			
A9032502	SALT LAKE CITY	UT		05/29/2009		232							232	232			
A9030502	SALT LAKE CITY	UT		04/16/2009		65							65	65			
A8022013	SALT LAKE CITY	UT		06/02/2008		393							393	393			
A8021505	SALT LAKE CITY	UT		04/28/2008		115							115	115			
A8021902	SALT LAKE CITY	UT		05/07/2008		479							479	479			
A8011703	SALT LAKE CITY	UT		04/18/2008		479							479	479			
A7111902	SALT LAKE CITY	UT		01/24/2008		197							197	197			
A7112006	SALT LAKE CITY	UT		02/05/2008		574							574	574			
A7100901	SALT LAKE CITY	UT		12/20/2007		1,078							1,078	1,078			
A8060202	SAN ANGELO	TX		08/19/2008		259							259	259			
B0052001	SAN ANGELO	TX		06/17/2010		31							31	31			
B0051101	SAN ANTONIO	TX		06/16/2010		280							280	280			
B0030501	SAN ANTONIO	TX		05/10/2010		78							78	78			
A9120802	SAN ANTONIO	TX		01/07/2010		56							56	56			
B0010602	SAN ANTONIO	TX		01/21/2010		52							52	52			
B0062405	SAN ANTONIO	TX		09/30/2010		90							90	90			
B0080607	SAN ANTONIO	TX		10/25/2010		257							257	257			
A9032303	SAN ANTONIO	TX		05/21/2009		131							131	131			
A5110902	SAN ANTONIO	TX		01/17/2006		510							510	510			
A8012309	SAN ANTONIO	TX		03/24/2008		222							222	222			
A8021204	SAN ANTONIO	TX		07/01/2008		2,117							2,117	2,117			
A8011001	SAN ANTONIO	TX		03/07/2008		353							353	353			
A7121202	SAN ANTONIO	TX		01/31/2008		410							410	410			
A8022703	SAN ANTONIO	TX		05/09/2008		269							269	269			
A8033101	SAN ANTONIO	TX		06/19/2008		260							260	260			
B0030201	SAN BERNARDINO	CA		04/30/2010		53							53	53			
B0020903	SAN BERNARDINO	CA		03/31/2010		408							408	408			
A9021802	SAN BUENAVENTURA	CA		04/23/2009		111							111	111			
A9021803	SAN BUENAVENTURA	CA		04/23/2009		78							78	78			
A8112401	SAN BUENAVENTURA	CA		01/27/2009		286							286	286			
A8072901	SAN CARLOS	CA		10/09/2008		334							334	334			

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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
B0032903	SAN CARLOS	CA		06/22/2010		30							30	30			
B0052810	SAN CLEMENTE	CA		08/10/2010		187							187	187			
B0062806	SAN DEIGO	CA		09/10/2010		677							677	677			
A8022701	SAN DEIGO	CA		05/29/2008		597							597	597			
A8012801	SAN DIEGO	CA		04/16/2008		279							279	279			
A7102402	SAN DIEGO	CA		03/10/2008		235							235	235			
A5041102	SAN DIEGO	CA		06/21/2005		299							299	299			
A5101303	SAN DIEGO	CA		12/20/2005		217							217	217			
A8123001	SAN DIEGO	CA		03/03/2009		98							98	98			
A9030410	SAN DIEGO	CA		04/30/2009		340							340	340			
A9060501	SAN DIEGO	CA		07/29/2009		48							48	48			
B0063005	SAN DIEGO	CA		09/14/2010		212							212	212			
B0061701	SAN DIEGO	CA		09/26/2000		37							37	37			
B0080404	SAN DIEGO	CA		11/30/2010		479							479	479			
B0080201	SAN DIEGO	CA		09/29/2010		142							142	142			
B0082405	SAN DIEGO	CA		11/15/2010		180							180	180			
B0032607	SAN DIEGO	CA		05/03/2010		195							195	195			
B0022601	SAN DIEGO	CA		04/26/2010		324							324	324			
B0050706	SAN DIEGO	CA		11/03/2004		370							370	370			
B0040602	SAN DIEGO	CA		06/23/2010		101							101	101			
A9102701	SAN DIEGO	CA		03/27/1998		69							69	69			
A9110901	SAN DIEGO	CA		12/29/2009		61							61	61			
B0061102	SAN FERNANDO	CA		04/18/2001		217							217	217			
A9020303	SAN FERNANDO	CA		05/06/2009		223							223	223			
A7091702	SAN FRANCISCO	CA		12/03/2007		803							803	803			
B0031102	SAN FRANCISCO	CA		06/01/2010		299							299	299			
B0031901	SAN FRANCISCO	CA		06/29/2010		136							136	136			
B0051901	SAN JOSE	CA		07/29/2010		142							142	142			
A9112003	SAN JOSE	CA		01/04/2010		220							220	220			
A9122103	SAN JOSE	CA		03/16/2010		91							91	91			
A9101602	SAN JOSE	CA		12/18/2009		79							79	79			
A7080908	SAN JOSE	CA		12/10/2007		175							175	175			
A6082803	SAN JOSE	CA		11/29/2006		440							440	440			
A7112003	SAN JOSE	CA		01/04/2008		377							377	377			
A7120501	SAN JOSE	CA		02/14/2008		280							280	280			

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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
A7113003	SAN JOSE	CA		02/13/2008		635							635	635			
A8021407	SAN JOSE	CA		04/25/2008		202							202	202			
A8082601	SAN JOSE	CA		10/23/2008		226							226	226			
A8091803	SAN JOSE	CA		11/17/2008		132							132	132			
A8082701	SAN JOSE	CA		11/06/2008		423							423	423			
A8062001	SAN JOSE	CA		08/18/2008		645							645	645			
B0041502	SAN JUAN	TX		06/04/2010		67							67	67			
A8010304	SAN LEANDRO	CA		03/20/2008		212							212	212			
A7122104	SAN LUIS OBISPO	CA		03/25/2008		278							278	278			
A7010201	SAN LUIS OBISPO	CA		02/08/2007		538							538	538			
A7092002	SAN LUIS OBISPO	CA		12/06/2007		457							457	457			
A8082203	SAN LUIS OBISPO	CA		11/05/2008		193							193	193			
B0031201	SAN LUIS OBISPO	CA		05/22/2000		24							24	24			
B0072701	SAN LUIS OBISPO	CA		09/30/2010		86							86	86			
B0072702	SAN LUIS OBISPO	CA		10/06/2010		296							296	296			
A9040603	SAN MARCOS	CA		10/01/2009		351							351	351			
A5051901	SAN MARCOS	CA		08/09/2005		600							600	600			
A7120415	SAN MARCOS	CA		01/28/2008		365							365	365			
B0061005	SAN MARCOS	TX		08/20/2010		66							66	66			
A9032302	SAN PEDRO	CA		05/28/2009		178							178	178			
A7110506	SAN RAMON	CA		02/05/2008		208							208	208			
B0081601	SAN SABA	TX		10/26/2010		336							336	336			
A8071005	SANDUSKY	OH		09/30/2008		572							572	572			
A7072607	SANDY	UT		01/11/2008		654							654	654			
A7092114	SANDY	UT		12/19/2007		355							355	355			
B0031005	SANDY SPRINGS	GA		05/04/2010		55							55	55			
A6061304	SANFORD	FL		08/21/2006		916							916	916			
A8010302	SANTA ANA	CA		03/14/2008		2,526							2,526	2,526			
A9040903	SANTA ANA	CA		07/06/2009		56							56	56			
A9042705	SANTA ANA	CA		06/30/2009		114							114	114			
A9081810	SANTA ANA	CA		10/20/2009		150							150	150			
A8090301	SANTA ANA	CA		11/17/2008		299							299	299			
A8051202	SANTA ANA	CA		07/10/2008		333							333	333			
B0072305	SANTA ANA	CA		07/30/2003		135							135	135			
B0051303	SANTA ANA	CA		07/22/2010		258							258	258			

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
A9101603	SANTA ANA	CA		11/30/2009		200							200	200			
A8110503	SANTA CLARA	CA		01/08/2009		39							39	39			
B0052701	SANTA CLARITA	CA		07/28/2000		76							76	76			
A9012601	SANTA CRUZ	CA		03/30/2009		54							54	54			
A6062206	SANTA FE	NM		09/15/2006		1,408							1,408	1,408			
A7091701	SANTA FE	NM		12/17/2007		395							395	395			
A8111903	SANTA FE SPRINGS	CA		01/30/2009		83							83	83			
A9043001	SANTA MARIA	CA		07/01/2009		219							219	219			
A8021306	SANTA MARIA	CA		04/24/2008		135							135	135			
A6021006	SANTA MARIA	CA		04/13/2006		1,513							1,513	1,513			
A6082902	SANTA MARIA	CA		11/08/2006		1,545							1,545	1,545			
A9040606	SANTA MONICA	CA		06/18/2009		35							35	35			
B0012902	SANTA MONICA	CA		03/29/2010		123							123	123			
A8011701	SANTA ROSA	CA		04/11/2008		710							710	710			
A7121102	SANTA ROSA	CA		04/10/2008		373							373	373			
A7120702	SANTA TERESA	NM		02/21/2008		474							474	474			
A7120408	SANTE FE	NM		02/25/2008		338							338	338			
B0062406	SARASOTA	FL		09/09/2010		153							153	153			
A9040804	SAUGATUCK	MI		05/29/2009		156							156	156			
A8022210	SAUSALITO	CA		05/15/2008		273							273	273			
A9123001	SAVANNAH	GA		03/22/2010		59							59	59			
A9092501	SAVANNAH	GA		11/25/2009		244							244	244			
A8020605	SAVANNAH	GA		04/01/2008		235							235	235			
A7120401	SAVANNAH	GA		01/31/2008		1,078							1,078	1,078			
A6031503	SCARBOROUGH	ME		06/06/2006		372							372	372			
A8030603	SCARBOROUGH	ME		06/06/2008		227							227	227			
A6032201	SCOTTSDALE	AZ		06/09/2006		424							424	424			
A7102203	SCOTTSDALE	AZ		12/14/2007		1,046							1,046	1,046			
A7120416	SCOTTSDALE	AZ		02/21/2008		137							137	137			
A8041501	SCOTTSDALE	AZ		06/05/2008		206							206	206			
A8071401	SCOTTSDALE	AZ		09/26/2008		917							917	917			
B0041902	SCOTTSDALE	AZ		07/21/2010		125							125	125			
B0032504	SCOTTSDALE	AZ		05/19/2010		113							113	113			
A9072802	SEALY	TX		08/25/2009		25							25	25			
A8041601	SEATTLE	WA		07/08/2008		5,443							5,443	5,443			

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
A8091902	SEATTLE	WA		11/18/2008		76							76	76			
A8091903	SEATTLE	WA		11/18/2008		142							142	142			
A8091503	SEATTLE	WA		11/25/2008		520							520	520			
A9030204	SEATTLE	WA		05/20/2009		330							330	330			
A9040901	SEATTLE	WA		06/25/2009		261							261	261			
A9040902	SEATTLE	WA		06/25/2009		326							326	326			
A8011104	SEATTLE	WA		02/27/2008		503							503	503			
A7121014	SEATTLE	WA		02/25/2008		348							348	348			
A8020601	SEATTLE	WA		04/17/2008		220							220	220			
A8022016	SEATTLE	WA		05/12/2008		2,300							2,300	2,300			
A9102103	SEATTLE	WA		12/22/2009		299							299	299			
B0020507	SEATTLE	WA		03/16/2010		99							99	99			
B0061103	SEATTLE	WA		08/20/2010		75							75	75			
B0061104	SEATTLE	WA		08/20/2010		161							161	161			
B0062503	SEATTLE	WA		09/01/2010		363							363	363			
A9073002	SEDAN	KS		10/01/2009		18							18	18			
A9021204	SEGUIN	TX		04/16/2009		88							88	88			
B0010703	SEMINOLE	TX		01/21/2010		20							20	20			
A9071701	SETAC	WA		10/06/2009		226							226	226			
A8090504	SHAKER HEIGHTS	OH		11/17/2008		79							79	79			
A9042001	SHERMAN	TX		07/01/2009		97							97	97			
A8050601	SHERMAN OAKS	CA		07/01/2008		312							312	312			
B0062802	SHERMAN OAKS	CA		09/15/2010		211							211	211			
A8061209	SHORELINE	WA		08/27/2008		362							362	362			
B0012202	SHORELINE	WA		02/15/2000		46							46	46			
A8012803	SIDNEY	OH		04/11/2008		232							232	232			
A7100303	SIGNAL HILL	CA		01/11/2008		322							322	322			
A7111301	SIMI VALLEY	CA		01/23/2008		200							200	200			
A8022202	SIMI VALLEY	CA		05/27/2008		628							628	628			
A9091501	SLAUGHTERVILLE	OK		11/19/2009		18							18	18			
A8012901	SMYRNA	GA		04/04/2008		444							444	444			
A8120504	SMYRNA	GA		02/02/2009		479							479	479			
B0071301	SMYRNA	GA		08/12/2010		274							274	274			
A8093009	SOUTH HOUSTON	TX		11/24/2008		505							505	505			
A7121001	SOUTH LYON	MI		03/21/2008		1,024							1,024	1,024			

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
A9031204	SOUTH PASADENA	CA		05/08/2009		135							135	135			
B0030908	SOUTH SAN FRANCIS	CA		05/27/2010		39							39	39			
A7112702	SOUTHAVEN	MS		01/29/2008		1,176							1,176	1,176			
A8050203	SOUTHFIELD	MI		07/30/2008		307							307	307			
B0051902	SOUTHFIELD	MI		08/26/2010		61							61	61			
A8090308	SOUTHGATE	MI		11/20/2008		54							54	54			
B0021601	SOUTHPORT	NC		03/31/2010		347							347	347			
A9021903	SPARKS	NV		04/27/2009		167							167	167			
A9021904	SPARKS	NV		04/27/2009		54							54	54			
A7111504	SPARKS	NV		02/01/2008		662							662	662			
A8081903	SPARTA	MI		10/31/2008		453							453	453			
A7091307	SPOKANE	WA		12/03/2007		253							253	253			
A8090312	SPRING	TX		11/19/2008		416							416	416			
A8033105	SPRING	TX		06/17/2008		982							982	982			
A8022206	SPRING	TX		05/12/2008		614							614	614			
A8010201	SPRING	TX		03/10/2008		557							557	557			
A8020701	SPRING	TX		04/22/2008		220							220	220			
A5062702	SPRING	TX		09/08/2005		888							888	888			
A7091305	SPRING	TX		12/05/2007		475							475	475			
A7100801	SPRING	TX		12/31/2007		181							181	181			
A8012303	SPRING HILL	FL		04/14/2008		258							258	258			
A7092502	ST GEORGE	UT		12/03/2007		325							325	325			
A8032801	ST LOUIS PARK	MN		05/01/2008		257							257	257			
A8012402	ST PETERS	MO		04/30/2008		433							433	433			
A8081801	ST PETERSBURG	FL		10/24/2008		229							229	229			
B0080202	ST. LOUIS	MO		11/02/2010		114							114	114			
A5051202	ST. PAUL	MN		07/21/2005		793							793	793			
A8060402	STAFFORD	TX		08/18/2008		222							222	222			
A9042309	STAFFORD	TX		06/25/2009		593							593	593			
B0020201	STANTON	CA		03/31/2010		148							148	148			
B0021803	STANTON	CA		04/29/2010		500							500	500			
B0072801	STANWOOD	WA		09/28/2010		125							125	125			
B0072301	STATESBORO	GA		09/15/2010		173							173	173			
A7091303	STERLING HEIGHTS	MI		12/10/2007		446							446	446			
B0031601	STERLING HEIGHTS	MI		05/24/2010		133							133	133			

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
A9030203	STOCKTON	CA		05/28/2009		225							225	225			
A8063001	STOCKTON	CA		09/09/2008		349							349	349			
A5110102	STOCKTON	CA		01/30/2006		847							847	847			
B0042102	STONE MOUNTAIN	GA		06/01/2010		166							166	166			
A9081806	STONE MOUNTAIN	GA		11/10/2009		140							140	140			
A8082803	STONE MOUTNAIN	GA		10/29/2008		193							193	193			
B0080612	STRATFORD	CT		10/26/2010		169							169	169			
B0030903	STRONGSVILLE	OH		05/27/2010		105							105	105			
B0042704	SUFFOLK	VA		06/29/2010		46							46	46			
A8053003	SUGAR HILL	GA		08/15/2008		587							587	587			
A9103002	SUMMERVILLE	SC		01/12/2010		101							101	101			
A8022221	SUN CITY	AZ		04/24/2008		107							107	107			
A5021707	SUNNYVALE	CA		05/06/2005		263							263	263			
A9052102	SUNNYVALE	CA		07/28/2009		119							119	119			
B0050302	SUNNYVALE	CA		07/21/2010		513							513	513			
B0062805	SUNNYVALE	TX		10/07/2010		135							135	135			
B0072706	SUPERIOR	CO		10/29/2010		331							331	331			
B0030802	SURPRISE	AZ		04/27/2010		32							32	32			
A9090103	SYRACUSE	KS		09/24/2009		18							18	18			
A8011105	TACOMA	WA		03/26/2008		1,024							1,024	1,024			
A8071003	TACOMA	WA		09/30/2008		906							906	906			
A8121507	TALLAHASSEE	FL		02/25/2009		340							340	340			
A8021502	TALLAHASSEE	FL		04/25/2008		353							353	353			
A7112102	TAMPA	FL		01/31/2008		268							268	268			
A9040806	TAMPA	FL		06/10/2009		81							81	81			
A8082008	TAMPA	FL		10/20/2008		369							369	369			
A8081102	TAMPA	FL		10/02/2008		74							74	74			
A8061701	TAMPA	FL		08/22/2008		381							381	381			
B0080301	TAMPA	FL		09/27/2010		211							211	211			
B0082505	TAMPA	FL		11/23/2010		117							117	117			
B0010605	TAMPA	FL		03/24/2010		69							69	69			
B0011401	TAMPA	FL		03/30/2010		154							154	154			
B0012201	TARZANA	CA		03/09/2010		98							98	98			
B0072005	TARZANA	CA		09/22/2010		99							99	99			
A8121513	TAUNTON	MA		02/25/2009		66							66	66			

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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
A9102703	TAYLOR	MI		01/20/2010		161							161	161			
A8041001	TAYLOR	MI		06/12/2008		193							193	193			
A8082508	TAYLOR	MI		11/12/2008		257							257	257			
A4092101	TAYLORSVILLE	UT		09/16/2005		596							596	596			
A8082901	TAYLORSVILLE	UT		10/24/2008		88							88	88			
B0062401	TAYLORSVILLE	UT		09/08/2010		111							111	111			
A8020402	TEHACHAPI	CA		11/03/2008		156							156	156			
A9103005	TEMPE	AZ		12/29/2009		238							238	238			
A8021506	TEMPE	AZ		05/05/2008		143							143	143			
A8022012	TEMPE	AZ		05/07/2008		410							410	410			
A8051402	TEMPE	AZ		07/07/2008		732							732	732			
A8111101	TEMPE	AZ		01/20/2009		104							104	104			
A9071402	TEMPE	AZ		09/01/2009		431							431	431			
A9041601	TEMPE	AZ		06/11/2009		146							146	146			
B0030401	TEMPLE	TX		04/01/2010		43							43	43			
A7083104	TERRE HAUTE	IN		12/04/2007		2,447							2,447	2,447			
B0032402	TEXAS CITY	TX		04/22/2010		61							61	61			
A9122201	THE WOODLANDS	TX		03/10/2010		52							52	52			
A8042301	THE WOODLANDS	TX		07/21/2008		317							317	317			
A6100602	THE WOODLANDS	TX		12/06/2006		774							774	774			
A6102706	THOUSAND OAKS	CA		01/10/2007		302							302	302			
A8082101	THOUSAND PALMS	CA		10/30/2008		381							381	381			
A7101801	TOLEDO	OH		12/27/2007		1,009							1,009	1,009			
A5080502	TOMBALL	TX		11/10/2005		260							260	260			
A6020204	TONOWANDA	NY		04/07/2006		578							578	578			
A7102304	TOOELE	UT		04/30/2008		95							95	95			
A7121204	TORRANCE	CA		02/27/2008		751							751	751			
A8032502	TRACY	CA		06/18/2008		219							219	219			
A5050606	TRACY	CA		07/12/2005		616							616	616			
B0063002	TROUTDALE	OR		03/30/2001		82							82	82			
A9040601	TROY	MI		06/15/2009		201							201	201			
A8071804	TRUCKEE	CA		01/28/2009		336							336	336			
A8090302	TUCSON	AZ		11/13/2008		366							366	366			
A8081906	TUCSON	AZ		09/15/2008		1,721							1,721	1,721			
A8052202	TUCSON	AZ		07/30/2008		382							382	382			

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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		532							532	532			
A8022802	TUCSON	AZ		05/29/2008		342							342	342			
A8020803	TUCSON	AZ		04/29/2008		479							479	479			
A7100501	TUCSON	AZ		12/12/2007		483							483	483			
A9111601	TUCSON	AZ		01/19/2010		15							15	15			
B0072704	TUCSON	AZ		11/02/2010		99							99	99			
A9042802	TUKWILA	WA		07/07/2009		86							86	86			
A8121101	TUKWILA	WA		02/17/2009		118							118	118			
A9032104	TULIA	TX		06/05/2009		62							62	62			
A7101602	TULSA	OK		01/17/2008		500							500	500			
B0032509	TUSTIN	CA		05/26/2010		44							44	44			
A8012902	TWENTYNINE PALMS	CA		04/14/2008		650							650	650			
A9061608	TYLER	TX		08/27/2009		24							24	24			
A8082506	TYLER	TX		11/14/2008		102							102	102			
A7092115	UNION CITY	CA		12/05/2007		544							544	544			
A8012804	UNIONTOWN	OH		04/11/2008		261							261	261			
B0090702	UPLAND	CA		11/22/2010		31							31	31			
A9050102	UVALDE	TX		07/20/2009		83							83	83			
B0060303	VALLEJO	CA		07/20/2010		634							634	634			
A8121203	VALLEJO	CA		02/20/2009		26							26	26			
B0021102	VALRICO	FL		03/31/2010		238							238	238			
A9061610	VAN HORN	TX		09/30/2009		24							24	24			
A9032701	VAN NUYS	CA		06/10/2009		139							139	139			
A5090801	VAN NUYS	CA		11/22/2005		319							319	319			
A6121509	VANCOUVER	WA		02/28/2007		1,108							1,108	1,108			
A7102902	VANCOUVER	WA		12/19/2007		368							368	368			
B0071604	VANCOUVER	WA		09/20/2010		66							66	66			
A8110702	VENTURA	CA		01/14/2009		147							147	147			
B0071902	VENTURA	CA		10/25/2010		171							171	171			
A8120101	VERNON	CA		02/12/2009		41							41	41			
B0042701	VICTORIA	VA		05/06/2010		54							54	54			
B0071303	VISTA	CA		09/23/2010		108							108	108			
A8040401	WADSWORTH	OH		07/07/2008		437							437	437			
A6053104	WALLA WALLA	WA		10/30/2006		445							445	445			
A6032904	WALLA WALLA	WA		06/26/2006		316							316	316			

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
A9101305	WALNUT	CA		12/16/2009		107							107	107			
B0060105	WALNUT CREEK	CA		07/14/2010		78							78	78			
A7120305	WARNER ROBBINS	GA		02/08/2008		975							975	975			
B0040901	WASHINGTON	DC		06/22/2010		38							38	38			
B0012604	WASHINGTON	KS		02/18/2010		32							32	32			
A8090309	WATERFORD	MI		11/20/2008		56							56	56			
A8012301	WATKINSVILLE	GA		03/24/2008		688							688	688			
A8030503	WATKINSVILLE	GA		06/19/2008		228							228	228			
A8030504	WATKINSVILLE	GA		06/30/2008		284							284	284			
A7112004	WATSONVILLE	CA		02/11/2008		289							289	289			
B0040702	WAUKEGAN	IL		06/21/2010		273							273	273			
B0082501	WEATHERFORD	TX		10/28/2010		197							197	197			
B0032202	WELLS	TX		04/01/2010		39							39	39			
B0041501	WESLACO	TX		06/04/2010		80							80	80			
A7102306	WESLEY CHAPEL	FL		12/21/2007		294							294	294			
B0070601	WEST BLOOMFIELD	MI		09/17/2010		300							300	300			
A8081403	WEST BOUNTIFUL	UT		10/27/2008		243							243	243			
A9120401	WEST BOUNTIFUL	UT		01/27/2010		134							134	134			
A8072301	WEST CARROLLTON	OH		10/08/2008		233							233	233			
B0071208	WEST CHICAGO	IL		10/29/2010		98							98	98			
A8111202	WEST COVINA	CA		01/27/2009		93							93	93			
B0060701	WEST HOLLYWOOD	CA		07/29/2010		474							474	474			
A6052609	WEST JORDAN	UT		07/12/2006		718							718	718			
A8091504	WEST LINN	OR		10/22/2008		226							226	226			
A8033001	WEST LINN	OR		06/19/2008		242							242	242			
A9021902	WEST SACRAMENTO	CA		04/28/2009		51							51	51			
A8081506	WEST SACRAMENTO	CA		10/15/2008		130							130	130			
A5062703	WEST SACRAMENTO	CA		09/19/2005		357							357	357			
A8040202	WEST VALLEY CITY	UT		06/27/2008		529							529	529			
A9091002	WEST VALLEY CITY	UT		10/20/2009		113							113	113			
A9052101	WEST VALLEY CITY	UT		07/27/2009		176							176	176			
B0060401	WEST VALLEY CITY	UT		08/04/2010		118							118	118			
A7090705	WESTLAKE	OH		12/28/2007		629							629	629			
A7101803	WESTMINSTER	CA		01/29/2008		804							804	804			
B0080302	WESTMINSTER	CO		10/14/2010		173							173	173			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8061001	WESTMINSTER	CO		08/27/2008		1,038							1,038	1,038			
B0072003	WHITTIER	CA		10/14/2010		126							126	126			
B0010501	WHITTIER	CA		04/12/2010		73							73	73			
A8030701	WICHITA FALLS	TX		05/19/2008		161							161	161			
A6050401	WILLIAMSVILLE	NY		08/24/2006		458							458	458			
A8090303	WILSON	NC		11/19/2008		951							951	951			
A8072808	WINDER	GA		09/18/2008		971							971	971			
A8112602	WINDSOR	CT		01/30/2009		309							309	309			
A8081501	WINDSOR LOCKS	CT		10/06/2008		232							232	232			
A9042701	WINTER GARDEN	FL		07/07/2009		148							148	148			
A9100602	WINTER PARK	FL		12/23/2009		123							123	123			
B0052702	WINTER PARK	FL		08/26/2010		295							295	295			
A9120301	WINTERS	TX		02/04/2010		17							17	17			
A8040701	WOOD VILLAGE	OR		05/22/2008		262							262	262			
A9042801	WOODBRIDGE	VA		07/20/2009		121							121	121			
A8050703	WOODLAND	CA		07/09/2008		339							339	339			
A9020305	WOODLAND	CA		04/01/2009		98							98	98			
B0052501	WOODLAND HILLS	CA		10/01/2010		333							333	333			
A7112002	WOODS CROSS	UT		01/10/2008		232							232	232			
A8022218	WOODSON TERRACE	MO		05/19/2008		115							115	115			
A8012304	WOODSTOCK	GA		04/22/2008		742							742	742			
A7092601	WOODSTOCK	GA		12/13/2007		1,336							1,336	1,336			
B0052803	WOODSTOCK	GA		08/18/2010		468							468	468			
A8091105	WRIGHTSVILLE	GA		11/26/2008		76							76	76			
A8062701	YAKIMA	WA		09/09/2008		417							417	417			
A8071102	YPSILANTI	MI		09/29/2008		2,870							2,870	2,870			
A9010702	YUMA	AZ		02/25/2009		137							137	137			
0299999 Mortgages with partial repayments						609,613							609,613	609,613			
A7110106	LIVERMORE	CA		01/10/2008	09/26/2011	61,654							61,654	30,571		(31,083)	(31,083)
A8053004	SHELBY TOWNSHIP	MI		08/14/2008	09/29/2011	80,365							80,365	45,980		(34,385)	(34,385)
0499999 Mortgages transferred						142,019							142,019	76,551		(65,468)	(65,468)

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
0599999 Totals						5,020,231							5,020,231	4,954,763		(65,468)	(65,468)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Ident-ification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BLM0L7-DT-3	THL CREDIT GREENWAY FUND LLC	BOSTON	MA	THL CREDIT		01/26/2011	2		617,875		4,520,164	11.250
1599999 Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated									617,875		4,520,164	X X X
929991-10-7	4905 WACO LLC LPFORCLD	WACO	TX	CIRCUIT CITY		05/01/2009			6,524			
BLM0SU-T2-7	51779 VAN DYKE AVENUE LLC	SHELBY TOWNSHIP	MI	STANCORP MORTGAGE INVESTORS, LLC		09/30/2011		45,980				
1799999 Real Estate - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated								45,980	6,524			X X X
3999999 Subtotal Unaffiliated								45,980	624,399		4,520,164	X X X
4199999 Totals								45,980	624,399		4,520,164	X X X

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Ident-ification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
192998-10-2	1003 COLLEGE STATION LLC	COLLEGE STAT	TX	RETURN OF CAPITAL	05/01/2009	05/13/2011	103,563	(25,107)				(25,107)		78,456			(78,456)	(78,456)	
BLM0K4-T4-9	12227 SAN PEDRO AVENUE L	SAN ANTONIO	TX	RETURN OF CAPITAL	11/02/2010	09/23/2011	72,218							72,218	69,891		(2,327)	(2,327)	
1799999 Real Estate - Joint Venture/Partnership Interests - Unaffiliated							175,781	(25,107)				(25,107)		150,674	69,891		(80,783)	(80,783)	
104471-1X-5	RAYMOND JAMES NC TAX CR	ST PETERSBUR	FL	RETURN OF CAPITAL	08/20/2004	09/23/2011	1,841	228,324		230,142		(1,818)		23			(23)	(23)	
3399999 State Low Income Housing Tax Credit - Unaffiliated							1,841	228,324		230,142		(1,818)		23			(23)	(23)	
3999999 Total Unaffiliated							177,622	203,217		230,142		(26,925)		150,697	69,891		(80,806)	(80,806)	
4199999 Totals							177,622	203,217		230,142		(26,925)		150,697	69,891		(80,806)	(80,806)	

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3620AC-Q2-3	GNMA II REVERSE MTG - FIXED-RATE		09/20/2011	CAPITALIZED INTEREST		197,169	197,169.00		1
3620AH-L5-0	GNMA II REVERSE MTG - FIXED-RATE		09/20/2011	CAPITALIZED INTEREST		284,333	284,333.00		1
3620AH-MA-8	GNMA II REVERSE MTG - FIXED-RATE		09/20/2011	CAPITALIZED INTEREST		234,337	234,337.00		1
3620AU-SC-9	GNMA II REVERSE MTG - FIXED-RATE		09/20/2011	CAPITALIZED INTEREST		72,067	72,067.00		1
36297E-ZE-8	GNMA II REVERSE MTG - FIXED-RATE		09/20/2011	CAPITALIZED INTEREST		28,683	28,683.00		1
36297K-4A-6	GNMA II REVERSE MTG - FIXED-RATE		09/20/2011	CAPITALIZED INTEREST		187,366	187,366.00		1
36297K-4D-0	GNMA II REVERSE MTG - FIXED-RATE		09/20/2011	CAPITALIZED INTEREST		45,987	45,987.00		1
36297K-4P-3	GNMA II REVERSE MTG - FIXED-RATE		09/20/2011	CAPITALIZED INTEREST		37,281	37,281.00		1
0599999	Total Bonds U. S. Government				X X X	1,087,223	1,087,223.00		X X X
372546-AP-6	GEORGE WASHINGTON UNIVERSITY		08/18/2011	BARCLAYS CAPITAL		2,000,000	2,000,000.00		1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	2,000,000	2,000,000.00		X X X
31381S-EA-6	FNMA 10YR BALLOON MULTI		08/22/2011	DUNCAN WILLIAMS		3,047,813	3,000,000.00	8,289	1
348672-AA-4	FORT SILL APACHE TRIBE		08/19/2011	JEFFRIES SECURITIES		3,000,000	3,000,000.00		3Z
38375B-HL-9	GNR 2010-H22 JA		09/20/2011	CAPITALIZED INTEREST		82,313	82,313.00		1
38375B-GM-8	GNR 2010-H24 HA		09/20/2011	CAPITALIZED INTEREST		98,449	98,449.00		1
38375B-JH-6	GNR 2010-H27 JA		09/20/2011	CAPITALIZED INTEREST		24,918	24,918.00		1
38375B-HW-5	GNR 2010-H28 HA		09/20/2011	CAPITALIZED INTEREST		15,370	15,370.00		1
38375B-JT-0	GNR 2011-H03 HA		09/20/2011	CAPITALIZED INTEREST		40,184	40,184.00		1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	6,309,047	6,261,234.00	8,289	X X X
02364W-BC-8	AMERICA MOVIL SAB DE CV	F	08/31/2011	BANK OF AMERICA		5,455,340	5,500,000.00		1FE
02666Q-J6-1	AMERICAN HONDA FINANCE CORP		09/13/2011	BARCLAYS CAPITAL		2,999,850	3,000,000.00		1FE
040555-CL-6	ARIZONA PUBLIC SERVICE CO		09/26/2011	CREDIT SUISSE		3,787,050	3,000,000.00	20,417	2FE
067316-AB-5	BACARDI LTD	F	08/02/2011	RBS SECURITIES		1,963,395	1,500,000.00	42,367	2FE
12189L-AF-8	BURLINGTON NORTHERN SANTA FE LLC		08/29/2011	VARIOUS		1,987,200	2,000,000.00	863	2FE
1248MB-AG-0	CBASS_07-CB2		08/29/2011	CAPITALIZED INTEREST		9,134	9,132.00		1Z*
233851-AH-7	DAIMLER FINANCE NORTH AMERICA LLC		09/07/2011	DEUTSCHE BANK		1,490,250	1,500,000.00		2FE
235825-AB-2	DANA HOLDING CORP		07/11/2011	MORGAN STANLEY		340,000	340,000.00	10,583	4FE
260543-CC-5	DOW CHEMICAL COMPANY (THE)		09/28/2011	VARIOUS		5,546,925	5,500,000.00	56,667	2FE
26779Y-AA-7	DYNACAST INTERNATIONAL LLC		07/12/2011	JP MORGAN CHASE		680,000	680,000.00		4FE
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING LLC		08/16/2011	BANK OF AMERICA		1,491,900	1,500,000.00		2FE
307000-AA-7	FAMILY DOLLAR STORES INC		09/23/2011	BANK OF AMERICA		1,488,750	1,500,000.00	11,875	2FE
345397-VU-4	FORD MOTOR CREDIT CO LLC		07/27/2011	GOLDMAN SACHS		1,560,000	1,560,000.00		3FE
35177P-AW-7	FRANCE TELECOM SA	F	09/08/2011	VARIOUS		3,576,465	3,600,000.00		1FE
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	08/31/2011	BANK OF AMERICA		4,061,669	3,850,000.00	32,717	2FE
404121-AC-9	HCA INC		07/26/2011	JP MORGAN CHASE		1,800,000	1,800,000.00		3FE
887315-AY-5	HISTORIC TW INC		09/15/2011	WELLS FARGO SECURITIES (FMR WACHOVIA)		2,391,980	2,000,000.00	36,285	2FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 426 .

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)
441060-AJ-9	HOSPIRA INC		09/20/2011	SEAPORT GROUP SECURITIES		2,914,500	2,500,000.00	72,684	2FE
452308-AK-5	ILLINOIS TOOL WORKS INC		08/24/2011	JP MORGAN CHASE		1,493,280	1,500,000.00		1FE
485134-BK-5	KANSAS CITY POWER & LIGHT CO		07/21/2011	BANK OF AMERICA		2,311,560	2,000,000.00	51,354	2FE
539830-AY-5	LOCKHEED MARTIN CORP		09/06/2011	CITIGROUP		2,991,900	3,000,000.00		1FE
61760R-BB-7	MSC 2011-C3		09/14/2011	MORGAN STANLEY		1,514,994	1,500,000.00	686	1FE
655664-AK-6	NORDSTROM INC		08/30/2011	VARIOUS		4,132,060	3,500,000.00	25,955	1FE
681936-AX-8	OMEGA HEALTHCARE INVESTORS INC		09/20/2011	BANK OF AMERICA		1,008,000	1,050,000.00	31,106	3FE
72650R-AY-8	PLAINS ALL AMER PIPELINE		09/22/2011	BANK OF AMERICA		1,057,200	1,000,000.00	7,778	2FE
73755L-AF-4	POTASH CORP OF SASKATCHEWAN INC	A	07/22/2011	HSBC		1,185,900	1,000,000.00	13,000	2FE
74959H-AB-4	RGHL US ESCROW II LLC		07/26/2011	CREDIT SUISSE		675,362	680,000.00		5FE
767201-AP-1	RIO TINTO FINANCE (USA) LTD	F	09/14/2011	MORGAN STANLEY		2,982,000	3,000,000.00		1FE
767201-AQ-9	RIO TINTO FINANCE (USA) LTD	F	09/15/2011	VARIOUS		6,481,005	6,500,000.00	156	1FE
775109-AK-7	ROGERS COMMUNICATIONS INC	A	08/05/2011	WELLS FARGO SECURITIES (FMR WACHOVIA)		3,064,750	2,500,000.00	82,639	2FE
806854-AB-1	SCHLUMBERGER INVESTMENT SA	F	09/07/2011	CITIGROUP		1,993,580	2,000,000.00		1FE
85171U-AA-5	SLFMT 2011-1 A1		08/31/2011	BANK OF AMERICA		3,597,078	3,600,000.00	24,705	1FE
86722A-AA-1	SUNCOKE ENERGY INC		07/20/2011	JP MORGAN CHASE		680,000	680,000.00		4FE
878742-AU-9	TECK RESOURCES LTD	A	08/16/2011	BANK OF AMERICA		1,592,467	1,575,000.00	6,064	2FE
883556-AZ-5	THERMO FISHER SCIENTIFIC INC		08/15/2011	MORGAN STANLEY		2,024,680	2,000,000.00	400	1FE
918204-AV-0	VF CORPORATION		08/17/2011	VARIOUS		4,989,000	5,000,000.00		1FE
931142-CZ-4	WAL-MART STORES INC		08/16/2011	VARIOUS		6,072,200	6,000,000.00	61,750	1FE
980236-AL-7	WOODSIDE FINANCE LTD	F	08/17/2011	CITIGROUP		4,130,480	4,000,000.00	52,133	2FE
980888-AD-3	WOOLWORTHS LIMITED	F	08/22/2011	CITIGROUP		5,157,160	5,000,000.00	82,444	1FE
98419M-AE-0	XYLEM INC		09/21/2011	JP MORGAN CHASE		4,362,092	4,300,000.00	1,461	2FE
988498-AH-4	YUM! BRANDS INC.		08/22/2011	MORGAN STANLEY		1,992,300	2,000,000.00		2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				XXX	109,033,456	104,724,132.00	726,089	XXX
8399997	Total Bonds Part 3				XXX	118,429,726	114,072,589.00	734,378	XXX
8399998	Summary Item from Part 5 for Bonds				XXX	XXX	XXX	XXX	XXX
8399999	Total Bonds				XXX	118,429,726	114,072,589.00	734,378	XXX
65440K-10-6	99 CENTS ONLY STORES		09/22/2011	VARIOUS	2,564.000	48,830			L
S61559-15-9	ACC LTD.	D	07/26/2011	DEUTSCHE BANK	3,336.000	74,894			U
Y0004E-10-8	ACER INC.	D	09/22/2011	BERNSTEIN	4,000.000	4,400			U
004498-10-1	ACI WORLDWIDE INC		09/15/2011	BARCLAYS CAPITAL	224.000	6,695			L
00508Y-10-2	ACUITY BRANDS INC.		09/15/2011	BARCLAYS CAPITAL	151.000	6,598			L
SB01VR-K0-9	ADANI ENTERPRISES LTD.	D	07/26/2011	DEUTSCHE BANK	14,742.000	253,495			U
SB3BQF-C4-7	ADARO ENERGY	D	09/22/2011	BERNSTEIN	347,500.000	100,938			U
S61004-21-4	ADITYA BIRLA NUVO LTD.	D	07/26/2011	DEUTSCHE BANK	2,577.000	55,369			U
Y0014U-18-3	ADVANCED INFO SERVICE PUBLIC CO LT	D	07/11/2011	BERNSTEIN	3,900.000	14,188			U

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SCHEDULE D - PART 3

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

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S62026-73-7	ADVANTECH CO. LTD.	D	09/22/2011	BERNSTEIN	2,000.000	5,503			U
008252-10-8	AFFILIATED MANAGERS GROUP		09/15/2011	BARCLAYS CAPITAL	134.000	11,642			L
G01198-10-3	AGILE PROPERTY HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	2,000.000	1,567			U
001204-10-6	AGL RESOURCES INC.		08/10/2011	JP MORGAN CHASE	535.000	19,672			L
SB60LZ-R6-8	AGRICULTURAL BANK OF CHINA LTD.	D	09/22/2011	BERNSTEIN	86,000.000	32,530			U
SB4TX8-S1-4	AIA GROUP LTD.	D	09/22/2011	BERNSTEIN	41,000.000	119,398			U
Y0029V-10-1	AIRASIA BHD	D	09/22/2011	BERNSTEIN	11,000.000	10,638			U
012653-10-1	ALBEMARLE CORP.		09/15/2011	BARCLAYS CAPITAL	565.000	26,520			L
014482-10-3	ALEXANDER & BALDWIN INC.		09/15/2011	BARCLAYS CAPITAL	157.000	6,625			L
015271-10-9	ALEXANDRIA REAL ESTATE EQUIT		09/15/2011	BARCLAYS CAPITAL	212.000	14,593			L
S65569-38-6	ALLIANCE FINANCIAL GROUP	D	09/22/2011	BERNSTEIN	33,400.000	37,902			U
S61471-05-8	ALLIANCE GLOBAL GROUP INC.	D	09/22/2011	BERNSTEIN	54,600.000	13,529			U
018802-10-8	ALLIANT ENERGY CORP.		08/10/2011	JP MORGAN CHASE	444.000	16,378			L
018804-10-4	ALLIANT TECHSYSTEMS INC.		08/10/2011	JP MORGAN CHASE	160.000	9,115			L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS IN		08/10/2011	JP MORGAN CHASE	407.000	6,119			L
SB09QQ-11-9	AMBUJA CEMENTS LTD.	D	07/26/2011	DEUTSCHE BANK	39,272.000	114,918			U
00164V-10-3	AMC NETWORKS INC. CL A		08/10/2011	JP MORGAN CHASE	227.000	6,928			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC.		09/16/2011	JP MORGAN CHASE	4,275.000	168,767			L
026375-10-5	AMERICAN GREETINGS		09/15/2011	BARCLAYS CAPITAL	556.000	11,471			L
03073T-10-2	AMERIGROUP CORP.		09/15/2011	VARIOUS	662.000	28,866			L
031100-10-0	AMETEK INC.		09/15/2011	BARCLAYS CAPITAL	172.000	6,658			L
S60803-96-2	ANHUI CONCH CEMENT CO. LTD.	D	09/22/2011	BERNSTEIN	3,000.000	13,107			U
03761U-10-6	APOLLO INVESTMENT CORP.		09/15/2011	BARCLAYS CAPITAL	2,543.000	21,730			L
03836W-10-3	AQUA AMERICA INC.		08/10/2011	JP MORGAN CHASE	493.000	10,323			L
039380-10-0	ARCH COAL INC.		09/15/2011	VARIOUS	805.000	15,904			L
363576-10-9	ARTHUR J GALLAGHER & CO		08/10/2011	JP MORGAN CHASE	590.000	15,341			L
Y0205X-10-3	ASCENDAS REAL ESTATE INVESTMENT TR	D	07/11/2011	BERNSTEIN	35,000.000	61,446			U
S60563-31-9	ASIA CEMENT CORP.	D	09/22/2011	BERNSTEIN	22,000.000	33,056			U
S60997-56-6	ASIAN PAINTS (INDIA) LTD.	D	07/26/2011	DEUTSCHE BANK	1,820.000	128,878			U
S60024-53-6	ASM PACIFIC TECHNOLOGY LTD.	D	07/11/2011	BERNSTEIN	300.000	3,814			U
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD.		08/10/2011	JP MORGAN CHASE	390.000	9,694			L
045487-10-5	ASSOCIATED BANC-CORP		09/15/2011	BARCLAYS CAPITAL	648.000	6,626			L
046265-10-4	ASTORIA FINANCIAL CORP.		09/15/2011	VARIOUS	1,303.000	12,246			L
Y7117N-14-9	ASTRA INTERNATIONAL	D	09/22/2011	BERNSTEIN	2,000.000	14,756			U
049513-10-4	ATMEL CORP.		09/22/2011	BERNSTEIN	2,331.000	21,276			L
049560-10-5	ATMOS ENERGY CORP.		08/10/2011	JP MORGAN CHASE	396.000	12,138			L
050095-10-8	ATWOOD OCEANICS INC		09/15/2011	BARCLAYS CAPITAL	219.000	8,942			L
Y00032-10-5	AU OPTRONICS CORP.	D	09/22/2011	BERNSTEIN	6,000.000	3,411			U
Y0485Q-10-9	AVICHINA INDUSTRY & TECHNOLOGY CO.	D	07/11/2011	BERNSTEIN	116,000.000	70,753			U
SB2QZG-V5-9	AXIATA GROUP BERHAD	D	07/11/2011	BERNSTEIN	3,600.000	6,061			U
S61364-82-4	AXIS BANK LTD.	D	07/26/2011	DEUTSCHE BANK	14,468.000	430,937			U
S60551-12-4	AYALA LAND INC.	D	07/11/2011	BERNSTEIN	2,200.000	811			U

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SB2QKX-W0-8	BAJAJ AUTO LTD.	D	07/26/2011	DEUTSCHE BANK	5,555.000	178,807			U
S65233-41-3	BANCO DE ORO UNIBANK INC.	D	07/11/2011	BERNSTEIN	11,400.000	14,699			U
Y71188-19-0	BANK DANAMON INDONESIA	D	09/22/2011	BERNSTEIN	28,000.000	15,163			U
BLM0S6-N9-1	BANK DANAMON RIGHTS	D	09/08/2011	DIRECT	25,185.000				U
Y7123S-10-8	BANK MANDIRI (PERSERO)	D	09/22/2011	BERNSTEIN	12,000.000	7,926			U
S67271-21-3	BANK NEGARA INDONESIA	D	09/22/2011	BERNSTEIN	19,000.000	8,406			U
Y0698A-10-7	BANK OF CHINA LTD.	D	09/22/2011	BERNSTEIN	563,000.000	197,021			U
Y06988-10-2	BANK OF COMMUNICATIONS CO. LTD.	D	07/11/2011	BERNSTEIN	34,000.000	29,888			U
062540-10-9	BANK OF HAWAII CORP.		08/10/2011	JP MORGAN CHASE	223.000	8,970			L
S60997-89-7	BANK OF INDIA	D	07/26/2011	DEUTSCHE BANK	6,924.000	60,770			U
S67090-99-3	BANK RAKYAT INDONESIA	D	09/22/2011	BERNSTEIN	11,000.000	7,265			U
067774-10-9	BARNES & NOBLE INC.		09/15/2011	BARCLAYS CAPITAL	576.000	6,479			L
Y076A3-10-5	BBMG CORP.	D	09/22/2011	BERNSTEIN	21,500.000	33,834			U
073302-10-1	BE AEROSPACE INC		09/15/2011	BARCLAYS CAPITAL	658.000	21,447			L
S62084-22-3	BEIJING CAPITAL INTERNATIONAL AIRP	D	09/22/2011	BERNSTEIN	10,000.000	4,127			U
Y07702-10-6	BEIJING ENTERPRISES HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	1,500.000	8,140			U
G09702-10-4	BELLE INTERNATIONAL HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	1,000.000	2,192			U
Y08366-12-5	BERJAYA CORP. BHD	D	09/22/2011	BERNSTEIN	60,900.000	21,973			U
Y0849N-10-7	BERJAYA SPORTS TOTO BHD	D	09/22/2011	BERNSTEIN	14,000.000	19,493			U
S61295-23-4	BHARAT HEAVY ELECTRICALS LTD.	D	07/26/2011	DEUTSCHE BANK	7,501.000	322,237			U
S60997-23-6	BHARAT PETROLEUM CORP. LTD.	D	07/26/2011	DEUTSCHE BANK	5,422.000	81,063			U
06846N-10-4	BILL BARRETT CORP		09/15/2011	BARCLAYS CAPITAL	330.000	14,659			L
05548J-10-6	BJ'S WHOLESALE CLUB INC		09/22/2011	VARIOUS	946.000	47,946			L
099724-10-6	BORGWARNER INC.		09/15/2011	BARCLAYS CAPITAL	327.000	22,740			L
05564E-10-6	BRE PROPERTIES INC.		09/15/2011	BARCLAYS CAPITAL	187.000	9,157			L
G1368B-10-2	BRILLIANCE CHINA AUTOMOTIVE HOLDIN	D	09/22/2011	BERNSTEIN	2,000.000	1,711			U
109641-10-0	BRINKER INTERNATIONAL INC		09/15/2011	BARCLAYS CAPITAL	304.000	6,431			L
Y73286-11-7	BRITISH AMERICAN TOBACCO (MALAYSIA	D	07/11/2011	BERNSTEIN	700.000	10,917			U
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		08/10/2011	JP MORGAN CHASE	301.000	6,210			L
115236-10-1	BROWN & BROWN INC.		08/10/2011	JP MORGAN CHASE	430.000	8,135			L
Y0997Y-10-3	BS FINANCIAL GROUP INC.	D	07/11/2011	BERNSTEIN	1,300.000	18,439			U
S60434-85-9	BUMI RESOURCES	D	09/22/2011	BERNSTEIN	22,000.000	6,085			U
Y1028U-10-2	BURSA MALAYSIA BHD	D	09/22/2011	BERNSTEIN	17,800.000	43,706			U
127055-10-1	CABOT CORP.		09/15/2011	BARCLAYS CAPITAL	268.000	8,962			L
133131-10-2	CAMDEN PROPERTY TRUST		09/15/2011	BARCLAYS CAPITAL	337.000	21,708			L
S65800-12-0	CANARA BANK	D	07/26/2011	DEUTSCHE BANK	5,649.000	65,482			U
S61566-73-3	CAPITAL SECURITIES CORP.	D	09/22/2011	BERNSTEIN	62,000.000	28,634			U
S63093-03-3	CAPITALAND LTD.	D	09/22/2011	BERNSTEIN	4,000.000	8,066			U
140781-10-5	CARBO CERAMICS INC.		09/15/2011	BARCLAYS CAPITAL	47.000	7,227			L
14888B-10-3	CATALYST HEALTH SOLUTIONS IN		09/22/2011	BERNSTEIN	106.000	6,001			L
Y1148A-10-1	CATCHER TECHNOLOGY CO. LTD.	D	09/22/2011	BERNSTEIN	2,000.000	12,271			U
S64256-63-9	CATHAY FINANCIAL HOLDING CO. LTD.	D	09/22/2011	BERNSTEIN	11,000.000	12,652			U

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149150-10-4	CATHAY GENERAL BANCORP		09/15/2011	BARCLAYS CAPITAL	619.000	7,582			L
Y1242A-10-6	CELLTRION INC.	D	07/11/2011	BERNSTEIN	900.000	36,512			U
S61878-55-9	CHANG HWA COMMERCIAL BANK LTD.	D	07/11/2011	BERNSTEIN	12,000.000	10,080			U
SB544N-70-2	CHANGSHA ZOOMLION HEAVY INDUSTRY S	D	09/22/2011	BERNSTEIN	2,500.000	4,252			U
S63134-90-2	CHAODA MODERN AGRICULTURE (HOLDING	D	09/22/2011	BERNSTEIN	6,000.000	1,413			U
159864-10-7	CHARLES RIVER LABORATORIES INTERNA		08/10/2011	JP MORGAN CHASE	202.000	6,141			L
S64108-52-5	CHAROEN POKPHAND FEEDMILL (F)	D	07/11/2011	BERNSTEIN	12,000.000	11,859			U
S63153-44-9	CHAROEN POKPHAND INDONESIA	D	09/22/2011	BERNSTEIN	15,000.000	4,234			U
S61895-38-9	CHEIL INDUSTRIES INC.	D	09/22/2011	BERNSTEIN	1,000.000	72,712			U
S61902-28-4	CHENG SHIN RUBBER INDUSTRY CO. LTD	D	07/11/2011	BERNSTEIN	13,000.000	38,832			U
Y13077-10-5	CHENG UEI PRECISION INDUSTRY CO. L	D	09/22/2011	BERNSTEIN	5,000.000	13,150			U
S62125-53-9	CHEUNG KONG INFRASTRUCTURE HOLDING	D	07/11/2011	BERNSTEIN	1,000.000	5,338			U
S61405-79-1	CHICONY ELECTRONICS CO. LTD.	D	09/22/2011	BERNSTEIN	7,000.000	12,762			U
SB0CC0-M5-2	CHIMEI INNOLUX CORP.	D	09/22/2011	BERNSTEIN	8,000.000	3,464			U
Y1375F-10-4	CHINA AGRI-INDUSTRIES HOLDINGS LTD	D	09/22/2011	BERNSTEIN	3,000.000	2,208			U
S61896-57-7	CHINA AIRLINES LTD.	D	09/22/2011	BERNSTEIN	4,000.000	1,832			U
SB1DN3-X6-7	CHINA BLUECHEMICAL LTD.	D	09/22/2011	BERNSTEIN	8,000.000	6,362			U
SB6SFR-F2-4	CHINA CITIC BANK CORP	D	07/13/2011	DIRECT	80,200.000				U
SB1W0J-F2-4	CHINA CITIC BANK CORP. LTD.	D	07/11/2011	BERNSTEIN	74,000.000	46,120			U
SB1JNK-84-9	CHINA COAL ENERGY CO. LTD.	D	09/22/2011	BERNSTEIN	12,000.000	13,380			U
SB1HVJ-16-9	CHINA COMMUNICATIONS SERVICES CORP	D	09/22/2011	BERNSTEIN	6,000.000	3,024			U
Y1397N-10-1	CHINA CONSTRUCTION BANK CORP.	D	09/22/2011	BERNSTEIN	59,000.000	42,064			U
SB0B8Z-18-9	CHINA COSCO HOLDINGS CO. LTD.	D	07/11/2011	BERNSTEIN	19,000.000	14,187			U
Y1460P-10-8	CHINA DEVELOPMENT FINANCIAL HOLDIN	D	09/22/2011	BERNSTEIN	4,000.000	1,415			U
G2112Y-10-9	CHINA DONGXIANG GROUP CO. LTD.	D	09/22/2011	BERNSTEIN	13,000.000	2,861			U
Y1421G-10-6	CHINA EVERBRIGHT LTD.	D	09/22/2011	BERNSTEIN	14,000.000	20,080			U
S64607-94-8	CHINA GAS HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	36,000.000	11,943			U
S61998-16-7	CHINA LIFE INSURANCE CO. LTD.	D	09/22/2011	BERNSTEIN	20,600.000	28,404			U
B0A0JP-WY-3	CHINA LIFE INSURANCE CO. LTD. (CHI	D	09/22/2011	BERNSTEIN	3,000.000	7,218			U
SB4Q2T-X3-8	CHINA LONGYUAN POWER GROUP CORP. L	D	07/11/2011	BERNSTEIN	1,000.000	923			U
G21096-10-5	CHINA MENGNIU DAIRY CO. LTD.	D	09/22/2011	BERNSTEIN	9,000.000	30,179			U
Y1489Q-10-3	CHINA MERCHANTS HOLDINGS (INTERNAT	D	09/22/2011	BERNSTEIN	4,000.000	9,871			U
SB1VRC-G6-2	CHINA MOLYBDENUM CO. LTD.	D	07/11/2011	BERNSTEIN	82,000.000	67,216			U
Y1499J-10-7	CHINA MOTOR CORP.	D	09/22/2011	BERNSTEIN	3,000.000	2,737			U
SB0Y91-C1-6	CHINA NATIONAL BUILDING MATERIAL C	D	09/22/2011	BERNSTEIN	6,000.000	5,782			U
S65609-95-0	CHINA OILFIELD SERVICES LTD.	D	09/22/2011	BERNSTEIN	8,000.000	9,840			U
Y15004-10-7	CHINA OVERSEAS LAND & INVESTMENT L	D	09/22/2011	BERNSTEIN	18,000.000	36,984			U
SB2Q5H-56-7	CHINA PACIFIC INSURANCE (GROUP) CO	D	09/22/2011	BERNSTEIN	24,400.000	82,268			U
S62060-84-3	CHINA PETROCHEMICAL DEVELOPMENT CO	D	09/22/2011	BERNSTEIN	1,000.000	1,304			U
Y15010-10-4	CHINA PETROLEUM & CHEMICAL CORP.	D	09/22/2011	BERNSTEIN	62,000.000	61,789			U
G2113L-10-6	CHINA RESOURCES CEMENT HOLDINGS LT	D	09/22/2011	BERNSTEIN	10,000.000	6,986			U
G2108Y-10-5	CHINA RESOURCES LAND LTD.	D	07/11/2011	BERNSTEIN	14,000.000	27,671			U

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SB5NSW-F4-7	CHINA RONGSHENG HEAVY INDUSTRIES G	D	09/22/2011	BERNSTEIN	12,000.000	3,643			U
SB39Z8-W4-6	CHINA SHANSHUI CEMENT GROUP CO. LT	D	09/22/2011	BERNSTEIN	5,000.000	3,482			U
SB09N7-M0-3	CHINA SHENHUA ENERGY CO. LTD.	D	09/22/2011	BERNSTEIN	1,000.000	4,304			U
Y1503Y-10-8	CHINA SHIPPING DEVELOPMENT CO. LTD	D	07/11/2011	BERNSTEIN	14,000.000	12,862			U
Y1503W-10-2	CHINA SOUTHERN AIRLINES CO. LTD.	D	09/22/2011	BERNSTEIN	14,000.000	7,053			U
SB0BM5-T8-9	CHINA STATE CONSTRUCTION INTERNATI	D	09/22/2011	BERNSTEIN	94,000.000	95,601			U
Y15041-10-9	CHINA STEEL CORP.	D	09/22/2011	BERNSTEIN	49,000.000	52,928			U
Y1505F-10-7	CHINA TELECOM	D	09/22/2011	BERNSTEIN	3,500.000	34,310			U
Y1505D-10-2	CHINA TELECOM CORP. LTD.	D	09/22/2011	BERNSTEIN	10,000.000	6,364			U
Y1519S-11-1	CHINA UNICOM (HONG KONG) LTD.	D	09/22/2011	BERNSTEIN	12,000.000	25,296			U
G21159-10-1	CHINA YURUN FOOD GROUP LTD.	D	07/11/2011	BERNSTEIN	1,000.000	2,923			U
Y15093-10-0	CHINATRUST FINANCIAL HOLDING CO. L	D	09/22/2011	BERNSTEIN	4,000.000	2,365			U
Y1594G-10-7	CHONGQING RURAL COMMERCIAL BANK CO	D	07/11/2011	BERNSTEIN	148,000.000	89,484			U
S62212-14-7	CHUNGHWA PICTURE TUBES LTD.	D	09/22/2011	BERNSTEIN	45,000.000	4,143			U
Y1613J-10-8	CHUNGHWA TELECOM CO. LTD.	D	07/11/2011	BERNSTEIN	20,000.000	71,048			U
171340-10-2	CHURCH & DWIGHT CO.		09/22/2011	VARIOUS	640.000	26,823			L
171779-30-9	CIENA CORP.		09/15/2011	BARCLAYS CAPITAL	466.000	6,391			L
171798-10-1	CIMAREX ENERGY CO.		09/15/2011	BARCLAYS CAPITAL	146.000	9,932			L
Y16902-10-1	CIMB GROUP HOLDINGS BHD	D	09/22/2011	BERNSTEIN	40,500.000	117,274			U
Y1633P-14-2	CIPLA LTD.	D	07/26/2011	DEUTSCHE BANK	20,805.000	146,402			U
Y1639J-11-6	CITIC PACIFIC LTD.	D	09/22/2011	BERNSTEIN	12,000.000	27,571			U
12561W-10-5	CLECO CORP.		08/10/2011	JP MORGAN CHASE	466.000	14,915			L
S62037-40-3	CLEVO CO.	D	09/22/2011	BERNSTEIN	1,000.000	1,655			U
Y1660Q-10-4	CLP HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	2,000.000	17,491			U
S62384-85-4	CMC MAGNETICS CORP.	D	09/22/2011	BERNSTEIN	35,000.000	7,133			U
Y1662W-11-7	CNOOC LTD.	D	09/22/2011	BERNSTEIN	11,000.000	17,436			U
Y1668L-10-7	COAL INDIA LTD.	D	07/26/2011	DEUTSCHE BANK	32,233.000	272,089			U
203668-10-8	COMMUNITY HEALTH SYSTEMS INC.		09/15/2011	BARCLAYS CAPITAL	402.000	7,507			L
Y16907-10-0	COMPAL ELECTRONICS INC.	D	09/22/2011	BERNSTEIN	7,000.000	7,000			U
205768-20-3	COMSTOCK RESOURCES INC		08/10/2011	JP MORGAN CHASE	262.000	6,375			L
217204-10-6	COPART INC		08/10/2011	JP MORGAN CHASE	206.000	8,024			L
21871D-10-3	CORELOGIC INC.		08/10/2011	JP MORGAN CHASE	675.000	6,067			L
S61418-06-7	CORETRONIC CORP.	D	09/22/2011	BERNSTEIN	3,000.000	3,157			U
22002T-10-8	CORPORATE OFFICE PROPERTIES		08/10/2011	JP MORGAN CHASE	251.000	6,098			L
G2442N-10-4	COSCO PACIFIC LTD.	D	09/22/2011	BERNSTEIN	6,000.000	6,747			U
G24524-10-3	COUNTRY GARDEN HOLDINGS CO. LTD.	D	09/22/2011	BERNSTEIN	9,000.000	2,524			U
222795-10-6	COUSINS PROPERTIES INC.		09/15/2011	BARCLAYS CAPITAL	2,632.000	17,170			L
224399-10-5	CRANE CO.		09/15/2011	BARCLAYS CAPITAL	336.000	13,815			L
SB2R2Z-C9-4	CSR CORP. LTD.	D	07/11/2011	BERNSTEIN	6,000.000	5,577			U
229899-10-9	CULLEN/FROST BANKERS INC.		09/15/2011	VARIOUS	326.000	15,801			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP		09/22/2011	BERNSTEIN	367.000	5,870			L
232820-10-0	CYTEC INDUSTRIES INC.		09/15/2011	BARCLAYS CAPITAL	451.000	18,283			L

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Y1855D-14-0	DABUR INDIA LTD.	D	07/26/2011	DEUTSCHE BANK	26,099.000	65,047			U
S63441-22-4	DAEWOO ENGINEERING & CONSTRUCTION	D	07/11/2011	BERNSTEIN	1,100.000	13,222			U
S63442-74-3	DAEWOO INTERNATIONAL CORP.	D	07/11/2011	BERNSTEIN	400.000	15,096			U
Y1916K-10-9	DAEWOO SECURITIES CO. LTD.	D	09/22/2011	BERNSTEIN	1,000.000	8,754			U
Y1916Y-11-7	DAEWOO SHIPBUILDING & MARINE ENGIN	D	09/22/2011	BERNSTEIN	1,000.000	21,386			U
Y20246-10-7	DBS GROUP HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	3,000.000	28,670			U
243537-10-7	DECKERS OUTDOOR CORP		09/22/2011	BERNSTEIN	104.000	9,869			L
Y20263-10-2	DELTA ELECTRONICS INC.	D	09/22/2011	BERNSTEIN	3,000.000	10,108			U
248019-10-1	DELUXE CORP.		09/15/2011	BARCLAYS CAPITAL	962.000	20,788			L
Y2058E-10-9	DGB FINANCIAL GROUP CO. LTD.	D	07/11/2011	BERNSTEIN	300.000	4,656			U
253393-10-2	DICK'S SPORTING GOODS INC		09/15/2011	VARIOUS	431.000	13,922			L
S60862-42-2	DIGI.COM BHD	D	09/22/2011	BERNSTEIN	2,000.000	19,431			U
Y2089H-10-5	DLF LTD.	D	07/26/2011	DEUTSCHE BANK	26,231.000	138,600			U
256746-10-8	DOLLAR TREE INC.		09/22/2011	BERNSTEIN	276.000	20,506			L
257651-10-9	DONALDSON CO. INC.		09/15/2011	BARCLAYS CAPITAL	165.000	9,612			L
Y2096K-10-9	DONGBU INSURANCE CO. LTD.	D	07/11/2011	BERNSTEIN	100.000	5,186			U
S62785-66-2	DONGFANG ELECTRIC CORP. LTD.	D	09/22/2011	BERNSTEIN	1,200.000	3,615			U
Y20968-10-6	DONGFENG MOTOR GRP CO LTD-H	D	09/22/2011	BERNSTEIN	4,000.000	5,995			U
Y20954-10-6	DONGKUK STEEL MILL CO. LTD.	D	09/22/2011	BERNSTEIN	1,000.000	23,424			U
SB29MX-W3-8	DONGYUE GROUP LTD.	D	09/22/2011	BERNSTEIN	65,000.000	40,812			U
S62116-79-3	DOOSAN INFRACORE CO. LTD.	D	09/22/2011	BERNSTEIN	2,200.000	45,712			U
233293-10-9	DPL INC.		09/22/2011	VARIOUS	4,903.000	147,522			L
Y21089-15-9	DR. REDDYS LABORATORIES LTD.	D	07/26/2011	DEUTSCHE BANK	6,479.000	230,834			U
26153C-10-3	DREAMWORKS ANIMATION SKG-A		08/10/2011	JP MORGAN CHASE	340.000	6,237			L
261608-10-3	DRESSER-RAND GROUP INC.		09/22/2011	BERNSTEIN	137.000	5,898			L
264411-50-5	DUKE REALTY CORP.		09/15/2011	BARCLAYS CAPITAL	577.000	6,592			L
S67442-83-0	E INK HOLDINGS INC.	D	07/11/2011	BERNSTEIN	4,000.000	7,086			U
Y23469-10-2	E.SUN FINANCIAL HOLDING CO. LTD.	D	08/31/2011	DIRECT	20,212.000	10,456			U
277461-10-9	EASTMAN KODAK CO		09/15/2011	BARCLAYS CAPITAL	2,619.000	7,505			L
278265-10-3	EATON VANCE CORP.		09/15/2011	BARCLAYS CAPITAL	278.000	6,653			L
29264F-20-5	ENDO PHARMACEUTICALS HOLDINGS INC.		09/15/2011	BARCLAYS CAPITAL	222.000	6,761			L
29266R-10-8	ENERGIZER HOLDINGS INC.		09/15/2011	BARCLAYS CAPITAL	92.000	6,553			L
SB1GHQ-N6-7	ENERGY DEVELOPMENT CORP.	D	07/11/2011	BERNSTEIN	43,700.000	7,101			U
S63541-54-4	EPISTAR CORP.	D	07/11/2011	BERNSTEIN	6,000.000	16,218			U
29444U-50-2	EQUINIX INC		09/15/2011	BARCLAYS CAPITAL	101.000	9,653			L
294752-10-0	EQUITY ONE INC.		08/10/2011	JP MORGAN CHASE	527.000	8,684			L
297178-10-5	ESSEX PROPERTY TRUST INC.		09/15/2011	BARCLAYS CAPITAL	94.000	13,259			L
297425-10-0	ESTERLINE TECHNOLOGIES CORP		09/15/2011	VARIOUS	2,151.000	139,429			L
S63185-14-4	ETERNAL CHEMICAL CO. LTD.	D	09/22/2011	BERNSTEIN	24,000.000	23,805			U
Y2361Y-10-7	EVA AIRWAYS CORP.	D	09/22/2011	BERNSTEIN	2,000.000	1,137			U
G3223R-10-8	EVEREST RE GROUP LTD.	F	09/15/2011	BARCLAYS CAPITAL	118.000	9,355			L
SB2Q8Y-L0-2	EVERGRANDE REAL ESTATE GROUP LTD.	D	09/22/2011	BERNSTEIN	2,000.000	831			U

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S63245-11-2	EVERGREEN INTERNATIONAL STORAGE &	D	09/22/2011	BERNSTEIN	3,000.000	1,856			U
Y23632-10-5	EVERGREEN MARINE CORP. (TAIWAN) LT	D	07/11/2011	BERNSTEIN	5,000.000	3,973			U
S60949-22-9	EVERLIGHT ELECTRONICS CO. LTD.	D	07/11/2011	BERNSTEIN	1,000.000	2,328			U
S63313-73-8	FAR EASTERN DEPARTMENT STORES LTD.	D	09/22/2011	BERNSTEIN	1,000.000	1,357			U
Y24374-10-3	FAR EASTERN NEW CENTURY CORP.	D	07/11/2011	BERNSTEIN	2,000.000	2,991			U
S64218-54-8	FAR EASTONE TELECOMMUNICATIONS CO.	D	09/22/2011	BERNSTEIN	33,000.000	53,943			U
S62036-87-6	FARGLORY LAND DEVELOPMENT CO. LTD.	D	09/22/2011	BERNSTEIN	5,000.000	10,231			U
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		08/10/2011	JP MORGAN CHASE	179.000	14,817			L
S63350-30-0	FENG HSIN IRON & STEEL CO. LTD.	D	07/11/2011	BERNSTEIN	6,000.000	10,973			U
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		09/15/2011	VARIOUS	1,397.000	22,267			L
31847R-10-2	FIRST AMERICAN FINANCIAL CORP.		09/15/2011	BARCLAYS CAPITAL	523.000	7,655			L
Y2518F-10-0	FIRST FINANCIAL HOLDING CO. LTD.	D	09/22/2011	BERNSTEIN	25,000.000	15,741			U
33582V-10-8	FIRST NIAGARA FINANCIAL GROUP INC.		08/10/2011	JP MORGAN CHASE	586.000	5,924			L
343498-10-1	FLOWERS FOODS INC.		08/10/2011	JP MORGAN CHASE	559.000	11,511			L
346091-70-5	FOREST OIL CORP		09/15/2011	BARCLAYS CAPITAL	351.000	6,762			L
Y2608S-10-3	FORMOSA PETROCHEMICAL CORP.	D	07/11/2011	BERNSTEIN	3,000.000	10,360			U
Y26095-10-2	FORMOSA PLASTICS CORP.	D	07/11/2011	BERNSTEIN	2,000.000	7,221			U
Y26154-10-7	FORMOSA TAFFETA CO. LTD.	D	07/11/2011	BERNSTEIN	13,000.000	14,919			U
349882-10-0	FOSSIL INC		09/15/2011	BARCLAYS CAPITAL	65.000	6,599			L
SB05MB-B8-8	FOXCONN INTERNATIONAL HOLDINGS LTD	D	09/22/2011	BERNSTEIN	14,000.000	7,108			U
Y7700G-10-5	FOXCONN TECHNOLOGY CO. LTD.	D	09/22/2011	BERNSTEIN	1,000.000	3,343			U
Y2642B-10-8	FRANSHION PROPERTIES (CHINA) LTD.	D	07/11/2011	BERNSTEIN	22,000.000	6,104			U
Y2642C-15-5	FRASER & NEAVE LTD.	D	09/22/2011	BERNSTEIN	1,000.000	4,512			U
302941-10-9	FTI CONSULTING INC.		08/10/2011	JP MORGAN CHASE	264.000	9,157			L
S64116-73-4	FUBON FINANCIAL HOLDING CO. LTD.	D	09/22/2011	BERNSTEIN	5,000.000	5,809			U
S61334-05-8	GAIL (INDIA) LTD.	D	07/26/2011	DEUTSCHE BANK	24,197.000	252,059			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD.	D	09/22/2011	BERNSTEIN	84,000.000	187,365			U
Y2679X-10-6	GAMUDA BHD	D	09/22/2011	BERNSTEIN	16,600.000	18,554			U
366651-10-7	GARTNER INC.		09/15/2011	VARIOUS	669.000	23,315			L
361448-10-3	GATX CORP.		09/15/2011	BARCLAYS CAPITAL	426.000	15,261			L
G3774X-10-8	GCL-POLY ENERGY HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	13,000.000	3,847			U
S65318-27-1	GEELY AUTOMOBILE HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	10,000.000	2,400			U
369300-10-8	GENERAL CABLE CORP.		09/15/2011	VARIOUS	3,545.000	101,520			L
371901-10-9	GENTEX CORP		09/15/2011	BARCLAYS CAPITAL	258.000	6,789			L
Y7368M-11-3	GENTING MALAYSIA BHD	D	09/22/2011	BERNSTEIN	20,900.000	24,651			U
S60576-80-8	GENTING PLANTATIONS BHD	D	07/11/2011	BERNSTEIN	4,100.000	10,898			U
S63667-95-0	GENTING SINGAPORE PLC	D	09/22/2011	BERNSTEIN	8,000.000	11,335			U
S63721-67-4	GIANT MANUFACTURING CO. LTD.	D	09/22/2011	BERNSTEIN	2,000.000	7,626			U
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES LTD.	D	07/11/2011	BERNSTEIN	19,000.000	32,702			U
37940X-10-2	GLOBAL PAYMENTS INC.		09/15/2011	BARCLAYS CAPITAL	153.000	6,746			L
S62848-64-3	GLOBE TELECOM INC.	D	07/11/2011	BERNSTEIN	400.000	8,396			U
Y2730E-12-1	GMR INFRASTRUCTURE LTD.	D	07/26/2011	DEUTSCHE BANK	62,308.000	43,444			U

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S61644-72-0	GOLDEN AGRI-RESOURCES LTD.	D	09/22/2011	BERNSTEIN	27,000.000	15,518			U
G3958R-10-9	GOLDEN EAGLE RETAIL GROUP LTD.	D	09/22/2011	BERNSTEIN	1,000.000	2,216			U
G3978C-12-4	GOME ELECTRICAL APPLIANCES HOLDING	D	09/22/2011	BERNSTEIN	27,000.000	9,379			U
384109-10-4	GRACO INC		08/10/2011	JP MORGAN CHASE	168.000	6,129			L
391164-10-0	GREAT PLAINS ENERGY INC.		08/10/2011	JP MORGAN CHASE	649.000	11,175			L
S67182-55-0	GREAT WALL MOTOR CO. LTD.	D	07/11/2011	BERNSTEIN	7,500.000	12,320			U
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		09/22/2011	VARIOUS	317.000	33,499			L
395259-10-4	GREENHILL & CO INC		09/15/2011	BARCLAYS CAPITAL	425.000	13,559			L
397624-10-7	GREIF INC. (CL A)		09/15/2011	BARCLAYS CAPITAL	234.000	11,355			L
S69131-68-8	GUANGDONG INVESTMENT LTD.	D	09/22/2011	BERNSTEIN	24,000.000	14,986			U
SB4339-95-4	GUANGZHOU AUTOMOBILE GROUP CO. LTD	D	09/22/2011	BERNSTEIN	2,000.000	1,878			U
401617-10-5	GUESS? INC		09/15/2011	BARCLAYS CAPITAL	214.000	7,091			L
410120-10-9	HANCOCK HOLDING CO.		09/15/2011	BARCLAYS CAPITAL	224.000	6,547			L
410345-10-2	HANESBRANDS INC		09/15/2011	BARCLAYS CAPITAL	236.000	6,662			L
Y30148-11-1	HANG LUNG GROUP LTD.	D	07/11/2011	BERNSTEIN	4,000.000	25,754			U
Y01246-10-0	HANG LUNG PROPERTIES LTD.	D	09/22/2011	BERNSTEIN	4,000.000	15,199			U
Y3052L-10-7	HANJIN HEAVY INDUSTRIES & CONSTRUC	D	07/11/2011	BERNSTEIN	100.000	3,341			U
Y3053E-10-2	HANJIN SHIPPING CO. LTD.	D	07/11/2011	BERNSTEIN	100.000	2,206			U
S61074-22-5	HANKOOK TIRE MANUFACTURING CO. LTD	D	09/22/2011	BERNSTEIN	1,100.000	36,471			U
S63818-28-0	HANNSTAR DISPLAY CORP.	D	09/22/2011	BERNSTEIN	109,000.000	8,561			U
411310-10-5	HANSEN NATURAL CORP.		09/15/2011	BARCLAYS CAPITAL	451.000	39,739			L
S64967-55-7	HANWHA CORP.	D	07/11/2011	BERNSTEIN	200.000	9,482			U
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC.		08/10/2011	JP MORGAN CHASE	463.000	10,020			L
404132-10-2	HCC INSURANCE HOLDINGS INC.		08/10/2011	JP MORGAN CHASE	296.000	7,758			L
S62948-96-3	HCL TECHNOLOGIES LTD.	D	07/26/2011	DEUTSCHE BANK	10,462.000	121,562			U
Y3119P-17-4	HDFC BANK LTD.	D	07/26/2011	DEUTSCHE BANK	96,529.000	1,085,491			U
421933-10-2	HEALTH MANAGEMENT ASSOCIATES INC.		09/15/2011	BARCLAYS CAPITAL	1,487.000	11,264			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP INC.		09/15/2011	BARCLAYS CAPITAL	396.000	6,592			L
Y31476-10-7	HENDERSON LAND DEVELOPMENT CO. LTD	D	07/11/2011	BERNSTEIN	2,000.000	12,697			U
G45048-10-8	HENGDELI HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	8,000.000	4,399			U
806407-10-2	HENRY SCHEIN INC.		09/15/2011	BARCLAYS CAPITAL	101.000	6,414			L
600544-10-0	HERMAN MILLER INC.		09/15/2011	BARCLAYS CAPITAL	677.000	12,359			L
S63273-27-0	HERO MOTOCORP LTD.	D	07/26/2011	DEUTSCHE BANK	5,089.000	209,133			U
S61540-75-3	HIGHWEALTH CONSTRUCTION CORP.	D	09/22/2011	BERNSTEIN	7,000.000	16,386			U
431284-10-8	HIGHWOODS PROPERTIES INC.		09/15/2011	BARCLAYS CAPITAL	213.000	6,589			L
Y3196V-18-5	HINDALCO INDUSTRIES LTD.	D	07/26/2011	DEUTSCHE BANK	71,265.000	286,199			U
S62616-74-3	HINDUSTAN UNILEVER LTD.	D	07/26/2011	DEUTSCHE BANK	55,630.000	410,800			U
404251-10-0	HNI CORP.		09/15/2011	BARCLAYS CAPITAL	466.000	8,520			L
436106-10-8	HOLLYFRONTIER CORP		09/15/2011	VARIOUS	4,376.000	443,857			L
436440-10-1	HOLOGIC INC.		08/10/2011	JP MORGAN CHASE	392.000	6,123			L
Y36861-10-5	HON HAI PRECISION INDUSTRY CO. LTD	D	09/22/2011	BERNSTEIN	4,000.000	9,492			U
Y33370-10-0	HONG KONG & CHINA GAS CO. LTD.	D	09/22/2011	BERNSTEIN	4,000.000	9,371			U

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Y3506N-13-9	HONG KONG EXCHANGES & CLEARING LTD	D	07/11/2011	BERNSTEIN	300.000	6,410			U
Y36503-10-3	HONG LEONG BANK BHD	D	09/22/2011	BERNSTEIN	7,000.000	23,118			U
BLM0SL-BU-4	HONG LEONG BANK RIGHTS	D	09/22/2011	DIRECT	6,300.000				U
S61162-46-7	HOPSON DEVELOPMENT HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	8,000.000	4,724			U
44106M-10-2	HOSPITALITY PROPERTIES TRUST		09/15/2011	BARCLAYS CAPITAL	423.000	10,048			L
SB1RPZ-09-3	HOUSING DEVELOPMENT & INFRASTRUCTU	D	07/26/2011	DEUTSCHE BANK	11,984.000	41,184			U
Y37246-15-7	HOUSING DEVELOPMENT FINANCE CORP.	D	07/26/2011	DEUTSCHE BANK	69,315.000	1,085,933			A
S64118-77-1	HUA NAN FINANCIAL HOLDINGS CO. LTD	D	07/11/2011	BERNSTEIN	3,000.000	2,335			U
G4639H-12-2	HUABAO INTERNATIONAL HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	14,000.000	12,883			U
Y3744A-10-5	HUANENG POWER INTERNATIONAL INC.	D	07/11/2011	BERNSTEIN	20,000.000	10,557			U
443510-20-1	HUBBELL INC. (CL B)		09/15/2011	BARCLAYS CAPITAL	178.000	10,306			L
Y3780D-10-4	HUTCHISON PORT HOLDINGS TRUST	F	07/11/2011	BERNSTEIN	336,800.000	64,318			U
Y38024-10-8	HUTCHISON WHAMPOA LTD.	D	09/22/2011	BERNSTEIN	1,000.000	7,868			U
449162-10-6	HYSAN DEVELOPMENT CO. LTD.	D	07/11/2011	BERNSTEIN	1,000.000	4,790			U
Y3838M-10-6	HYUNDAI HEAVY INDUSTRIES CO. LTD.	D	07/11/2011	BERNSTEIN	200.000	92,037			U
S64510-88-6	HYUNDAI HYSCO	D	07/11/2011	BERNSTEIN	2,100.000	104,118			U
S61482-72-5	HYUNDAI MOTOR CO 2ND PRF	D	09/22/2011	BERNSTEIN	1,100.000	64,779			U
Y3869Y-10-2	HYUNDAI WIA CORP.	D	07/11/2011	BERNSTEIN	700.000	110,580			U
S61003-68-7	ICICI BANK LTD.	D	07/26/2011	DEUTSCHE BANK	51,414.000	1,206,264			U
451107-10-6	IDACORP INC.		09/22/2011	VARIOUS	1,898.000	69,522			L
45167R-10-4	IDEX CORP.		09/15/2011	BARCLAYS CAPITAL	287.000	10,022			L
45168D-10-4	IDEXX LABORATORIES INC.		09/15/2011	BARCLAYS CAPITAL	204.000	15,286			L
Y3882M-10-1	IJM CORP. BHD	D	09/22/2011	BERNSTEIN	23,700.000	44,813			U
SB1TRM-Q8-0	INDIABULLS REAL ESTATE LTD.	D	07/26/2011	DEUTSCHE BANK	19,509.000	48,387			U
Y7127B-13-5	INDOCEMENT TUNGGAL PRAKARSA	D	09/22/2011	BERNSTEIN	3,500.000	6,357			U
Y7130D-11-0	INDOSAT	D	09/22/2011	BERNSTEIN	2,000.000	1,264			U
S61004-54-5	INDUSIND BANK LTD.	D	07/27/2011	DEUTSCHE BANK	10,181.000	62,981			U
Y3990B-11-2	INDUSTRIAL & COMMERCIAL BANK OF CH	D	09/22/2011	BERNSTEIN	54,000.000	34,696			U
Y3994L-10-8	INDUSTRIAL BANK OF KOREA	D	07/11/2011	BERNSTEIN	100.000	1,719			U
Y4082C-13-3	INFOSYS LTD.	D	07/26/2011	DEUTSCHE BANK	27,524.000	1,740,387			U
SB0C5Q-R1-7	INFRASTRUCTURE DEVELOPMENT FINANCE	D	07/26/2011	DEUTSCHE BANK	61,085.000	185,935			U
457153-10-4	INGRAM MICRO INC. (CL A)		08/10/2011	JP MORGAN CHASE	381.000	6,161			L
Y4084K-10-9	INOTERA MEMORIES INC.	D	07/11/2011	BERNSTEIN	4,000.000	1,226			U
459044-10-3	INTERNATIONAL BANCSHARES CORP.		09/15/2011	BARCLAYS CAPITAL	1,483.000	21,759			L
Y39128-14-8	INTERNATIONAL NICKEL INDONESIA	D	09/22/2011	BERNSTEIN	25,000.000	9,670			U
460335-20-1	INTERNATIONAL SPEEDWAY CORP. (CL A		08/10/2011	JP MORGAN CHASE	330.000	7,818			L
SB1SM7-Z8-0	INTIME DEPARTMENT STORE (GROUP) CO	D	07/11/2011	BERNSTEIN	61,000.000	104,424			U
46121Y-10-2	INTREPID POTASH INC.		09/15/2011	BARCLAYS CAPITAL	689.000	24,073			L
S64599-30-1	INVENTEC CORP.	D	07/11/2011	BERNSTEIN	32,000.000	16,839			U
Y41763-10-6	IOI CORP. BHD	D	09/22/2011	BERNSTEIN	3,000.000	4,504			U
Y4211T-17-1	ITC LTD	D	07/26/2011	DEUTSCHE BANK	142,893.000	648,087			U
465741-10-6	ITRON INC		08/10/2011	JP MORGAN CHASE	197.000	7,440			L

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Y42539-11-7	JAIPRAKASH ASSOCIATES LTD.	D	07/26/2011	DEUTSCHE BANK	61,884.000	104,577			U
S62422-60-5	JARDINE CYCLE & CARRIAGE LTD.	D	09/22/2011	BERNSTEIN	1,000.000	31,424			U
472319-10-2	JEFFERIES GROUP INC.		09/15/2011	BARCLAYS CAPITAL	1,682.000	24,994			L
S60055-04-3	JIANGSU EXPRESSWAY CO. LTD.	D	07/11/2011	BERNSTEIN	8,000.000	7,361			U
S60003-05-0	JIANGXI COPPER CO. LTD.	D	09/22/2011	BERNSTEIN	3,000.000	5,712			U
S67268-16-9	JINDAL STEEL & POWER LTD.	D	07/26/2011	DEUTSCHE BANK	23,992.000	340,989			U
S64744-94-9	JOLLIBEE FOODS CORP.	D	07/11/2011	BERNSTEIN	3,400.000	7,068			U
48020Q-10-7	JONES LANG LASALLE INC		09/15/2011	BARCLAYS CAPITAL	135.000	8,432			L
S61016-40-8	JSW STEEL LTD.	D	07/26/2011	DEUTSCHE BANK	5,756.000	113,159			U
S67281-02-2	KALBE FARMA	D	09/22/2011	BERNSTEIN	9,000.000	3,219			U
Y458AB-10-7	KB FINANCIAL GROUP INC.	D	09/22/2011	BERNSTEIN	2,000.000	66,678			U
489170-10-0	KENNAMETAL INC		09/15/2011	BARCLAYS CAPITAL	258.000	9,367			L
Y4722Z-12-0	KEPPEL CORP. LTD.	D	07/11/2011	BERNSTEIN	3,000.000	26,842			U
V87778-10-2	KEPPEL LAND LTD	D	09/22/2011	BERNSTEIN	8,000.000	22,205			U
S62194-35-2	KGI SECURITIES CO. LTD.	D	09/22/2011	BERNSTEIN	16,000.000	6,297			U
Y47601-10-2	KIA MOTORS CORP.	D	07/11/2011	BERNSTEIN	200.000	14,283			U
494580-10-3	KINDRED HEALTHCARE INC		09/15/2011	BARCLAYS CAPITAL	559.000	6,699			L
S64913-18-9	KINGBOARD CHEMICAL HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	1,000.000	2,856			U
497266-10-6	KIRBY CORP.		08/10/2011	JP MORGAN CHASE	175.000	9,016			L
S64950-42-1	KOREA EXCHANGE BANK	D	07/11/2011	BERNSTEIN	200.000	1,782			U
Y49212-10-6	KOREA KUMHO PETROCHEMICAL CO. LTD.	D	07/11/2011	BERNSTEIN	600.000	137,413			U
Y4936S-10-2	KOREAN AIR LINES CO. LTD.	D	07/11/2011	BERNSTEIN	200.000	13,483			U
500643-20-0	KORN/FERRY INTERNATIONAL		09/15/2011	BARCLAYS CAPITAL	966.000	13,046			L
Y4964H-14-3	KOTAK MAHINDRA BANK LTD.	D	07/26/2011	DEUTSCHE BANK	17,411.000	183,216			U
S65183-69-1	KP CHEMICAL CORP.	D	07/11/2011	BERNSTEIN	3,100.000	69,429			U
S64928-38-5	KRUNG THAI BNK LTD THB5.15(ALIEN M	D	07/11/2011	BERNSTEIN	4,000.000	2,662			U
Y49904-10-8	KT&G CORP.	D	07/11/2011	BERNSTEIN	300.000	19,368			U
Y47153-10-4	KUALA LUMPUR KEPONG BHD	D	07/11/2011	BERNSTEIN	2,900.000	22,137			U
S63400-78-2	KUNLUN ENERGY CO. LTD.	D	09/22/2011	BERNSTEIN	4,000.000	5,589			U
G53224-10-4	KWG PROPERTY HOLDING LTD.	D	07/11/2011	BERNSTEIN	7,000.000	5,310			U
Y54850-10-5	LAFARGE MALAYAN CEMENT BHD	D	09/22/2011	BERNSTEIN	6,800.000	15,957			U
512815-10-1	LAMAR ADVERTISING CO. (CL A)		09/15/2011	BARCLAYS CAPITAL	694.000	13,385			L
513847-10-3	LANCASTER COLONY CORP		08/10/2011	JP MORGAN CHASE	160.000	9,086			L
Y5217N-15-9	LARSEN & TOUBRO LIMITED	D	07/26/2011	DEUTSCHE BANK	13,223.000	530,600			U
S65092-55-3	LCY CHEMICAL CORP.	D	07/11/2011	BERNSTEIN	1,000.000	2,363			U
S66937-72-3	LEE & MAN PAPER MANUFACTURING LTD.	D	07/11/2011	BERNSTEIN	15,000.000	8,535			U
526107-10-7	LENNOX INTERNATIONAL INC.		09/15/2011	BARCLAYS CAPITAL	449.000	13,920			L
Y5257Y-10-7	LENOVO GROUP LTD.	D	09/22/2011	BERNSTEIN	26,000.000	16,378			U
Y5274Y-10-6	LG CORP.	D	07/11/2011	BERNSTEIN	200.000	15,372			U
S62909-02-3	LG UPLUS CORP.	D	07/11/2011	BERNSTEIN	3,700.000	20,095			U
G5485F-14-4	LI & FUNG LTD.	D	09/22/2011	BERNSTEIN	10,000.000	17,607			U
531172-10-4	LIBERTY PROPERTY TRUST		09/15/2011	VARIOUS	820.000	25,130			L

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S61010-26-0	LIC HOUSING FINANCE LTD.	D	07/26/2011	DEUTSCHE BANK	18,297.000	88,784			U
53219L-10-9	LIFEPOINT HOSPITALS COMMON STK		08/10/2011	JP MORGAN CHASE	201.000	6,142			L
532791-10-0	LINCARE HOLDINGS INC.		08/10/2011	JP MORGAN CHASE	291.000	6,051			L
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC.		09/15/2011	BARCLAYS CAPITAL	693.000	22,842			L
Y5313K-10-9	LITE-ON TECHNOLOGY CORP.	D	07/11/2011	BERNSTEIN	6,000.000	7,919			U
G5636C-10-7	LONKING HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	15,000.000	5,158			U
546347-10-5	LOUISIANA-PACIFIC CORP.		09/15/2011	BARCLAYS CAPITAL	1,528.000	9,311			L
S61437-61-2	LUPIN LTD.	D	07/26/2011	DEUTSCHE BANK	9,288.000	97,273			U
552676-10-8	M.D.C. HOLDINGS INC.		09/15/2011	BARCLAYS CAPITAL	366.000	6,550			L
S66008-79-8	MAANSHAN IRON & STEEL CO. LTD.	D	09/22/2011	BERNSTEIN	14,000.000	3,139			U
554382-10-1	MACERICH CO.		09/15/2011	BARCLAYS CAPITAL	316.000	15,004			L
S65741-01-9	MACRONIX INTERNATIONAL CO. LTD.	D	09/22/2011	BERNSTEIN	11,000.000	4,553			U
S61001-86-3	MAHINDRA & MAHINDRA LTD.	D	07/26/2011	DEUTSCHE BANK	19,651.000	318,926			U
S61881-93-4	MALAYSIA AIRPORTS HOLDINGS BHD	D	07/11/2011	BERNSTEIN	24,300.000	52,899			U
Y54195-10-5	MALAYSIA MARINE & HEAVY ENGINEERIN	D	07/11/2011	BERNSTEIN	31,500.000	88,164			U
Y5764J-14-8	MANILA ELECTRIC CO.	D	07/11/2011	BERNSTEIN	1,400.000	8,947			U
56418H-10-0	MANPOWERGROUP		09/15/2011	BARCLAYS CAPITAL	204.000	7,578			L
564563-10-4	MANTECH INTERNATIONAL CORP. (CL A)		08/10/2011	JP MORGAN CHASE	232.000	8,043			L
S66337-12-2	MARUTI SUZUKI INDIA LTD.	D	07/27/2011	DEUTSCHE BANK	2,198.000	59,973			U
574795-10-0	MASIMO CORP.		09/15/2011	BARCLAYS CAPITAL	284.000	6,575			L
577128-10-1	MATTHEWS INTERNATIONAL CORP. (CL A		09/15/2011	BARCLAYS CAPITAL	261.000	8,208			L
Y58460-10-9	MAXIS BHD	D	07/11/2011	BERNSTEIN	41,200.000	75,906			U
552690-10-9	MDU RESOURCES GROUP INC.		09/15/2011	VARIOUS	640.000	12,686			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP.		08/10/2011	JP MORGAN CHASE	230.000	8,195			L
Y1822Y-10-2	MEGA FINANCIAL HOLDING CO. LTD.	D	09/22/2011	BERNSTEIN	11,000.000	9,196			U
589400-10-0	MERCURY GENERAL CORP.		08/10/2011	JP MORGAN CHASE	235.000	8,348			L
589433-10-1	MEREDITH CORP		08/10/2011	JP MORGAN CHASE	301.000	7,513			L
SB42SR-M0-5	METALLURGICAL CORP. OF CHINA LTD.	D	07/11/2011	BERNSTEIN	16,000.000	6,071			U
S65144-42-0	METROPOLITAN BANK & TRUST CO.	D	07/11/2011	BERNSTEIN	200.000	341			U
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC.		09/15/2011	BARCLAYS CAPITAL	92.000	14,346			L
594901-10-0	MICROS SYSTEMS INC		08/10/2011	JP MORGAN CHASE	151.000	6,151			L
602720-10-4	MINE SAFETY APPLIANCES CO.		09/15/2011	BARCLAYS CAPITAL	639.000	19,374			L
603158-10-6	MINERALS TECHNOLOGIES INC.		09/15/2011	BARCLAYS CAPITAL	278.000	14,801			L
S67287-93-8	MINMETALS RESOURCES LTD.	D	09/22/2011	BERNSTEIN	116,000.000	79,957			U
S65579-97-1	MISC BHD	D	09/22/2011	BERNSTEIN	18,200.000	43,651			U
S65566-48-1	MMC CORP. BHD	D	09/22/2011	BERNSTEIN	24,300.000	21,709			U
608190-10-4	MOHAWK INDUSTRIES INC.		09/15/2011	BARCLAYS CAPITAL	477.000	21,650			L
S66094-45-9	MOTECH INDUSTRIES INC.	D	09/22/2011	BERNSTEIN	1,000.000	1,755			U
553530-10-6	MSC INDUSTRIAL DIRECT CO. CL A		09/15/2011	BARCLAYS CAPITAL	122.000	7,597			L
55354G-10-0	MSCI INC. CL A		08/10/2011	JP MORGAN CHASE	186.000	6,041			L
Y6146T-10-1	MTR CORP. LTD.	D	07/11/2011	BERNSTEIN	6,000.000	20,855			U
SB28XX-H2-7	MUNDRA PORT & SPECIAL ECONOMIC ZON	D	07/26/2011	DEUTSCHE BANK	25,488.000	91,386			U

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Y6205K-10-8	NAN YA PRINTED CIRCUIT BOARD CORP.	D	07/11/2011	BERNSTEIN	1,000.000	3,532			U
Y62066-10-8	NANYA TECHNOLOGY CORP.	D	07/11/2011	BERNSTEIN	2,000.000	561			U
636180-10-1	NATIONAL FUEL GAS CO.		09/15/2011	BARCLAYS CAPITAL	360.000	21,301			L
Y6258Y-10-4	NCSOFT CORP.	D	07/11/2011	BERNSTEIN	100.000	29,543			U
64126X-20-1	NEUSTAR INC. (CL A)		09/22/2011	VARIOUS	921.000	21,793			L
Y63084-12-6	NEW WORLD DEVELOPMENT CO. LTD.	D	09/22/2011	BERNSTEIN	3,000.000	3,053			U
649445-10-3	NEW YORK COMMUNITY BANCORP INC.		08/10/2011	JP MORGAN CHASE	739.000	8,820			L
650111-10-7	NEW YORK TIMES CO. CL A		09/15/2011	BARCLAYS CAPITAL	1,650.000	12,230			L
651587-10-7	NEWMARKET CORP		09/15/2011	BARCLAYS CAPITAL	120.000	20,264			L
SB01CL-C3-6	NOBLE GROUP LTD	D	09/22/2011	BERNSTEIN	7,000.000	9,989			U
665531-10-9	NORTHERN OIL & GAS INC.		09/15/2011	BARCLAYS CAPITAL	346.000	7,788			L
Y64153-10-2	NOVATEK MICROELECTRONICS CORP.	D	09/22/2011	BERNSTEIN	3,000.000	9,007			U
67019E-10-7	NSTAR		08/10/2011	JP MORGAN CHASE	473.000	19,326			L
Y6206E-10-1	NTPC LTD.	D	07/26/2011	DEUTSCHE BANK	36,573.000	148,838			U
67073Y-10-6	NV ENERGY INC.		08/10/2011	JP MORGAN CHASE	627.000	8,183			L
G66897-11-0	NWS HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	8,000.000	11,216			U
675232-10-2	OCEANEERING INTL INC		08/10/2011	JP MORGAN CHASE	178.000	6,319			L
670837-10-3	OGE ENERGY CORP		08/10/2011	JP MORGAN CHASE	196.000	8,526			L
S61393-62-5	OIL & NATURAL GAS CORP. LTD.	D	07/26/2011	DEUTSCHE BANK	49,003.000	306,349			U
678026-10-5	OIL STATES INTERNATIONAL INC.		09/15/2011	BARCLAYS CAPITAL	104.000	6,654			L
Y6421B-10-6	OLAM INTERNATIONAL LTD.	D	07/11/2011	BERNSTEIN	11,000.000	24,170			U
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP.		08/10/2011	JP MORGAN CHASE	628.000	6,016			L
681936-10-0	OMEGA HEALTHCARE INVESTORS		08/10/2011	JP MORGAN CHASE	384.000	6,221			L
681904-10-8	OMNICARE INC		09/15/2011	BARCLAYS CAPITAL	346.000	10,050			L
S66591-16-5	ORIENT OVERSEAS (INTERNATIONAL) LT	D	09/22/2011	BERNSTEIN	1,000.000	4,284			U
Y64248-20-9	OVERSEA-CHINESE BANKING CORP. LTD.	D	09/22/2011	BERNSTEIN	2,000.000	12,899			U
699173-20-9	PARAMETRIC TECHNOLOGY CORP. COM STOCK		09/15/2011	BARCLAYS CAPITAL	378.000	6,490			L
S60304-09-4	PARKSON HOLDINGS BHD	D	09/22/2011	BERNSTEIN	3,000.000	5,159			U
G69370-11-5	PARKSON RETAIL GROUP LTD.	D	09/22/2011	BERNSTEIN	7,500.000	10,335			U
70336T-10-4	PATRIOT COAL CORP.		09/15/2011	BARCLAYS CAPITAL	511.000	7,300			L
703481-10-1	PATTERSON-UTI ENERGY INC		09/15/2011	VARIOUS	612.000	14,401			L
Y6784J-10-0	PEGATRON CORP.	D	09/22/2011	BERNSTEIN	6,000.000	6,757			U
709631-10-5	PENTAIR INC		09/15/2011	BARCLAYS CAPITAL	273.000	9,283			L
714290-10-3	PERRIGO CO.		09/15/2011	BARCLAYS CAPITAL	608.000	57,330			L
Y6883Q-10-4	PETROCHINA CO. LTD.	D	09/22/2011	BERNSTEIN	14,000.000	16,422			U
Y6811G-10-3	PETRONAS CHEMICALS GROUP BHD	D	09/22/2011	BERNSTEIN	34,400.000	64,330			U
S67039-72-7	PETRONAS GAS BHD	D	09/22/2011	BERNSTEIN	31,500.000	144,216			U
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		09/15/2011	BARCLAYS CAPITAL	746.000	21,816			L
S67062-50-5	PICC PROPERTY AND CASUALTY COMPANY	D	09/22/2011	BERNSTEIN	4,000.000	4,941			U
Y69790-10-6	PING AN INSURANCE GROUP CO-H	D	07/11/2011	BERNSTEIN	500.000	5,276			U
SB058J-56-8	PIRAMAL HEALTHCARE LTD.	D	07/26/2011	DEUTSCHE BANK	4,179.000	37,997			U
726505-10-0	PLAINS EXPLORATION & PRODUCTION CO		08/10/2011	JP MORGAN CHASE	203.000	6,205			L

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S62209-87-9	POLY (HONG KONG) INVESTMENTS LTD.	D	09/22/2011	BERNSTEIN	8,000.000	2,726			U
73172K-10-4	POLYCOM INC.		08/10/2011	JP MORGAN CHASE	262.000	6,247			L
Y70750-11-5	POSCO	D	07/11/2011	BERNSTEIN	100.000	44,263			U
737630-10-3	POTLATCH CORP.		09/15/2011	BARCLAYS CAPITAL	410.000	13,104			L
S66961-57-4	POU CHEN CORP.	D	07/11/2011	BERNSTEIN	18,000.000	16,672			U
Y33549-11-7	POWER ASSETS HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	6,000.000	45,199			U
SB233H-S6-5	POWER GRID CORP. OF INDIA LTD.	D	07/26/2011	DEUTSCHE BANK	70,491.000	173,497			U
S66816-69-5	PPB GROUP BHD	D	07/11/2011	BERNSTEIN	9,500.000	56,163			U
Y7082T-10-5	PRESIDENT CHAIN STORE CORP.	D	07/11/2011	BERNSTEIN	6,000.000	37,064			U
743674-10-3	PROTECTIVE LIFE CORP.		09/15/2011	BARCLAYS CAPITAL	1,528.000	26,558			L
Y7135Z-11-6	PTT CHEMICAL THB10(ALIEN MKT)	D	07/11/2011	BERNSTEIN	800.000	4,274			U
Y0003M-10-1	QISDA CORP.	D	09/22/2011	BERNSTEIN	17,000.000	4,964			U
748356-10-2	QUESTAR CORP		08/10/2011	JP MORGAN CHASE	663.000	11,700			L
750086-10-0	RACKSPACE HOSTING INC.		09/15/2011	BARCLAYS CAPITAL	176.000	6,674			L
751028-10-1	RALCORP HOLDINGS INC		08/10/2011	JP MORGAN CHASE	144.000	10,982			L
SB0CMC-H4-4	RANBAXY LABORATORIES LTD.	D	07/26/2011	DEUTSCHE BANK	8,029.000	97,872			U
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/15/2011	BARCLAYS CAPITAL	417.000	11,481			L
754907-10-3	RAYONIER INC. REIT		09/15/2011	BARCLAYS CAPITAL	163.000	6,522			L
Y7220N-10-1	REALTEK SEMICONDUCTOR CORP.	D	09/22/2011	BERNSTEIN	6,000.000	11,351			U
756109-10-4	REALTY INCOME CORP.		08/10/2011	JP MORGAN CHASE	690.000	21,056			L
758750-10-3	REGAL BELOIT CORP		09/15/2011	BARCLAYS CAPITAL	152.000	8,943			L
758849-10-3	REGENCY CENTERS CORP.		09/15/2011	VARIOUS	408.000	15,376			L
S61010-82-3	RELIANCE CAPITAL LTD.	D	07/26/2011	DEUTSCHE BANK	6,283.000	83,616			U
Y72317-10-3	RELIANCE COMMUNICATIONS LTD.	D	07/26/2011	DEUTSCHE BANK	32,918.000	75,631			U
S60996-26-1	RELIANCE INDUSTRIES LTD.	D	07/26/2011	DEUTSCHE BANK	83,622.000	1,645,656			U
S60998-53-1	RELIANCE INFRASTRUCTURE LTD.	D	07/26/2011	DEUTSCHE BANK	6,847.000	89,062			U
SB2NP5-J9-7	RELIANCE POWER LTD.	D	07/26/2011	DEUTSCHE BANK	35,966.000	95,239			U
G75004-10-4	RENHE COMMERCIAL HOLDINGS CO. LTD.	D	07/11/2011	BERNSTEIN	232,000.000	44,493			U
761152-10-7	RESMED INC.		09/15/2011	BARCLAYS CAPITAL	244.000	7,184			L
749941-10-0	RF MICRO DEVICES INC.		09/22/2011	BERNSTEIN	1,335.000	9,062			L
S62446-75-2	RHB CAPITAL BHD	D	09/22/2011	BERNSTEIN	12,500.000	36,438			U
S66945-59-3	RICHTEK TECHNOLOGY CORP.	D	07/11/2011	BERNSTEIN	1,000.000	5,690			U
772739-20-7	ROCK-TENN CO. CL A		09/15/2011	BARCLAYS CAPITAL	119.000	6,544			L
775711-10-4	ROLLINS INC.		09/15/2011	BARCLAYS CAPITAL	468.000	9,462			L
779376-10-2	ROVI CORP.		09/15/2011	BARCLAYS CAPITAL	268.000	12,468			L
749685-10-3	RPM INTERNATIONAL INC.		09/15/2011	BARCLAYS CAPITAL	787.000	15,084			L
S67484-23-8	RUENTEX DEVELOPMENT CO. LTD.	D	09/22/2011	BERNSTEIN	6,000.000	6,416			U
S67584-22-7	RUENTEX INDUSTRIES LTD.	D	09/22/2011	BERNSTEIN	1,000.000	1,809			U
SB2Q7W-L3-1	RURAL ELECTRIFICATION CORP. LTD.	D	07/26/2011	DEUTSCHE BANK	19,062.000	94,379			U
Y75435-10-0	S1 CORP. KOREA	D	07/11/2011	BERNSTEIN	200.000	10,482			U
Y7470R-10-9	SAMSUNG C&T CORP.	D	07/11/2011	BERNSTEIN	100.000	8,378			U
Y7T70U-10-5	SAMSUNG CARD CO. LTD.	D	07/11/2011	BERNSTEIN	100.000	5,496			U

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

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S67652-39-6	SAMSUNG ENGINEERING CO. LTD.	D	07/11/2011	BERNSTEIN	100.000	25,021			U
S61552-50-1	SAMSUNG FIRE & MARINE INSURANCE CO	D	09/22/2011	BERNSTEIN	1,000.000	188,791			U
S67722-17-3	SAMSUNG HEAVY INDUSTRIES CO. LTD.	D	07/11/2011	BERNSTEIN	100.000	4,545			U
SB12C0-T9-8	SAMSUNG LIFE INSURANCE CO. LTD.	D	07/11/2011	BERNSTEIN	100.000	9,174			U
Y7470T-10-5	SAMSUNG SDI CO. LTD.	D	07/11/2011	BERNSTEIN	100.000	16,076			U
Y7486Y-10-6	SAMSUNG SECURITIES CO LTD	D	07/11/2011	BERNSTEIN	200.000	14,854			U
SB5B23-W2-0	SANDS CHINA LTD.	D	09/22/2011	BERNSTEIN	3,200.000	8,643			U
993751-50-2	SANY HEAVY EQUIPMENT INTERNATIONAL	D	07/11/2011	BERNSTEIN	59,000.000	59,673			U
S62418-58-7	SATYAM COMPUTER SERVICES LTD.	D	07/26/2011	DEUTSCHE BANK	37,907.000	74,038			U
80874P-10-9	SCIENTIFIC GAMES CORP.		09/15/2011	BARCLAYS CAPITAL	914.000	7,209			L
810186-10-6	SCOTTS MIRACLE-GRO CO.		08/10/2011	JP MORGAN CHASE	146.000	6,071			L
Y8231K-10-2	SEMBCORP MARINE LTD.	D	07/11/2011	BERNSTEIN	4,000.000	17,195			U
816850-10-1	SEMTECH CORP		09/22/2011	VARIOUS	568.000	12,015			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		09/15/2011	VARIOUS	1,276.000	27,017			L
817565-10-4	SERVICE CORP. INTERNATIONAL		09/15/2011	BARCLAYS CAPITAL	661.000	6,575			L
S61360-40-0	SESA GOA LTD.	D	07/26/2011	DEUTSCHE BANK	22,074.000	139,246			U
S67423-40-0	SHANDONG WEIGAO GROUP MEDICAL POLY	D	09/22/2011	BERNSTEIN	8,000.000	9,263			U
SB07J6-56-0	SHANGHAI ELECTRIC GROUP CO. LTD.	D	07/11/2011	BERNSTEIN	6,000.000	3,070			U
Y7683K-10-7	SHANGHAI INDUSTRIAL HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	2,000.000	5,513			U
G81043-10-4	SHIMAO PROPERTY HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	5,500.000	7,199			U
S64525-86-8	SHIN KONG FINANCIAL HOLDING CO. LT	D	09/22/2011	BERNSTEIN	47,000.000	19,802			U
Y7749X-10-1	SHINHAN FINANCIAL GROUP CO. LTD.	D	07/11/2011	BERNSTEIN	1,200.000	57,004			L
S63546-71-7	SHOUGANG FUSHAN RESOURCES GROUP LT	D	09/22/2011	BERNSTEIN	34,000.000	16,737			U
S68026-08-7	SHRIRAM TRANSPORT FINANCE CO. LTD.	D	07/26/2011	DEUTSCHE BANK	7,961.000	121,790			U
SB15T5-69-7	SIEMENS LTD.	D	07/26/2011	DEUTSCHE BANK	4,262.000	90,709			U
G8162K-11-3	SIHUAN PHARMACEUTICAL HOLDINGS GRO	D	09/22/2011	BERNSTEIN	117,000.000	53,820			U
826919-10-2	SILICON LABORATORIES		09/22/2011	VARIOUS	708.000	23,604			L
Y7934R-10-9	SILICONWARE PRECISION INDUSTRIES C	D	07/11/2011	BERNSTEIN	4,000.000	4,576			U
SB29TT-R1-0	SIME DARBY BHD	D	07/11/2011	BERNSTEIN	18,900.000	58,077			U
S64219-28-0	SIMPLO TECHNOLOGY CO. LTD.	D	07/11/2011	BERNSTEIN	2,000.000	18,114			U
Y7996W-10-3	SINGAPORE TECHNOLOGIES ENGINEERING	D	09/22/2011	BERNSTEIN	5,000.000	11,291			U
Y79985-12-6	SINGAPORE TELECOMMUNICATIONS LTD.	D	07/11/2011	BERNSTEIN	12,000.000	31,186			U
829344-10-0	SINO LAND CO. LTD.	D	09/22/2011	BERNSTEIN	14,000.000	21,699			U
S63352-78-5	SINO-AMERICAN SILICON PRODUCTS INC	D	09/22/2011	BERNSTEIN	2,000.000	3,875			U
G8403G-10-3	SINOFERT HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	34,000.000	9,786			U
Y8002N-10-3	SINO-OCEAN LAND HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	23,000.000	11,645			U
Y7688T-10-3	SINOPEC SHANGHAI PETROCHEMICAL CO.	D	09/22/2011	BERNSTEIN	14,000.000	5,422			U
Y8008N-10-7	SINOPHARM GROUP CO. LTD.	D	07/11/2011	BERNSTEIN	8,400.000	27,385			U
Y8076V-10-6	SJM HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	7,000.000	15,533			U
Y8296C-10-2	SK NETWORKS CO. LTD.	D	07/11/2011	BERNSTEIN	600.000	6,523			U
83088M-10-2	SKYWORKS SOLUTIONS INC.		09/22/2011	BERNSTEIN	641.000	12,865			L
S62288-28-7	SKYWORTH DIGITAL HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	34,000.000	18,910			U

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78440X-10-1	SL GREEN REALTY CORP.		09/15/2011	BARCLAYS CAPITAL	599.000	41,877			L
832248-10-8	SMITHFIELD FOODS INC.		09/15/2011	BARCLAYS CAPITAL	1,343.000	26,377			L
83421A-10-4	SOLERA HOLDINGS INC		09/15/2011	BARCLAYS CAPITAL	395.000	21,503			L
844030-10-6	SOUTHERN UNION CO		08/10/2011	JP MORGAN CHASE	153.000	6,282			L
Y8132G-10-1	SP SETIA BHD	D	09/22/2011	BERNSTEIN	28,900.000	32,831			U
784635-10-4	SPX CORP.		09/15/2011	BARCLAYS CAPITAL	125.000	6,655			L
Y8152F-13-2	STARHUB LTD.	D	09/22/2011	BERNSTEIN	16,000.000	36,436			U
S61007-99-3	STATE BANK OF INDIA	D	07/26/2011	DEUTSCHE BANK	4,069.000	224,963			U
S61214-99-5	STEEL AUTHORITY OF INDIA LTD.	D	07/26/2011	DEUTSCHE BANK	23,762.000	70,574			U
858119-10-0	STEEL DYNAMICS INC.		09/15/2011	BARCLAYS CAPITAL	1,003.000	12,472			L
Y8169X-21-7	STERLITE INDUSTRIES (INDIA) LTD.	D	07/26/2011	DEUTSCHE BANK	86,205.000	327,131			U
Y81718-10-1	STX PAN OCEAN CO. LTD.	D	09/22/2011	BERNSTEIN	1,000.000	7,551			U
Y8523Y-14-1	SUN PHARMACEUTICAL INDUSTRIES LTD.	D	07/26/2011	DEUTSCHE BANK	19,683.000	229,117			U
868157-10-8	SUPERIOR ENERGY SERVICES INC		08/10/2011	JP MORGAN CHASE	197.000	6,239			L
Y8315Y-11-9	SUZLON ENERGY LTD.	D	07/26/2011	DEUTSCHE BANK	45,744.000	54,374			U
Y8344J-10-9	SYNNEX TECHNOLOGY INTERNATIONAL CO	D	07/11/2011	BERNSTEIN	13,000.000	31,551			U
871607-10-7	SYNOPSYS INC.		08/10/2011	JP MORGAN CHASE	458.000	10,016			L
Y84086-10-0	TAISHIN FINANCIAL HOLDING CO. LTD.	D	09/22/2011	BERNSTEIN	66,000.000	37,838			U
S60988-16-9	TAIWAN BUSINESS BANK	D	09/22/2011	BERNSTEIN	38,000.000	12,845			U
S68699-37-0	TAIWAN CEMENT CORP.	D	09/22/2011	BERNSTEIN	24,000.000	37,259			U
Y83749-10-4	TAIWAN COOPERATIVE BANK	D	07/11/2011	BERNSTEIN	19,000.000	15,384			U
S62904-96-6	TAIWAN MOBILE CO. LTD.	D	07/11/2011	BERNSTEIN	22,000.000	58,254			U
Y84629-10-7	TAIWAN SEMICONDUTOR COMMON STK	D	09/22/2011	BERNSTEIN	6,000.000	14,043			U
S65651-27-5	TAMBANG BATUBARA BUKIT ASAM	D	09/22/2011	BERNSTEIN	3,000.000	6,822			U
Y85279-10-0	TATA CONSULTANCY SERVICES LTD.	D	07/26/2011	DEUTSCHE BANK	30,034.000	776,090			U
Y85740-26-7	TATA MOTORS LTD.	D	07/26/2011	DEUTSCHE BANK	19,231.000	422,230			U
BRSCY3-XA-2	TATA POWER CO. LTD.	D	07/26/2011	DEUTSCHE BANK	6,163.000	180,934			U
S61011-56-5	TATA STEEL LTD.	D	07/26/2011	DEUTSCHE BANK	19,741.000	259,863			U
876664-10-3	TAUBMAN CENTERS INC.		09/15/2011	BARCLAYS CAPITAL	303.000	17,146			L
872275-10-2	TCF FINANCIAL CORP.		08/10/2011	JP MORGAN CHASE	592.000	5,902			L
S68798-51-1	TECO ELECTRIC & MACHINERY CO. LTD.	D	07/11/2011	BERNSTEIN	10,000.000	7,049			U
879369-10-6	TELEFLEX INC.		09/15/2011	BARCLAYS CAPITAL	137.000	7,727			L
879433-10-0	TELEPHONE & DATA SYSTEMS INC.		09/15/2011	BARCLAYS CAPITAL	574.000	13,778			L
879868-10-7	TEMPLE-INLAND INC.		09/22/2011	BERNSTEIN	1,516.000	47,407			L
Y85859-10-9	TENAGA NASIONAL BHD	D	07/11/2011	BERNSTEIN	44,300.000	99,465			U
880779-10-3	TEREX CORP.		09/15/2011	BARCLAYS CAPITAL	744.000	10,620			L
216648-40-2	THE COOPER COS INC		09/22/2011	BERNSTEIN	141.000	11,063			L
410867-10-5	THE HANOVER INSURANCE GROUP INC.		08/10/2011	JP MORGAN CHASE	272.000	8,763			L
885175-30-7	THORATEC CORP.		09/15/2011	BARCLAYS CAPITAL	230.000	7,231			L
88632Q-10-3	TIBCO SOFTWARE INC.		09/15/2011	BARCLAYS CAPITAL	299.000	6,635			L
887100-10-5	TIMBERLAND CO		08/10/2011	JP MORGAN CHASE	146.000	6,234			L
887389-10-4	TIMKEN CO.		09/15/2011	BARCLAYS CAPITAL	567.000	21,397			L

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G8878S-10-3	TINGYI (CAYMAN ISLANDS) HOLDING CO	D	07/11/2011	BERNSTEIN	14,000.000	42,971			U
Y88425-11-4	TITAN INDUSTRIES LTD.	D	07/26/2011	DEUTSCHE BANK	13,447.000	66,907			U
889478-10-3	TOLL BROTHERS INC.		08/10/2011	JP MORGAN CHASE	375.000	5,981			L
890516-10-7	TOOTSIE ROLL INDUSTRIES INC.		08/10/2011	JP MORGAN CHASE	256.000	6,482			L
891894-10-7	TOWERS WATSON & CO. CL A		09/15/2011	BARCLAYS CAPITAL	468.000	27,242			L
892356-10-6	TRACTOR SUPPLY COMPANY		09/22/2011	BERNSTEIN	279.000	18,127			L
S63504-97-1	TRANSCEND INFORMATION INC.	D	09/22/2011	BERNSTEIN	1,000.000	2,126			U
S63057-21-0	TRIPOD TECHNOLOGY CORP.	D	09/22/2011	BERNSTEIN	1,000.000	2,798			U
898402-10-2	TRUSTMARK CORP.		09/15/2011	BARCLAYS CAPITAL	892.000	18,176			L
S68708-76-7	TSRC CORP.	D	09/22/2011	BERNSTEIN	2,000.000	4,778			U
S69073-10-4	TUNG HO STEEL ENTERPRISE CORP.	D	09/22/2011	BERNSTEIN	11,000.000	12,397			U
899896-10-4	TUPPERWARE BRANDS CORP		09/15/2011	BARCLAYS CAPITAL	241.000	14,924			L
87311L-10-4	TW TELECOM INC. CL A		09/15/2011	BARCLAYS CAPITAL	437.000	7,884			L
902653-10-4	UDR INC.		09/15/2011	VARIOUS	2,597.000	62,620			L
SB3FKM-Y3-7	UEM LAND HOLDINGS BHD	D	09/22/2011	BERNSTEIN	98,000.000	79,411			U
902681-10-5	UGI CORP.		09/15/2011	VARIOUS	787.000	22,171			L
SB01GZ-F6-1	ULTRATECH CEMENT LTD.	D	07/26/2011	DEUTSCHE BANK	4,336.000	98,232			U
Y9046H-10-2	U-MING MARINE TRANSPORT CORP.	D	09/22/2011	BERNSTEIN	2,000.000	3,086			U
S66871-84-9	UNILEVER INDONESIA	D	09/22/2011	BERNSTEIN	5,000.000	8,623			U
Y91475-10-6	UNI-PRESIDENT ENTERPRISES CORP.	D	07/11/2011	BERNSTEIN	3,000.000	4,690			U
909218-10-9	UNIT CORP		09/15/2011	BARCLAYS CAPITAL	169.000	8,120			L
Y9164M-14-9	UNITECH LIMITED	D	07/26/2011	DEUTSCHE BANK	84,435.000	65,710			U
Y92370-10-8	UNITED MICROELECTRONICS CORP.	D	09/22/2011	BERNSTEIN	7,000.000	2,598			U
V96194-12-7	UNITED OVERSEAS BANK LTD.	D	09/22/2011	BERNSTEIN	2,000.000	27,414			U
SB0L0W-35-6	UNITED PHOSPHORUS LTD.	D	07/26/2011	DEUTSCHE BANK	14,445.000	51,153			U
S65769-92-9	UNITED SPIRITS LTD.	D	07/26/2011	DEUTSCHE BANK	5,458.000	127,069			U
91307C-10-2	UNITED THERAPEUTICS CORP.		08/10/2011	JP MORGAN CHASE	239.000	11,978			L
Y7146Y-14-0	UNITED TRACTORS	D	07/11/2011	BERNSTEIN	11,500.000	34,066			U
913456-10-9	UNIVERSAL CORP.		08/10/2011	JP MORGAN CHASE	222.000	7,991			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC. CL		09/15/2011	BARCLAYS CAPITAL	306.000	11,550			L
V95768-10-3	UOL GROUP LTD.	D	09/22/2011	BERNSTEIN	3,000.000	10,286			U
903236-10-7	URS CORP.		09/15/2011	BARCLAYS CAPITAL	469.000	15,427			L
918866-10-4	VALASSIS COMMUNICATIONS INC.		09/15/2011	BARCLAYS CAPITAL	3,251.000	82,953			L
919794-10-7	VALLEY NATIONAL BANCORP		08/10/2011	JP MORGAN CHASE	720.000	7,886			L
920253-10-1	VALMONT INDUSTRIES INC.		09/15/2011	BARCLAYS CAPITAL	139.000	12,759			L
920355-10-4	VALSPAR CORP.		08/10/2011	JP MORGAN CHASE	215.000	6,061			L
S61096-77-2	VANGUARD INTERNATIONAL SEMICONDUCT	D	09/22/2011	BERNSTEIN	23,000.000	8,665			U
922207-10-5	VARIAN SEMICONDUCTOR EQUIP		09/22/2011	BERNSTEIN	442.000	27,397			L
918194-10-1	VCA ANTECH INC.		08/10/2011	JP MORGAN CHASE	377.000	6,034			L
92240G-10-1	VECTREN CORPORATION		08/10/2011	JP MORGAN CHASE	747.000	18,764			L
92276F-10-0	VENTAS INC		07/05/2011	DIRECT	6,000.000	325,581			L
92342Y-10-9	VERIFONE SYSTEMS INC.		09/22/2011	VARIOUS	6,325.000	237,604			L

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92532F-10-0	VERTEX PHARMACEUTICALS INC.		09/22/2011	VARIOUS	1,707.000	82,110			L
928298-10-8	VISHAY INTERTECHNOLOGY INC.		09/15/2011	BARCLAYS CAPITAL	598.000	6,513			L
084423-10-2	W.R. BERKLEY CORP.		08/10/2011	JP MORGAN CHASE	445.000	12,567			L
930059-10-0	WADDELL & REED FINANCIAL-A		09/15/2011	BARCLAYS CAPITAL	416.000	12,883			L
Y9507R-10-2	WAN HAI LINES LTD.	D	09/22/2011	BERNSTEIN	10,000.000	4,820			U
SB2Q14-Z3-4	WANT WANT CHINA HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	10,000.000	9,381			U
941053-10-0	WASTE CONNECTIONS INC.		08/10/2011	JP MORGAN CHASE	381.000	11,510			L
947890-10-9	WEBSTER FINANCIAL CORP.		09/15/2011	BARCLAYS CAPITAL	599.000	10,623			L
948741-10-3	WEINGARTEN REALTY INVESTORS		09/15/2011	BARCLAYS CAPITAL	314.000	7,280			L
94946T-10-6	WELLCARE HEALTH PLANS INC.		09/15/2011	BARCLAYS CAPITAL	371.000	16,362			L
950755-10-8	WERNER ENTERPRISES INC.		09/15/2011	BARCLAYS CAPITAL	289.000	6,783			L
957090-10-3	WESTAMERICA BANCORP		08/10/2011	JP MORGAN CHASE	211.000	8,444			L
95709T-10-0	WESTAR ENERGY INC.		09/22/2011	VARIOUS	1,067.000	26,231			L
92924F-10-6	WGL HOLDINGS INC.		08/10/2011	JP MORGAN CHASE	372.000	13,820			L
Y9551M-10-8	WHARF (HOLDINGS) LTD.	D	07/11/2011	BERNSTEIN	1,000.000	7,082			U
Y9586L-10-9	WILMAR INTERNATIONAL LTD.	D	07/11/2011	BERNSTEIN	7,000.000	32,252			U
Y95873-10-8	WINBOND ELECTRONICS CORP.	D	09/22/2011	BERNSTEIN	36,000.000	8,651			U
Y9664Q-10-3	WINTEK CORP.	D	07/11/2011	BERNSTEIN	1,000.000	1,303			U
S62060-51-2	WIPRO LTD.	D	07/26/2011	DEUTSCHE BANK	31,229.000	289,262			U
S66724-81-6	WISTRON CORP.	D	09/22/2011	BERNSTEIN	5,000.000	5,746			U
980745-10-3	WOODWARD INC.		09/15/2011	BARCLAYS CAPITAL	664.000	20,151			L
S61734-01-8	WOONGJIN COWAY CO. LTD.	D	07/11/2011	BERNSTEIN	300.000	11,127			U
Y9695X-11-9	WOORI FINANCE HOLDINGS CO. LTD.	D	07/11/2011	BERNSTEIN	5,200.000	68,810			U
Y5276J-10-7	WOORI INVESTMENT & SECURITIES CO.	D	07/11/2011	BERNSTEIN	300.000	5,143			U
981811-10-2	WORTHINGTON INDUSTRIES		09/15/2011	BARCLAYS CAPITAL	592.000	8,992			L
Y9698R-10-1	WPG HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	6,000.000	9,605			U
G98149-10-0	WYNN MACAU LTD.	D	09/22/2011	BERNSTEIN	3,200.000	9,284			U
Y7125N-10-7	XL AXIATA	D	07/11/2011	BERNSTEIN	103,000.000	74,724			U
Y97417-10-2	YANZHOU COAL MINING CO. LTD.	D	09/22/2011	BERNSTEIN	4,000.000	9,732			U
Y98498-10-1	YOUNG FAST OPTOELECTRONICS CO. LTD	D	07/11/2011	BERNSTEIN	1,000.000	5,881			U
Y98610-10-1	YTL CORP. BHD	D	09/22/2011	BERNSTEIN	127,300.000	63,811			U
Y9861K-10-7	YTL POWER INTERNATIONAL BHD	D	09/22/2011	BERNSTEIN	35,000.000	20,707			U
Y2931U-10-6	YUEXIU PROPERTY CO. LTD.	D	09/22/2011	BERNSTEIN	126,000.000	24,164			U
Y9873D-10-9	YUHAN CORP.	D	07/11/2011	BERNSTEIN	100.000	13,374			U
S69885-97-8	YULON MOTOR CO. LTD.	D	09/22/2011	BERNSTEIN	5,000.000	12,010			U
989207-10-5	ZEBRA TECHNOLOGIES CORP. CL A		09/15/2011	BARCLAYS CAPITAL	202.000	6,487			L
S61885-35-6	ZEE ENTERTAINMENT ENTERPRISES LTD.	D	07/26/2011	DEUTSCHE BANK	27,775.000	83,391			U
Y2655E-10-6	ZIJIN MINING GROUP CO. LTD.	D	09/22/2011	VARIOUS	14,000.000	5,224			U
9099999	Total Common Stock Industrial and Miscellaneous (Unaffiliated)				X X X	31,136,488	X X X		X X X
9AMMF0-5B-2	US BANK MONEY MKT 5 - CT		09/26/2011	DIRECT	1,168,880.780	1,168,881			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 426 .

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)
9299999	Total Common Stock Mutual Funds				X X X	1,168,881	X X X		X X X
9799997	Total Common Stock Part 3				X X X	32,305,369	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	32,305,369	X X X		X X X
9899999	Total Preferred and Common Stock				X X X	32,305,369	X X X		X X X
9999999	Totals				X X X	150,735,095	X X X	734,378	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 426 .

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36202B-SZ-9	G2 1436		09/01/2011	MBS PAYMENT		14	14.00	14	14						14				1	07/01/2018	1
36202B-TK-1	G2 1454		09/01/2011	MBS PAYMENT		16	16.00	16	16						16				1	01/01/2020	1
36202C-EN-9	G2 1941		09/01/2011	MBS PAYMENT		105	105.00	107	105						105				7	12/01/2022	1
36202C-QA-4	G2 2249		09/01/2011	MBS PAYMENT		65	65.00	65	65						65				3	12/01/2024	1
36202E-HR-3	G2 3840		09/01/2011	MBS PAYMENT		238,958	238,958.00	240,750	239,224		(267)		(267)		238,958				7,886	08/01/2035	1
36202A-SA-6	G2 513		09/01/2011	MBS PAYMENT		20	20.00	20	20						20				1	06/01/2015	1
36215C-FC-7	GN 130763		09/01/2011	MBS PAYMENT		502	502.00	524	504		(2)		(2)		502				33	09/01/2015	1
36215U-B6-4	GN 145061		09/01/2011	MBS PAYMENT		226	226.00	236	227		(1)		(1)		226				15	11/01/2015	1
362150-VB-7	GN 150110		09/01/2011	MBS PAYMENT		32	32.00	33	32						32				2	11/01/2015	1
36217Y-GQ-5	GN 207307		09/01/2011	MBS PAYMENT		89	89.00	93	89						89				6	07/01/2017	1
36218D-YU-1	GN 219523		09/01/2011	MBS PAYMENT		108	108.00	109	108						108				6	12/01/2017	1
36218T-A2-4	GN 231425		09/01/2011	MBS PAYMENT		143	143.00	149	144		(1)		(1)		143				10	06/01/2012	1
36219D-XZ-0	GN 246496		09/01/2011	MBS PAYMENT		110	110.00	115	110						110				7	04/01/2017	1
36219S-KW-8	GN 257809		09/01/2011	MBS PAYMENT		316	316.00	329	317		(1)		(1)		316				21	03/01/2018	1
36220P-K4-3	GN 283915		09/01/2011	MBS PAYMENT		20	20.00	21	20						20				1	03/01/2019	1
36220U-U9-0	GN 288708		09/01/2011	MBS PAYMENT		40	40.00	41	40						40				2	02/01/2020	1
362201-UJ-2	GN 294085		09/01/2011	MBS PAYMENT		56	56.00	58	56						56				4	11/01/2020	1
362202-FL-2	GN 294571		09/01/2011	MBS PAYMENT		212	212.00	214	212						212				13	09/01/2017	1
36223A-N4-0	GN 302011		09/01/2011	MBS PAYMENT		11	11.00	11	11						11				1	05/01/2013	1
362096-2V-0	GN 63788		09/01/2011	MBS PAYMENT		82	82.00	80	82						82				6	04/01/2013	1
362102-6S-9	GN 69281		09/01/2011	MBS PAYMENT		59	59.00	57	59						59				5	04/01/2013	1
3620AU-SC-9	GNMA II REVERSE MTG - FIXED-RAT		07/01/2011	MBS PAYMENT		88,448	88,448.00	95,617	88,564		(116)		(116)		88,448				2,799	03/01/2022	1
36297E-ZE-8	GNMA II REVERSE MTG - FIXED-RAT		08/01/2011	MBS PAYMENT		41,973	41,973.00	45,189	42,205		(232)		(232)		41,973				1,499	10/28/2021	1
36297K-4D-0	GNMA II REVERSE MTG - FIXED-RAT		07/01/2011	MBS PAYMENT		159,363	159,363.00	165,416	159,678		(314)		(314)		159,363				5,047	01/20/2019	1
36297K-4L-2	GNMA II REVERSE MTG - FIXED-RAT		09/01/2011	MBS PAYMENT		58,940	58,940.00	62,173	59,036		(96)		(96)		58,940				2,269	08/19/2023	1
36297K-4P-3	GNMA II REVERSE MTG - FIXED-RAT		07/01/2011	MBS PAYMENT		23,442	23,442.00	24,831	23,490		(47)		(47)		23,442				743	04/22/2023	1
83162C-PG-2	SBAP_05-20A		07/01/2011	MBS PAYMENT		996,774	996,774.00	977,148	994,901		1,873		1,873		996,774				49,373	01/01/2025	1
831641-EN-1	SBIC 2008-10B 1		09/01/2011	MBS PAYMENT		772,013	772,013.00	772,013	772,013						772,013				44,198	09/01/2018	1
831641-DU-6	SBIC_04-P10B		08/01/2011	MBS PAYMENT		7,557	7,557.00	7,557	7,557						7,557				269	08/02/2014	1
831641-DW-2	SBIC_05-P10A		08/01/2011	MBS PAYMENT		254,368	254,368.00	254,368	254,368						254,368				8,824	02/01/2015	1
831641-DY-8	SBIC_05-P10B		08/01/2011	MBS PAYMENT		3,338,908	3,338,908.00	3,310,727	3,330,380		8,528		8,528		3,338,908				123,368	08/01/2015	1
831641-ED-3	SBIC_06-10B		09/01/2011	MBS PAYMENT		1,367,830	1,367,830.00	1,370,401	1,370,401						1,370,401		(2,572)	(2,572)	76,598	09/01/2016	1
831641-EA-9	SBIC_06-P10A		08/01/2011	MBS PAYMENT		736,492	736,492.00	742,708	742,708						742,708		(6,216)	(6,216)	29,790	02/01/2016	1
0599999	Total - Bonds - U.S. Governments				X X X	8,087,292	8,087,292.00	8,071,190	8,086,756		9,324		9,324		8,096,079		(8,788)	(8,788)	352,808	X X X	X X X
64966B-E6-6	NYC SER C		08/01/2011	MATURITY		1,000,000	1,000,000.00	1,052,440	1,006,554		(6,554)		(6,554)		1,000,000				52,500	08/01/2011	1FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 310.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
815626-DW-3	SEDGWICK CNTY KS USD		09/01/2011	DIRECT		2,000,000	2,000,000.00	2,184,700	2,019,329		(19,329)		(19,329)		2,000,000				107,500	09/01/2012	1FE
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				X X X	3,000,000	3,000,000.00	3,237,140	3,025,883		(25,883)		(25,883)		3,000,000				160,000	X X X	X X X
246395-PC-5	DE HSG SR SFM-SER B		07/01/2011	DIRECT		255,000	255,000.00	255,000	255,000						255,000				12,495	07/01/2038	1FE
31296P-HH-8	FG A14732		09/01/2011	MBS PAYMENT		82,582	82,582.00	82,789	82,630		(48)		(48)		82,582				3,062	06/01/2032	1
31297M-BB-3	FG A31834		09/01/2011	MBS PAYMENT		83,750	83,750.00	84,614	83,923		(173)		(173)		83,750				2,697	04/01/2034	1
31297M-B6-4	FG A31861		09/01/2011	MBS PAYMENT		1,595	1,595.00	1,611	1,595		(1)		(1)		1,595				61	04/01/2034	1
312927-ZX-7	FG A81658		09/01/2011	MBS PAYMENT		335,203	335,203.00	335,662	335,380		(177)		(177)		335,203				13,714	11/01/2037	1
312965-U6-1	FG B13305		09/01/2011	MBS PAYMENT		60,981	60,981.00	60,533	60,939		42		42		60,981				1,788	11/01/2018	1
312966-DH-4	FG B13704		09/01/2011	MBS PAYMENT		131,287	131,287.00	130,815	131,189		97		97		131,287				3,889	09/01/2018	1
312967-NN-8	FG B14897		09/01/2011	MBS PAYMENT		92,916	92,916.00	92,262	92,718		197		197		92,916				2,902	10/01/2018	1
312967-6E-7	FG B15369		09/01/2011	MBS PAYMENT		136,379	136,379.00	135,420	135,980		399		399		136,379				4,148	11/01/2018	1
312968-PP-9	FG B15830		09/01/2011	MBS PAYMENT		50,003	50,003.00	49,621	49,944		59		59		50,003				1,378	12/01/2018	1
312968-UH-1	FG B15984		09/01/2011	MBS PAYMENT		125,092	125,092.00	124,135	124,857		235		235		125,092				3,582	01/01/2019	1
312970-4D-5	FG B18020		09/01/2011	MBS PAYMENT		47,997	47,997.00	47,952	48,007		(10)		(10)		47,997				1,544	04/01/2019	1
312971-4T-8	FG B18934		09/01/2011	MBS PAYMENT		273,689	273,689.00	273,336	273,666		22		22		273,689				8,214	08/01/2019	1
31292H-NH-3	FG C01292		09/01/2011	MBS PAYMENT		5,641	5,641.00	5,603	5,634		8		8		5,641				223	09/01/2030	1
31298T-G6-3	FG C56521		09/01/2011	MBS PAYMENT		217	217.00	217	221						220		(4)	(4)	9	09/01/2029	1
31298Y-HN-4	FG C60237		09/01/2011	MBS PAYMENT		215	215.00	213	212		3		3		215				9	04/01/2028	1
31287N-B5-6	FG C62760		09/01/2011	MBS PAYMENT		1,314	1,314.00	1,304	1,309		5		5		1,314				53	03/01/2031	1
31287Q-KT-7	FG C64806		09/01/2011	MBS PAYMENT		14,318	14,318.00	14,210	14,289		29		29		14,318				504	06/01/2031	1
31288G-5M-0	FG C78052		09/01/2011	MBS PAYMENT		3,769	3,769.00	3,767	3,770		(1)		(1)		3,769				138	12/01/2030	1
31288H-N5-5	FG C78512		09/01/2011	MBS PAYMENT		3,866	3,866.00	3,864	3,867		(1)		(1)		3,866				142	11/01/2032	1
3128F6-P6-7	FG D66745		09/01/2011	MBS PAYMENT		535	535.00	535	536						535				27	02/01/2023	1
31294K-YB-5	FG E01606		09/01/2011	MBS PAYMENT		108,423	108,423.00	108,033	108,332		90		90		108,423				3,273	09/01/2018	1
31283H-R2-3	FG G01405		09/01/2011	MBS PAYMENT		9,874	9,874.00	9,933	9,885		(11)		(11)		9,874				398	08/01/2030	1
31297T-TE-3	FGLMC POOL # A37749		09/01/2011	MBS PAYMENT		35,225	35,225.00	34,437	35,154		70		70		35,225				1,276	12/01/2034	1
31347N-BH-8	FH 530940		09/15/2011	VARIOUS		32	32.00	32	32						32				2	04/01/2017	1
31288E-2F-3	FHLMC POOL		09/01/2011	MBS PAYMENT		85,412	85,412.00	85,225	85,347		65		65		85,412				2,987	03/01/2032	1
31288E-DD-6	FHLMC POOL		09/01/2011	MBS PAYMENT		96,757	96,757.00	96,092	96,652		106		106		96,757				3,547	04/01/2032	1
31288E-DE-4	FHLMC POOL		09/01/2011	MBS PAYMENT		2,477	2,477.00	2,458	2,476						2,477				91	08/01/2032	1
31288F-5G-5	FHLMC POOL		09/01/2011	MBS PAYMENT		38,505	38,505.00	38,318	38,443		62		62		38,505				1,560	01/01/2032	1
31288H-5U-0	FHLMC POOL		09/01/2011	MBS PAYMENT		3,894	3,894.00	3,878	3,893		1		1		3,894				129	05/01/2027	1
31288H-6D-7	FHLMC POOL		09/01/2011	MBS PAYMENT		1,115	1,115.00	1,107	1,115						1,115				37	10/01/2032	1
31288H-7H-7	FHLMC POOL		09/01/2011	MBS PAYMENT		34,489	34,489.00	34,220	34,383		106		106		34,489				1,149	06/01/2032	1
31288H-N3-0	FHLMC POOL		09/01/2011	MBS PAYMENT		94,951	94,951.00	94,817	94,941		10		10		94,951				3,481	12/01/2032	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 310 .

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31288H-WB-2	FHLMC POOL		09/01/2011	MBS PAYMENT		1,167	1,167.00	1,162	1,166						1,167				39	04/01/2029	1
31288J-NC-6	FHLMC POOL		09/01/2011	MBS PAYMENT		283,590	283,590.00	280,931	282,722		867		867		283,590				9,546	03/01/2032	1
312904-E5-0	FHLMC_1027		09/01/2011	MBS PAYMENT		1,558	1,558.00	1,558	1,556		(1)		(1)		1,555		3	3	96	07/01/2020	1
312905-Z7-0	FHLMC_1087		09/01/2011	MBS PAYMENT		699	699.00	753	702		(3)		(3)		699				40	06/01/2021	1
312906-RN-2	FHLMC_1118		09/01/2011	MBS PAYMENT		1,754	1,754.00	1,755	1,816		(5)		(5)		1,811		(57)	(57)	98	06/01/2021	1
3133T2-CQ-1	FHLMC_1630-PK		09/01/2011	MBS PAYMENT		52,419	52,419.00	53,238	52,494		(75)		(75)		52,419				2,103	11/01/2023	1
3133TP-M3-0	FHLMC_2251-ZB		09/01/2011	MBS PAYMENT		135,325	135,325.00	152,191	135,336		(11)		(11)		135,325				5,548	01/01/2030	1
313398-F9-5	FHLMC_2333-Z		09/01/2011	MBS PAYMENT		15,192	15,192.00	16,535	15,350		(158)		(158)		15,192				712	07/01/2031	1
313398-FA-2	FHLMC_2333-ZD		09/01/2011	MBS PAYMENT		15,192	15,192.00	15,715	15,253		(61)		(61)		15,192				712	07/01/2031	1
3133TV-FN-1	FHLMC_2355-LC		09/01/2011	MBS PAYMENT		2,388	2,388.00	2,362	2,384		5		5		2,388				88	05/01/2031	1
31392V-Z6-2	FHLMC_2508		09/01/2011	MBS PAYMENT		355,078	355,078.00	354,190	355,055		23		23		355,078				12,906	10/01/2017	1
31392V-ZU-9	FHLMC_2508		09/01/2011	MBS PAYMENT		303,419	303,419.00	301,015	303,136		283		283		303,419				10,237	03/01/2017	1
31392W-B3-3	FHLMC_2512A		09/01/2011	MBS PAYMENT		92,411	92,411.00	93,402	92,453		(42)		(42)		92,411				3,385	08/01/2012	1
31392X-E9-5	FHLMC_2513-QW		09/01/2011	MBS PAYMENT		167,118	167,118.00	165,831	166,666		452		452		167,118				6,245	03/01/2012	1
31392W-DQ-0	FHLMC_2514		09/01/2011	MBS PAYMENT		386,145	386,145.00	388,244	386,488		(343)		(343)		386,145				14,033	01/01/2013	1
31393F-5M-4	FHLMC_2522-GD		09/01/2011	MBS PAYMENT		211,899	211,899.00	211,502	211,860		39		39		211,899				7,818	11/01/2017	1
31393H-3E-0	FHLMC_2541-GY		09/01/2011	MBS PAYMENT		681,644	681,644.00	681,218	682,090		(446)		(446)		681,644				24,932	10/01/2017	1
31393H-F7-2	FHLMC_2543-PQ		09/01/2011	MBS PAYMENT		148,051	148,051.00	148,380	148,129		(78)		(78)		148,051				5,443	08/01/2013	1
31393F-RL-2	FHLMC_2544-AL		09/01/2011	MBS PAYMENT		546,822	546,822.00	546,993	547,539		(717)		(717)		546,822				20,563	02/01/2016	1
31393J-CB-2	FHLMC_2551		09/01/2011	MBS PAYMENT		1,085,671	1,085,671.00	1,103,925	1,090,620		(4,949)		(4,949)		1,085,671				40,125	01/01/2013	1
31393L-NU-3	FHLMC_2564		09/01/2011	MBS PAYMENT		97,016	97,016.00	97,016	97,016						97,016				3,567	06/01/2013	1
31393M-6W-6	FHLMC_2580		09/01/2011	MBS PAYMENT		64,825	64,825.00	61,967	64,344		480		480		64,825				2,195	12/01/2012	1
31394G-NX-7	FHLMC_2659		09/01/2011	MBS PAYMENT		157,955	157,955.00	154,299	157,621		333		333		157,955				5,752	12/01/2015	1
31340Y-RU-5	FHLMC_49		09/15/2011	VARIOUS		739	739.00	763	743		(5)		(5)		739				50	06/15/2019	1
31392W-UJ-7	FHR 2510 PE		09/01/2011	MBS PAYMENT		80,430	80,430.00	80,957	80,477		(47)		(47)		80,430				3,016	07/01/2012	1
31393F-ZY-5	FHR 2531 PD		08/01/2011	MBS PAYMENT		22,363	22,363.00	22,565	22,313		51		51		22,363				765	08/01/2011	1
31393G-BZ-6	FHR 2545 HE		09/01/2011	MBS PAYMENT		189,326	189,326.00	192,349	189,510		(184)		(184)		189,326				6,971	09/01/2012	1
31393W-ML-0	FHR 2644 BC		09/01/2011	MBS PAYMENT		483,582	483,582.00	453,660	482,078		1,504		1,504		483,582				17,203	09/01/2014	1
31394H-4E-8	FHR 2662 PH		09/01/2011	MBS PAYMENT		634,619	634,619.00	625,023	633,193		1,425		1,425		634,619				23,509	09/01/2013	1
31394K-AE-4	FHR 2687 PG		09/01/2011	MBS PAYMENT		72,837	72,837.00	70,417	72,530		306		306		72,837				2,694	04/01/2014	1
3137A3-ZP-7	FHR 3777 AC		09/01/2011	MBS PAYMENT		125,873	125,873.00	128,567	126,121		(248)		(248)		125,873				2,966	11/01/2025	1
31371L-7C-7	FN 255691		09/01/2011	MBS PAYMENT		270,297	270,297.00	266,908	269,419		878		878		270,297				7,960	08/01/2024	1
31371M-GG-6	FN 255899		09/01/2011	MBS PAYMENT		10,392	10,392.00	10,360	10,387		4		4		10,392				388	01/01/2035	1
31371N-MV-4	FN 256972		09/01/2011	MBS PAYMENT		463,758	463,758.00	464,121	463,823		(64)		(64)		463,758				18,515	10/01/2037	1
31385X-NR-4	FN 555800		09/01/2011	MBS PAYMENT		65,876	65,876.00	66,427	66,011		(135)		(135)		65,876				2,426	03/01/2032	1
31387N-JT-5	FN 588974		09/01/2011	MBS PAYMENT		992	992.00	987	990		2		2		992				44	02/01/2030	1
31387N-3C-9	FN 589495		09/01/2011	MBS PAYMENT		1,681	1,681.00	1,681	1,723						1,723		(42)	(42)	73	02/01/2029	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31387S-W3-6	FN 592966		09/01/2011	MBS PAYMENT		2,238	2,238.00	2,238	2,299						2,299		(61)	(61)	100	10/01/2027	1
31388J-RU-1	FN 606299		09/01/2011	MBS PAYMENT		279	279.00	279	280						279				12	05/01/2031	1
31389V-RG-4	FN 636887		09/01/2011	MBS PAYMENT		1,015	1,015.00	1,006	1,013		2		2		1,015				41	04/01/2031	1
31362S-3R-4	FN 70108		09/01/2011	MBS PAYMENT		44	44.00	44	44						44				3	07/01/2015	1
31401P-FN-9	FN 713973		09/01/2011	MBS PAYMENT		152,683	152,683.00	150,205	152,130		553		553		152,683				5,233	08/01/2032	1
31401X-EL-7	FN 721139		09/01/2011	MBS PAYMENT		8,752	8,752.00	8,790	8,767		(15)		(15)		8,752				321	03/01/2034	1
31404K-LN-0	FN 770833		09/01/2011	MBS PAYMENT		52,520	52,520.00	52,347	52,509		11		11		52,520				1,751	01/01/2034	1
31404N-LJ-3	FN 773529		09/01/2011	MBS PAYMENT		89,365	89,365.00	89,365	89,365						89,365				2,758	10/01/2018	1
31404N-PV-2	FN 773636		09/01/2011	MBS PAYMENT		306,731	306,731.00	306,635	306,822		(91)		(91)		306,731				8,832	09/01/2018	1
31404Q-EC-9	FN 775131		09/01/2011	MBS PAYMENT		93,384	93,384.00	92,859	93,293		91		91		93,384				3,328	06/01/2033	1
31404R-Z6-7	FN 776665		09/01/2011	MBS PAYMENT		106,805	106,805.00	106,454	106,747		58		58		106,805				3,561	06/01/2033	1
31404W-TJ-5	FN 780953		09/01/2011	MBS PAYMENT		266,030	266,030.00	262,746	265,448		582		582		266,030				7,154	01/01/2019	1
31405C-MP-1	FN 785266		09/01/2011	MBS PAYMENT		4,281	4,281.00	4,275	4,280		1		1		4,281				135	03/01/2019	1
31406E-JR-6	FN 807672		09/01/2011	MBS PAYMENT		147,193	147,193.00	145,963	146,848		345		345		147,193				4,756	01/01/2034	1
31410E-M9-6	FN 886984		09/01/2011	MBS PAYMENT		112,703	112,703.00	114,535	113,486		(783)		(783)		112,703				3,708	06/01/2036	1
31413S-D5-0	FN 953824		09/01/2011	MBS PAYMENT		365,893	365,893.00	365,035	365,804		89		89		365,893				14,635	08/01/2047	1
31417Y-MF-1	FNMA 10YR		09/01/2011	MBS PAYMENT		4,472,593	4,472,593.00	4,640,242	4,505,924		(33,331)		(33,331)		4,472,593				120,080	11/01/2019	1
31417Y-WQ-6	FNMA 10YR		09/01/2011	MBS PAYMENT		464,553	464,553.00	483,861	466,468		(1,915)		(1,915)		464,553				9,537	11/01/2020	1
31417Y-M6-1	FNMA 10YR		09/01/2011	MBS PAYMENT		169,729	169,729.00	175,404	170,813		(1,084)		(1,084)		169,729				4,529	11/01/2019	1
31371K-XX-4	FNMA POOL		09/01/2011	MBS PAYMENT		13,615	13,615.00	13,564	13,604		10		10		13,615				504	10/01/2031	1
31371K-ZA-2	FNMA POOL		09/01/2011	MBS PAYMENT		104,106	104,106.00	104,008	104,097		9		9		104,106				3,764	11/01/2031	1
31390W-N3-2	FNMA POOL		09/01/2011	MBS PAYMENT		7,964	7,964.00	7,960	7,969		(5)		(5)		7,964				292	03/01/2032	1
31391J-J6-8	FNMA POOL		09/01/2011	MBS PAYMENT		5,639	5,639.00	5,617	5,639						5,639				207	06/01/2032	1
31391M-HP-1	FNMA POOL		09/01/2011	MBS PAYMENT		1,976	1,976.00	1,969	1,975		2		2		1,976				73	11/01/2031	1
31391M-J9-5	FNMA POOL		09/01/2011	MBS PAYMENT		5,136	5,136.00	5,133	5,138		(2)		(2)		5,136				189	05/01/2031	1
31391P-SU-1	FNMA POOL		09/01/2011	MBS PAYMENT		229,551	229,551.00	228,673	229,425		126		126		229,551				8,337	12/01/2031	1
31391R-ZS-4	FNMA POOL		09/01/2011	MBS PAYMENT		18,300	18,300.00	18,229	18,296		5		5		18,300				605	10/01/2030	1
31391S-E7-1	FNMA POOL		09/01/2011	MBS PAYMENT		8,082	8,082.00	8,051	8,077		5		5		8,082				296	04/01/2032	1
31391T-M8-8	FNMA POOL		09/01/2011	MBS PAYMENT		67,817	67,817.00	67,393	67,658		159		159		67,817				2,418	12/01/2030	1
31391W-E3-1	FNMA POOL		09/01/2011	MBS PAYMENT		40,889	40,889.00	40,870	40,892		(3)		(3)		40,889				1,490	01/01/2032	1
31400C-4T-8	FNMA POOL		09/01/2011	MBS PAYMENT		79,482	79,482.00	78,985	79,321		161		161		79,482				3,244	05/01/2030	1
31401D-S8-5	FNMA POOL		09/01/2011	MBS PAYMENT		26,981	26,981.00	26,973	26,999		(18)		(18)		26,981				989	11/01/2032	1
31401M-UT-6	FNMA POOL		09/01/2011	MBS PAYMENT		109,748	109,748.00	110,211	109,926		(177)		(177)		109,748				4,216	08/01/2031	1
31401M-UX-7	FNMA POOL		09/01/2011	MBS PAYMENT		131,889	131,889.00	132,219	131,923		(34)		(34)		131,889				4,836	07/01/2032	1
31401M-UZ-2	FNMA POOL		09/01/2011	MBS PAYMENT		26,853	26,853.00	26,886	26,836		17		17		26,853				986	04/01/2032	1
31401X-E7-8	FNMA POOL		09/01/2011	MBS PAYMENT		205,569	205,569.00	205,826	205,633		(64)		(64)		205,569				7,703	06/01/2032	1
31371L-X2-0	FNMA POOL # 255497		09/01/2011	MBS PAYMENT		132,031	132,031.00	130,484	131,846		185		185		132,031				4,387	01/01/2034	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31371M-AB-3	FNMA POOL # 255702		09/01/2011	MBS PAYMENT		243,629	243,629.00	243,096	243,546		83		83		243,629				8,227	10/01/2024	1
31371M-DP-9	FNMA POOL # 255810		09/01/2011	MBS PAYMENT		40,644	40,644.00	40,441	40,602		43		43		40,644				1,364	01/01/2025	1
31371M-F9-3	FNMA POOL # 255892		09/01/2011	MBS PAYMENT		494,247	494,247.00	493,387	494,107		139		139		494,247				16,720	02/01/2025	1
31371M-GB-7	FNMA POOL # 255894		09/01/2011	MBS PAYMENT		235,619	235,619.00	234,791	235,459		160		160		235,619				7,987	03/01/2025	1
31371M-T3-1	FNMA POOL # 256270		09/01/2011	MBS PAYMENT		20,904	20,904.00	21,132	20,951		(47)		(47)		20,904				834	10/01/2035	1
31376K-JJ-6	FNMA POOL # 357665		09/01/2011	MBS PAYMENT		1,047,428	1,047,428.00	1,037,126	1,045,511		1,916		1,916		1,047,428				35,877	02/01/2034	1
313920-LC-2	FNMA_01-36-Z		09/01/2011	MBS PAYMENT		149,423	149,423.00	157,913	150,191		(768)		(768)		149,423				6,822	04/01/2031	1
313921-B5-6	FNMA_01-59-Z		09/01/2011	MBS PAYMENT		216,501	216,501.00	216,794	216,804		(303)		(303)		216,501				9,954	10/01/2031	1
31392E-6E-5	FNMA_02-67		08/01/2011	MBS PAYMENT		37,821	37,821.00	37,994	37,586		235		235		37,821				1,224	08/01/2011	1
31392F-DL-8	FNMA_02-71		09/01/2011	MBS PAYMENT		306,019	306,019.00	306,019	306,019						306,019				10,081	10/01/2017	1
31392F-QG-5	FNMA_02-74		09/01/2011	MBS PAYMENT		86,974	86,974.00	86,893	86,913		62		62		86,974				3,215	12/01/2011	1
31392C-T6-1	FNMA_02-W3		09/01/2011	MBS PAYMENT		65,491	65,491.00	72,408	65,868		(377)		(377)		65,491				2,826	11/01/2031	1
31392H-U6-8	FNMA_03-8-PE		09/01/2011	MBS PAYMENT		1,388,760	1,388,760.00	1,406,254	1,392,154		(3,394)		(3,394)		1,388,760				51,774	11/01/2012	1
31397S-MX-9	FNMA_11-28A		09/01/2011	MBS PAYMENT		496,095	496,095.00	510,978			(946)		(946)		496,095				8,287	06/01/2024	1
313602-Q2-3	FNMA_89-58-G		09/01/2011	MBS PAYMENT		534	534.00	537	534		(1)		(1)		534				28	08/01/2019	1
31358H-Y2-5	FNMA_91-107-P		09/01/2011	MBS PAYMENT		5,610	5,610.00	5,649	5,613		(2)		(2)		5,610				297	07/01/2021	1
31359U-M8-5	FNMA_98-62-DC		09/01/2011	MBS PAYMENT		20,556	20,556.00	22,606	20,895		(339)		(339)		20,556				1,308	04/01/2028	1
313602-EG-5	FNR 1988-17 C		09/01/2011	MBS PAYMENT		1,056	1,056.00	1,050	1,055		1		1		1,056				70	03/01/2018	1
313602-GQ-1	FNR 1988-25 B		09/01/2011	MBS PAYMENT		120	120.00	118	119						120				7	12/01/2016	1
313603-BF-8	FNR 1989-77 J		09/01/2011	MBS PAYMENT		1,611	1,611.00	1,622	1,612		(1)		(1)		1,611				93	10/01/2019	1
313603-F8-0	FNR 1990-21 Z		09/01/2011	MBS PAYMENT		902	902.00	945	907		(5)		(5)		902				57	03/01/2020	1
31358R-BM-4	FNR 1992-195 C		09/01/2011	MBS PAYMENT		4,284	4,284.00	4,242	4,279		5		5		4,284				208	10/01/2022	1
31392H-CY-7	FNR 2002-92 QE		09/01/2011	MBS PAYMENT		455,889	455,889.00	455,889	455,889						455,889				16,959	08/01/2012	1
31392H-TJ-2	FNR 2003-1 PG		09/01/2011	MBS PAYMENT		128,563	128,563.00	129,969	128,706		(143)		(143)		128,563				4,670	04/01/2013	1
31358J-J6-9	FNR G-38 D		09/01/2011	MBS PAYMENT		383	383.00	383	384						383				21	06/01/2020	1
31358F-6B-0	FNR G-6 Z		09/01/2011	MBS PAYMENT		1,250	1,250.00	1,221	1,248		3		3		1,250				76	01/01/2021	1
31397Q-F5-2	FNR_11-18B_AC		09/01/2011	MBS PAYMENT		292,800	292,800.00	302,625			(758)		(758)		292,800				5,856	04/01/2024	1
38373Q-XK-2	GNMA_03-40-NC		09/01/2011	MBS PAYMENT		245,947	245,947.00	245,716	246,182		(235)		(235)		245,947				8,201	08/01/2014	1
3837H1-US-8	GNR 1998-19 ZB		09/01/2011	MBS PAYMENT		22,407	22,407.00	22,209	22,387		21		21		22,407				969	04/01/2027	1
38373Y-YM-0	GNR 2003-6 PE		09/01/2011	MBS PAYMENT		257,574	257,574.00	261,206	257,639		(65)		(65)		257,574				9,526	05/01/2013	1
38373M-RV-4	GNR 2005-87 B		09/01/2011	MBS PAYMENT		2,499,273	2,499,273.00	2,474,281	2,495,346		3,927		3,927		2,499,273				88,321	06/01/2012	1
38375B-HW-5	GNR 2010-H28 HA		08/01/2011	MBS PAYMENT		10,606	10,606.00	10,620	10,609		(2)		(2)		10,606				211	08/01/2018	1
544565-AA-2	LOS ANGELES CALIF IMPT BD ACT 1		09/02/2011	DIRECT		36,307	36,307.00	36,674	36,510		(25)		(25)		36,486		(179)	(179)	3,079	09/02/2015	1FE
54640A-7J-3	LOUISIANA PUB FACS AUTH REV		07/01/2011	DIRECT		175,000	175,000.00	190,843	178,615		(32)		(32)		178,583		(3,583)	(3,583)	9,625	07/01/2012	6*
574754-AA-5	MASHANTUCKET WESTERN PEQUO		09/01/2011	DIRECT		800,000	800,000.00	817,549	804,804		(691)		(691)		804,113		(4,113)	(4,113)	55,280	09/01/2012	2FE
591745-XS-8	MET ATLANTA TRN-REF-N		07/01/2011	DIRECT		160,000	160,000.00	193,160	173,583		(155)		(155)		173,428		(13,428)	(13,428)	10,000	07/01/2018	1FE
60636X-H5-5	MO SFM AMT-HMOWNR-C1		09/01/2011	DIRECT		155,000	155,000.00	155,000	155,000						155,000				7,363	09/01/2028	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Designation or Market Indicator (a)
60636X-H7-1	MO SFM AMT-HMOWNR-C1		09/01/2011	DIRECT		195,000	195,000.00	195,000	195,000						195,000				9,360	09/01/2038	1FE
63967C-6N-7	NE SFM		09/01/2011	DIRECT		160,000	160,000.00	160,000	160,000						160,000				7,336	09/01/2038	1FE
64971K-SD-9	NEW YORK N Y CITY TRANSITIONAL		08/01/2011	MATURITY		3,370,000	3,370,000.00	3,609,640	3,393,677		(23,677)		(23,677)		3,370,000				168,500	08/01/2011	1FE
64579F-XA-6	NJ HLTH ST JOSEPHS		07/01/2011	DIRECT		125,000	125,000.00	122,560	123,298		22		22		123,320		1,680	1,680	7,188	07/01/2015	3FE
647200-QF-4	NM MTG SFM CL I-B-2		07/01/2011	DIRECT		550,000	550,000.00	550,000	550,000						550,000				26,125	07/01/2027	1FE
647200-QG-2	NM MTG SFM CL I-B-2		07/01/2011	DIRECT		450,000	450,000.00	450,000	450,000						450,000				21,600	07/01/2032	1FE
676907-PB-8	OHIO HSG FIN AGY MTG REV FOR IS		09/01/2011	DIRECT		55,000	55,000.00	55,000	55,000						55,000				2,544	09/01/2027	1FE
676907-PC-6	OHIO HSG FIN AGY MTG REV FOR IS		09/01/2011	DIRECT		40,000	40,000.00	40,000	40,000						40,000				1,860	03/01/2032	1FE
798147-XQ-2	SAN JOSE REDEV-REF-A		07/26/2011	ROYAL BANK OF CAN		3,402,393	3,250,000.00	3,540,778	3,367,488		(17,784)		(17,784)		3,349,703		52,689	52,689	169,677	08/01/2014	2FE
88045R-BS-0	TN HSG-AMT-HMOWNSHP-2		07/01/2011	DIRECT		45,000	45,000.00	45,000	45,000						45,000				2,183	07/01/2038	1FE
91530#-AA-2	UPENN BLDG LEASE		09/15/2011	SINKING FUND REDE		39,182	39,182.00	39,182	39,182						39,182				1,476	10/15/2024	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	36,016,827	35,864,434.0	36,652,814	35,271,299		(77,980)		(77,980)		35,983,920		32,905	32,905	1,381,548	X X X	X X X
00212U-AC-1	ATI HOLDINGS, INC.:TERM LOAN		09/30/2011	PAYDOWN		3,816	3,815.56	3,701	3,716		14		14		3,731		85	85	75	03/11/2016	4Z
55312D-AF-5	AVETA INC.:MMM TERM LOAN		09/30/2011	PAYDOWN		39,843	39,842.76	38,647	38,812		179		179		38,992		851	851	876	04/14/2015	4FE
55312D-AG-3	AVETA INC.:NAMM TERM LOAN		09/30/2011	PAYDOWN		39,843	39,842.76	38,648	38,812		180		180		38,992		851	851	876	04/14/2015	4FE
05950E-AD-0	BACM_06-2		09/01/2011	MBS PAYMENT		119,576	119,576.00	116,774	119,282		294		294		119,576				4,592	07/01/2015	1Z*
059472-AG-5	BAFC_11-R2_2A4		09/01/2011	VARIOUS		627,164	627,164.00	630,104			(946)		(946)		627,164				13,104	10/01/2013	1Z
05947U-DP-0	BAFU_01-3		08/01/2011	MBS PAYMENT		352,298	352,298.00	338,082	348,456		3,842		3,842		352,298				11,624	08/01/2011	1Z*
06606W-AM-6	BBHE_98-2		09/01/2011	VARIOUS		49,656	49,656.00	33,817	34,547		232		232		34,779		14,877	14,877	2,208	12/01/2028	1Z*
05948X-RJ-2	BOAMS_03-6		09/01/2011	MBS PAYMENT		256,857	256,857.00	251,980	256,532		325		325		256,857				9,581	04/01/2017	1Z*
05948X-W8-0	BOAMS_04-1		09/01/2011	MBS PAYMENT		364,337	364,337.00	365,402	365,127		(790)		(790)		364,337				13,711	02/01/2013	1Z*
05949A-BA-7	BOAMS_04-3		09/01/2011	MBS PAYMENT		320,251	320,251.00	316,731	319,875		376		376		320,251				10,914	01/01/2013	1Z*
07387A-GC-3	BSARM_05-12		09/01/2011	VARIOUS		47,197	47,197.00	38,353	38,353		41		41		38,394		8,803	8,803	815	01/01/2036	1Z*
07383F-A6-5	BSCMS_04-T14		09/01/2011	MBS PAYMENT		144,435	144,435.00	141,118	143,913		522		522		144,435				4,614	05/01/2013	1Z*
07387B-DY-6	BSCMS_05-PW10		09/01/2011	MBS PAYMENT		258,573	258,573.00	259,985	258,722		(149)		(149)		258,573				11,907	11/01/2011	1Z*
056061-AK-0	BXGNT_05-A		09/16/2011	VARIOUS		123,272	123,272.00	123,270	123,401		(129)		(129)		123,272				4,588	06/15/2016	1FE
14055X-AH-5	CAPITALSOURCE INC		09/15/2011	DIRECT		1,944,000	1,600,000.00	1,802,000	1,769,129		(30,053)		(30,053)		1,739,076		204,924	204,924	318,000	07/15/2014	3FE
141781-J#-2	CARGILL INC		08/20/2011	SINKING FUND REDE		60,559	60,559.00	58,569	60,231		328		328		60,559				3,007	08/20/2018	1
147448-AF-1	CASELLA WASTE SYSTEMS INC		07/20/2011	WACHOVIA		2,005,000	2,000,000.00	2,000,000							2,000,000		5,000	5,000	72,333	02/15/2019	5FE
1248MB-AG-0	CBASS_07-CB2		09/01/2011	VARIOUS		117,897	117,897.00	117,895	285,003		(394)		(394)		117,898				9,271	02/01/2012	1Z*
12599B-FB-8	CIT GROUP INC		08/31/2011	DIRECT			2,000,000.00													03/15/2067	6Z
17309B-AB-3	CMLTI_06-WF2		09/01/2011	VARIOUS		446,287	446,287.00	341,673	239,332		102,342		102,342		341,673		104,614	104,614	14,545	06/01/2012	1Z*
17310F-AN-5	CMSI_06-5		09/01/2011	MBS PAYMENT		414,884	414,884.00	417,282	415,152	150	(419)		(269)		414,884				17,575	06/01/2013	6Z*
126171-AE-7	COMM_05-C6		09/01/2011	MBS PAYMENT		194,059	194,059.00	188,078	193,069		989		989		194,059				6,543	07/01/2014	1Z*
22541Q-7A-4	CSFB_04-AR2		09/01/2011	MBS PAYMENT		24,448	24,448.00	24,078	25,091		(642)		(642)		24,448				592	01/01/2034	1Z*

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 310.

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
172905-BM-2	CTB_87-F		09/01/2011	MBS PAYMENT		31,080	31,080.00	31,080	31,132		(51)		(51)		31,080				1,790	02/01/2017	1Z*
23188T-AB-8	CUSTOM BUILDING PRODUCTS, INC.		09/30/2011	PAYDOWN		355,928	355,921.20	352,365	352,926	1	453		454		353,378		2,554	2,554	4,909	03/19/2015	4Z
12669E-4N-3	CWALT_03-20CB		09/01/2011	MBS PAYMENT		52,872	52,872.00	53,400	52,970		(99)		(99)		52,872				1,913	01/01/2018	1Z*
12667F-AH-8	CWALT_04-2CB		09/01/2011	MBS PAYMENT		479,414	479,414.00	477,744	479,409		5		5		479,414				16,161	04/01/2016	1Z*
12667F-LG-8	CWALT_04-J5		09/01/2011	MBS PAYMENT		105,455	105,455.00	105,452	105,639		(184)		(184)		105,455				3,746	02/01/2020	1Z*
021460-AB-6	CWALT_06-16CB		09/01/2011	MBS PAYMENT		22,018	22,018.00	17,921	17,921						17,921		4,097	4,097	858	05/01/2036	1Z*
12669D-TT-5	CWHL_02-38		09/01/2011	MBS PAYMENT		81,736	81,736.00	80,102	81,479		257		257		81,736				2,667	02/01/2018	1Z*
12669E-KZ-8	CWHL_03-24		09/01/2011	MBS PAYMENT		867,695	867,695.00	845,341	865,550		2,144		2,144		867,695				28,134	07/01/2013	1Z*
12669E-N8-5	CWHL_03-44		07/01/2011	MBS PAYMENT		30,402	30,402.00	29,945	30,064		339		339		30,402				887	07/01/2011	1Z*
12669E-GM-2	CWHL_03-J4		09/01/2011	MBS PAYMENT		88,185	88,185.00	88,250	88,216		(31)		(31)		88,185				3,116	05/01/2033	1Z*
12669G-XY-2	CWHL_05-12		09/01/2011	MBS PAYMENT		24,538	24,538.00	23,534	24,459		80		80		24,538				900	09/01/2017	1Z*
12669G-SY-8	CWHL_05-6		09/01/2011	MBS PAYMENT		30,728	30,728.00	30,838	30,762		(34)		(34)		30,728				1,071	11/01/2014	1Z*
126694-4A-3	CWHL_06-HYB3		09/01/2011	MBS PAYMENT		239,950	239,950.00	240,213	207,219	33,216	(485)		32,731		239,950				6,128	11/01/2014	1Z*
23383F-BU-8	DAIMLER FINANCE NORTH AMERICA		09/08/2011	MATURITY		5,000,000	5,000,000.00	4,977,750	4,996,562		3,438		3,438		5,000,000				287,500	09/08/2011	1FE
31331F-AE-1	FEDEX CORP		09/28/2011	SINKING FUND REDE		30,648	30,648.00	30,648	30,648						30,648				2,191	09/28/2012	2FE
32052G-AA-2	FHAMS_06-FA7		09/01/2011	MBS PAYMENT		50,235	65,430.35	54,376	78,695	11,284			11,284		54,376		(4,142)	(4,142)	(344)	11/01/2036	1Z*
33736X-FT-1	FUNBC_02-C1		09/01/2011	MBS PAYMENT		1,297,491	1,297,491.00	1,346,048	1,303,714		(6,224)		(6,224)		1,297,491				54,293	01/01/2012	1Z*
36828Q-QA-7	GECMC_05-C4		07/01/2011	MBS PAYMENT		81,748	81,748.00	82,155	81,786		(38)		(38)		81,748				2,530	10/01/2011	1Z*
36157R-D7-7	GECMS_99-HE1		09/01/2011	MBS PAYMENT		16,333	16,333.00	16,181	16,324		9		9		16,333				733	02/01/2029	1Z*
368907-AC-5	GENERAL AMERICAN TRANSPORTA		08/28/2011	SINKING FUND REDE		116,216	116,216.00	128,382	117,496		(1,279)		(1,279)		116,216				8,716	02/28/2015	2FE
36161R-AD-1	GFCM_03-1		09/01/2011	MBS PAYMENT		311,124	311,124.00	325,951	315,318		(4,194)		(4,194)		311,124				12,372	06/01/2016	1Z*
361849-RB-0	GMACC 2001-C2 A2		09/01/2011	MBS PAYMENT		66,011	66,011.00	67,328	65,980		31		31		66,011				2,664	10/01/2011	1Z*
38121E-AJ-2	GOLDEN STATE PETRO TRANS		08/01/2011	SINKING FUND REDE		87,923	87,923.00	95,198	84,748	3,740	(565)		3,175		87,923				7,524	02/01/2019	4FE
382410-AD-0	GOODRICH PETROLEUM CORP		08/01/2011	CALYON		180,250	175,000.00	176,313			(94)		(94)		176,218		4,032	4,032	6,558	03/15/2019	5FE
36228F-G6-7	GSR_04-3F		09/01/2011	MBS PAYMENT		152,467	152,467.00	155,456	152,665		(199)		(199)		152,467				5,395	10/01/2012	1Z*
42307T-AC-2	HEINZ (H.J.) FINANCE CO		07/15/2011	MATURITY		6,000,000	6,000,000.00	6,002,895	6,000,208		(208)		(208)		6,000,000				397,500	07/15/2011	2FE
41161P-MY-6	HVMLT_05-4		09/01/2011	VARIOUS		92,231	92,231.00	44,099	29,030	15,069	190		15,259		44,289		47,942	47,942	1,970	05/01/2035	1Z*
45073C-AF-7	IASIS HEALTHCARE LLC:TERM B LOA		09/30/2011	PAYDOWN		5,000	5,000.00	4,975			1		1		4,972		26	26	64	05/03/2018	4FE
45254T-PK-4	IMSA_04-2		09/01/2011	MBS PAYMENT		8,797	8,797.00	8,797	8,813		(16)		(16)		8,797				320	11/01/2015	1Z*
46625Y-VS-9	JPMCC_05-CB13		09/01/2011	MBS PAYMENT		41,581	41,581.00	41,788	41,621		(39)		(39)		41,581				1,453	05/01/2012	1Z*
492386-AS-6	KERR-MCGEE CORPORATION		09/15/2011	MATURITY		5,000,000	5,000,000.00	4,992,450	4,999,259		741		741		5,000,000				343,750	09/15/2011	2FE
52108H-P4-0	LBUBS_04-C7		08/11/2011	MBS PAYMENT		170,608	170,608.00	163,543	168,568		2,040		2,040		170,608				4,345	08/11/2011	1Z*
50181Q-AA-6	LCOR ALEXANDRIA LLC		09/15/2011	DIRECT		308,904	308,904.00	345,192	330,603		(1,669)		(1,669)		328,934		(20,030)	(20,030)	20,465	09/15/2019	2FE
525180-BK-0	LHELT_98-1		09/25/2011	INTEREST ONLY PAY				3,414	2,949		(2,949)		(2,949)						3,307	03/25/2025	1FE
52518R-BE-5	LSSC_02-GE1		09/01/2011	MBS PAYMENT		2,455	2,455.00	1,814	1,890						1,890		564	564		07/01/2024	1
57643L-LA-2	MABS_05-AB1		09/01/2011	MBS PAYMENT		360,859	360,859.00	360,854	361,611		(752)		(752)		360,859				12,125	01/01/2015	1Z*
58528#-DC-8	MEIJER INC SR 1ST MTG SER C-1		07/01/2011	MATURITY		115,918	115,918.00	121,952	117,456		(1,538)		(1,538)		115,918				9,262	07/01/2011	2Z

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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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Designation or Market Indicator (a)
58528#-DF-1	MEIJER INC SR 1ST MTG SER C-2		07/01/2011	MATURITY		111,651	111,651.00	117,463	113,132		(1,482)		(1,482)		111,651				8,921	07/01/2011	2Z
61745M-N7-4	MSC 2004-IQ8 A3		09/01/2011	MBS PAYMENT		427,070	427,070.00	413,657	424,182		2,888		2,888		427,070				18,941	09/01/2011	1Z*
61759Q-AE-7	MSRR 2010-R7 3-A		09/01/2011	MBS PAYMENT		174,695	174,695.00	176,059	175,536		(842)		(842)		174,695				6,954	09/01/2013	1FE
57164R-AW-2	MVCOT_05-2		09/01/2011	MBS PAYMENT		65,676	65,676.00	65,675	65,758		(82)		(82)		65,676				2,301	02/01/2016	1FE
571628-AA-4	MVCOT_07-1A		09/01/2011	MBS PAYMENT		56,259	56,259.00	56,147	56,252		8		8		56,259				2,092	11/01/2016	1FE
65538P-AE-8	NAA_07-1		09/01/2011	VARIOUS		127,642	127,642.00	73,428	75,526		2,555		2,555		78,081		49,561	49,561	4,927	10/01/2027	1Z*
635419-AE-4	NATCM_08-1		09/01/2011	MBS PAYMENT		149,659	149,659.00	147,952	149,331		328		328		149,659				6,011	02/01/2038	1Z*
638620-AF-1	NATIONWIDE HEALTH PPTYS		07/15/2011	MATURITY		7,000,000	7,000,000.00	6,992,930	6,999,128		872		872		7,000,000				455,000	07/15/2011	2FE
65106K-AA-9	NCIT 2010-MH1		09/01/2011	MBS PAYMENT		96,011	96,011.00	96,015	96,026		(15)		(15)		96,011				2,893	12/01/2016	1FE
68619A-BQ-9	ORGN_05-B-A2		08/01/2011	MBS PAYMENT		10,591	10,591.00	10,591	10,382		209		209		10,591				362	08/01/2011	1FE
717148-AA-8	PHARMANET DEVELOPMENT GROU		07/13/2011	DIRECT		7,169,750	5,950,000.00	6,041,375	5,957,880	75,684	(7,416)		68,268		6,026,148		1,143,602	1,143,602	779,202	04/15/2017	4FE
74434U-FL-3	PHMS_94-27		09/01/2011	MBS PAYMENT		21,294	21,294.00	21,294	21,304		(9)		(9)		21,294				1,299	09/01/2019	1Z*
73316P-JD-3	POPLR_05-6		09/01/2011	MBS PAYMENT		116,610	116,610.00	116,610	100,720	15,890			15,890		116,610				4,401	01/01/2016	1Z*
69573R-AB-8	PWT_I		09/01/2011	MBS PAYMENT		2,464	2,464.00	2,464	2,464						2,464					09/01/2012	1
76110G-RZ-6	RALI_01-QS16		09/01/2011	MBS PAYMENT		2,135	2,135.00	2,135	2,135						2,135				86	11/01/2031	1Z*
759950-FX-1	RAMC_05-4		09/01/2011	MBS PAYMENT		72,497	72,497.00	72,497	72,497						72,497				2,633	06/01/2014	2Z*
760985-GQ-8	RAMP_02-RS1		09/01/2011	VARIOUS		2,757	2,757.00	2,202	2,241		27		27		2,268		489	489	104	02/01/2023	1Z*
760985-CM-1	RAMP_2001-RS1		09/01/2011	MBS PAYMENT		14,956	14,956.00	11,263	11,781						11,781		3,175	3,175	770	01/01/2026	1Z*
760759-AC-4	REPUBLIC SERVICES INC		08/15/2011	MATURITY		2,500,000	2,500,000.00	2,584,175	2,511,685		(11,685)		(11,685)		2,500,000				168,750	08/15/2011	2FE
76110V-HJ-0	RFMS2_01-HI4		09/01/2011	VARIOUS		22,570	22,570.00	16,135	16,863		277		277		17,140		5,430	5,430	1,126	04/01/2020	1Z*
76110V-NV-6	RFMS2_03-HS3		09/01/2011	VARIOUS		466,716	466,716.00	252,153	298,772		8,638		8,638		307,410		159,306	159,306	17,039	07/01/2018	1Z*
74958A-AC-8	RFMSI_06-S7		09/01/2011	MBS PAYMENT		63,306	72,689.00	66,708	55,659	11,094	(45)		11,049		66,708		(3,402)	(3,402)	3,056	06/01/2013	1Z*
74959H-AB-4	RGHL US ESCROW II LLC		08/01/2011	MITSUBISHI UFJ SEC		343,400	340,000.00	337,681							337,681		5,719	5,719		08/15/2019	5FE
783766-MR-6	RYMS_93-A1		09/01/2011	MBS PAYMENT		4,543	4,543.00	4,577	4,550		(7)		(7)		4,543				225	01/01/2023	1Z*
85171U-AA-5	SLFMT 2011-1 A1		09/25/2011	MBS PAYMENT		130,771	130,771.00	130,664			332		332		130,771				897	01/01/2058	1FE
78487T-AA-2	SVOVM_05-AA		09/01/2011	MBS PAYMENT		82,677	82,677.00	82,656	82,773		(96)		(96)		82,677				2,902	06/01/2015	1FE
90210E-AF-3	TEXAS COMPETITIVE ELECTRIC HOL		07/01/2011	Q2 UNREALIZED ADJ						52,723			52,723							10/10/2014	5FE
90210E-AM-8	TEXAS COMPETITIVE ELECTRIC HOL		08/04/2011	VARIOUS		284,703	403,833.82	334,676			3,883		3,883		338,560		(53,857)	(53,857)	4,623	10/10/2017	4FE
87246A-AA-6	TIAAS 2007-C4 A1		09/10/2011	MBS PAYMENT		1,086,328	1,086,328.00	1,063,116	1,076,200		10,128		10,128		1,086,328				71,355	10/10/2011	1Z*
88511Y-AD-4	TMMAT_11		09/01/2011	MBS PAYMENT		1,035	1,035.00	1,035	1,035						1,035				62	04/01/2017	1
893570-BR-1	TRANSCONT GAS PIPE CORP		08/15/2011	MATURITY		5,000,000	5,000,000.00	5,052,378	5,004,413		(4,413)		(4,413)		5,000,000				350,000	08/15/2011	2FE
92178P-AD-9	VMFI_02-1		09/01/2011	MBS PAYMENT		122,605	122,605.00	122,560	122,646		(41)		(41)		122,605				5,411	08/01/2019	1FE
939336-QT-3	WAMMS_03-MS2		09/01/2011	MBS PAYMENT		48,600	48,600.00	47,385	48,346		254		254		48,600				1,628	10/01/2017	1Z*
929766-B6-9	WBCMT 2005-C16 APB		09/01/2011	MBS PAYMENT		377,935	377,935.00	366,109	375,949		1,985		1,985		377,935				12,276	08/01/2014	1Z*
93364L-AB-4	WMCMS_07-SL3		09/01/2011	MBS PAYMENT		263,235	263,235.00	272,574	264,471		(1,236)		(1,236)		263,235				10,461	01/01/2017	1FE
981469-AA-7	WORLD FINANCIAL PROP		09/01/2011	SINKING FUND REDE		148,132	148,132.00	151,803	148,584		(452)		(452)		148,132				6,867	09/01/2013	1Z*

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	56,429,325	56,995,626.4	54,876,073	51,098,466	218,851	69,785		288,636		54,744,255		1,685,071	1,685,071	3,741,899	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	103,533,444	103,947,352.	102,837,217	97,482,404	218,851	(24,754)		194,097		101,824,254		1,709,188	1,709,188	5,636,255	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	103,533,444	103,947,352.	102,837,217	97,482,404	218,851	(24,754)		194,097		101,824,254		1,709,188	1,709,188	5,636,255	X X X	X X X
125993-41-0	CIT GROUP INC	A	08/31/2011	DIRECT	30,000.00			300	30	270			270		300		(300)	(300)			P6U
8499999	Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)				X X X		X X X	300	30	270			270		300		(300)	(300)			X X X
8999997	Total - Preferred Stock - Part 4				X X X		X X X	300	30	270			270		300		(300)	(300)		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		X X X	300	30	270			270		300		(300)	(300)		X X X	X X X
65440K-10-6	99 CENTS ONLY STORES		09/15/2011	BARCLAYS CAPITAL	657.00	12,349		13,304							13,304		(955)	(955)			L
S60684-11-5	ABOITIZ EQUITY VENTURES INC.	D	09/22/2011	BERNSTEIN	12,000.00	10,771		11,816							11,888	(51)	(1,065)	(1,116)	304		U
Y0005M-10-9	ABOITIZ POWER CORP.	D	09/22/2011	BERNSTEIN	30,000.00	21,035		22,860	21,429	1,549			1,549	10	22,989	153	(2,108)	(1,955)	635		U
Y0004E-10-8	ACER INC.	D	08/10/2011	VARIOUS	4,000.00	6,105		12,991	12,384	1,085			1,085	(454)	13,016	584	(7,495)	(6,911)	406		U
004498-10-1	ACI WORLDWIDE INC		08/10/2011	JP MORGAN CHASE	216.00	6,342		6,713							6,713		(371)	(371)			U
005125-10-9	ACXIOM CORP		09/15/2011	BARCLAYS CAPITAL	592.00	6,464		8,297							8,297		(1,832)	(1,832)			L
00738A-10-6	ADTRAN INC.		09/15/2011	BARCLAYS CAPITAL	204.00	6,552		8,447							8,447		(1,895)	(1,895)	18		L
00751Y-10-6	ADVANCE AUTO PARTS INC.		09/15/2011	BARCLAYS CAPITAL	449.00	28,032		31,640							31,640		(3,608)	(3,608)	27		L
Y00153-10-9	ADVANCED SEMICONDUCTOR ENGI	D	07/11/2011	BERNSTEIN	41,000.00	45,063		51,353							51,533	253	(6,722)	(6,469)			U
S62026-73-7	ADVANTECH CO. LTD.	D	08/04/2011	VARIOUS	4,000.00	12,348		11,492							11,541	278	529	807	389		U
007974-10-8	ADVENT SOFTWARE INC		09/15/2011	BARCLAYS CAPITAL	283.00	6,549		7,589							7,589		(1,040)	(1,040)			L
00766T-10-0	AECOM TECHNOLOGY CORP		09/15/2011	BARCLAYS CAPITAL	301.00	6,432		8,411							8,411		(1,979)	(1,979)			L
008252-10-8	AFFILIATED MANAGERS GROUP		08/10/2011	JP MORGAN CHASE	106.00	8,902		10,992							10,992		(2,091)	(2,091)			L
001204-10-6	AGL RESOURCES INC.		09/15/2011	BARCLAYS CAPITAL	304.00	12,494		12,401							12,401		93	93	137		L
SB60LZ-R6-8	AGRICULTURAL BANK OF CHINA LTD	D	07/11/2011	BERNSTEIN	13,000.00	6,545		7,257	6,526	709			709	22	7,257	(37)	(675)	(712)	97		U
SB4TX8-S1-4	AIA GROUP LTD.	D	07/11/2011	BERNSTEIN	2,000.00	7,085		6,197							6,197	3	885	888			U
SB04KN-F1-8	AIR CHINA LTD.	D	07/11/2011	BERNSTEIN	20,000.00	20,397		18,063	12,303	5,677			5,677	84	18,063	(91)	2,425	2,334	327		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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
Y0029V-10-1	AIRASIA BHD	D	07/11/2011	BERNSTEIN	9,700.00	11,082		8,284	7,982	495			495	(165)	8,311	399	2,372	2,771	89		U
011659-10-9	ALASKA AIR GROUP INC.		09/15/2011	VARIOUS	272.00	15,533		18,639							18,639		(3,107)	(3,107)			L
G01717-10-0	ALIBABA.COM LTD.	D	07/11/2011	BERNSTEIN	2,500.00	3,960		5,223							5,223	1	(1,264)	(1,263)			U
018802-10-8	ALLIANT ENERGY CORP.		09/15/2011	BARCLAYS CAPITAL	552.00	21,912		22,431							22,431		(520)	(520)	235		L
018804-10-4	ALLIANT TECHSYSTEMS INC.		09/15/2011	BARCLAYS CAPITAL	160.00	9,424		11,779							11,779		(2,355)	(2,355)	64		L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIO		09/15/2011	BARCLAYS CAPITAL	552.00	10,112		10,943							10,943		(832)	(832)			L
Y0094N-10-9	ALUMINUM CORP. OF CHINA LTD.	D	07/11/2011	BERNSTEIN	14,000.00	11,368		14,609	12,768	1,822			1,822	19	14,609	(50)	(3,191)	(3,241)	22		U
025932-10-4	AMERICAN FINANCIAL GROUP INC.		09/15/2011	VARIOUS	406.00	12,992		14,292							14,292		(1,300)	(1,300)	66		L
026375-10-5	AMERICAN GREETINGS		08/10/2011	JP MORGAN CHASE	318.00	5,993		7,556							7,556		(1,563)	(1,563)	48		L
Y0122P-10-0	AMMB HOLDINGS BHD	D	09/22/2011	BERNSTEIN	23,800.00	50,699		49,148	54,430	(4,198)			(4,198)	(918)	49,314	1,618	(233)	1,385	283		U
S60538-59-2	ANEKA TAMBANG	D	09/22/2011	BERNSTEIN	84,000.00	19,556		25,179	22,897	2,063			2,063	269	25,228	966	(6,638)	(5,672)	556		U
S60156-44-5	ANGANG STEEL CO. LTD.	D	07/12/2011	BERNSTEIN	2,000.00	2,080		3,417	3,062	350			350	5	3,417	(12)	(1,325)	(1,337)	42		U
035623-10-7	ANN INC.		09/15/2011	BARCLAYS CAPITAL	265.00	6,638		8,165							8,165		(1,527)	(1,527)			L
G04011-10-5	ANTA SPORTS PRODUCTS LTD.	D	09/22/2011	BERNSTEIN	8,000.00	11,721		16,454	12,700	3,724			3,724	35	16,459	(75)	(4,663)	(4,738)	357		U
038336-10-3	APTARGROUP INC.		09/15/2011	BARCLAYS CAPITAL	232.00	11,486		12,301							12,301		(815)	(815)	51		L
363576-10-9	ARTHUR J GALLAGHER & CO		09/15/2011	BARCLAYS CAPITAL	238.00	6,617		6,966							6,966		(349)	(349)	79		L
Y0205X-10-3	ASCENDAS REAL ESTATE INVESTME	D	09/22/2011	BERNSTEIN	9,000.00	14,365		15,800							15,818	(694)	(760)	(1,454)	185		U
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD.		09/15/2011	BARCLAYS CAPITAL	565.00	13,367		15,547							15,547		(2,180)	(2,180)	85		L
S60924-98-2	ASTRA AGRO LESTARI	D	09/22/2011	BERNSTEIN	5,000.00	12,426		15,019	14,581	495			495	(18)	15,059	461	(3,093)	(2,632)	300		U
Y04327-10-5	ASUSTEK COMPUTER INC.	D	07/11/2011	BERNSTEIN	1,000.00	9,592		9,264	9,538	87			87	(324)	9,302	416	(126)	290			U
049513-10-4	ATMEL CORP.		09/15/2011	BARCLAYS CAPITAL	2,904.00	29,326		42,704							42,704		(13,378)	(13,378)			L
053807-10-3	AVNET INC		09/15/2011	VARIOUS	645.00	17,712		23,920							23,920		(6,208)	(6,208)			L
SB2QZG-V5-9	AXIATA GROUP BERHAD	D	09/22/2011	BERNSTEIN	5,000.00	7,417		8,187	2,167	13			13	(42)	8,227	(292)	(519)	(811)	47		U
Y0486V-11-5	AYALA CORP.	D	09/22/2011	BERNSTEIN	6,400.00	45,836		54,868	51,845	2,846			2,846	435	55,127	196	(9,487)	(9,291)	368		U
S60551-12-4	AYALA LAND INC.	D	09/22/2011	BERNSTEIN	6,000.00	2,004		2,358	2,271	71			71	31	2,373	(35)	(334)	(369)	12		U
S65233-41-3	BANCO DE ORO UNIBANK INC.	D	09/22/2011	BERNSTEIN	3,000.00	3,628		4,125	4,033	118			118	2	4,153	(9)	(516)	(525)	49		U
Y7123P-12-0	BANK CENTRAL ASIA	D	09/22/2011	BERNSTEIN	9,500.00	8,003		7,321	6,775	485			485	91	7,351	12	640	652	63		U
Y71188-19-0	BANK DANAMON INDONESIA	D	07/11/2011	BERNSTEIN	8,000.00	5,562		5,959	5,077	891			891	3	5,972	330	(740)	(410)	89		U
BLM0S6-N9-1	BANK DANAMON RIGHTS	D	09/16/2011	DIRECT	25,185.00	1,674											1,674	1,674			U
Y7123S-10-8	BANK MANDIRI (PERSERO)	D	07/11/2011	BERNSTEIN	18,000.00	16,133		14,174	13,015	1,021			1,021	175	14,211	608	1,314	1,922	203		U
S60759-49-5	BANK OF AYUDHYA FGN	D	07/12/2011	BERNSTEIN	4,600.00	4,169		3,823	3,891	(142)			(142)	36	3,785	(22)	406	384	22		U
Y0698A-10-7	BANK OF CHINA LTD.	D	07/11/2011	BERNSTEIN	227,100.00	106,521		130,573	119,682	10,503			10,503	388	130,573	(660)	(23,391)	(24,051)	4,594		U
Y06988-10-2	BANK OF COMMUNICATIONS CO. LT	D	09/22/2011	BERNSTEIN	2,000.00	1,240		2,191	1,832	358			358	3	2,193	(10)	(943)	(953)	2		U
Y06942-10-9	BANK OF EAST ASIA LTD.	D	09/22/2011	BERNSTEIN	5,400.00	20,932		24,439	22,850	1,564			1,564	32	24,447	(93)	(3,422)	(3,515)	498		U
062540-10-9	BANK OF HAWAII CORP.		09/15/2011	BARCLAYS CAPITAL	354.00	14,159		16,923							16,923		(2,763)	(2,763)	319		L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
S60749-68-6	BANK OF THE PHILIPPINE ISLANDS	D	09/22/2011	BERNSTEIN	19,800.00	25,936		27,175	26,821	492			492	12	27,326	240	(1,630)	(1,390)	286		U
S67090-99-3	BANK RAKYAT INDONESIA	D	07/11/2011	BERNSTEIN	11,500.00	9,106		8,053	6,720	1,255			1,255	100	8,074	345	686	1,031	75		U
S60758-64-6	BANPU PCL FGN	D	07/12/2011	BERNSTEIN	800.00	18,594		21,370	(167)	21,370			21,370		21,203	78	(2,687)	(2,609)	191		U
S67283-51-5	BEC WORLD THB1(ALIEN MKT)	D	07/12/2011	BERNSTEIN	19,000.00	22,977		19,644							19,438	612	2,927	3,539	567		U
S62084-22-3	BEIJING CAPITAL INTERNATIONAL AI	D	07/11/2011	BERNSTEIN	16,000.00	7,217		8,534	8,544	(21)			(21)	11	8,534	(29)	(1,287)	(1,316)			U
Y0849N-10-7	BERJAYA SPORTS TOTO BHD	D	07/11/2011	BERNSTEIN	3,800.00	5,610		5,128	5,558	(314)			(314)	(102)	5,142	247	222	469	163		U
090572-20-7	BIO-RAD LABORATORIES-CL A		09/15/2011	BARCLAYS CAPITAL	67.00	6,518		8,473							8,473		(1,955)	(1,955)			L
05548J-10-6	BJ'S WHOLESALE CLUB INC		09/15/2011	BARCLAYS CAPITAL	664.00	33,914		34,050							34,050		(136)	(136)			L
092113-10-9	BLACK HILLS CORP.		09/15/2011	BARCLAYS CAPITAL	211.00	6,593		6,544							6,544		49	49	77		L
Y0920U-10-3	BOC HONG KONG (HOLDINGS) LTD.	D	07/11/2011	BERNSTEIN	1,000.00	2,949		3,644	3,377	256			256	11	3,644	(18)	(676)	(694)	73		U
099724-10-6	BORGWARNER INC.		08/10/2011	JP MORGAN CHASE	271.00	17,652		20,051							20,051		(2,399)	(2,399)			L
SB24FZ-32-6	BOSIDENG INTERNATIONAL HOLDIN	D	07/11/2011	BERNSTEIN	4,000.00	1,173		1,020	628	390			390	2	1,020	(3)	157	154			U
G1368B-10-2	BRILLIANCE CHINA AUTOMOTIVE HO	D	07/11/2011	BERNSTEIN	4,000.00	4,571		3,371	3,052	316			316	3	3,371	(10)	1,210	1,200			U
109696-10-4	BRINK'S CO/THE		09/01/2011	VARIOUS	270.00	6,399		7,937							7,937		(1,538)	(1,538)	27		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		07/01/2011	PRIOR YEAR INCOME															47		L
118759-10-9	BUCYRUS INTERNATIONAL		07/12/2011	DIRECT	4,771.00	438,932		435,426							435,426		3,506	3,506			L
S60434-85-9	BUMI RESOURCES	D	07/11/2011	BERNSTEIN	199,000.00	69,568		69,066	49,060	584			584	(58)	69,066	3,318	(2,816)	502			U
S65366-51-0	BYD CO. LTD.	D	09/22/2011	BERNSTEIN	3,000.00	6,663		8,270	2,551	5,694			5,694	28	8,274	(34)	(1,577)	(1,611)			U
127387-10-8	CADENCE DESIGN SYSTEMS INC.		09/15/2011	BARCLAYS CAPITAL	809.00	7,945		8,737							8,737		(792)	(792)			L
S63093-03-3	CAPITALAND LTD.	D	07/11/2011	BERNSTEIN	14,000.00	34,589		43,646	40,438	3,637			3,637	(535)	43,540	2,820	(11,770)	(8,950)	682		U
Y1100L-16-0	CAPITAMALL TRUST	D	09/22/2011	BERNSTEIN	14,000.00	21,661		21,228	20,953	623			623	(395)	21,181	1,288	(807)	481	484		U
Y1122V-10-5	CAPITAMALLS ASIA LTD.	D	07/11/2011	BERNSTEIN	27,000.00	32,954		45,331	40,777	5,009			5,009	(556)	45,230	2,929	(15,205)	(12,276)	440		U
141665-10-9	CAREER EDUCATION CORP.		09/15/2011	BARCLAYS CAPITAL	438.00	7,278		10,042							10,042		(2,764)	(2,764)			L
142339-10-0	CARLISLE COS.		09/15/2011	BARCLAYS CAPITAL	173.00	6,560		8,453							8,453		(1,893)	(1,893)	61		L
Y1148A-10-1	CATCHER TECHNOLOGY CO. LTD.	D	07/11/2011	BERNSTEIN	1,000.00	7,203		4,362							4,391	106	2,706	2,812			U
S64256-63-9	CATHAY FINANCIAL HOLDING CO. LT	D	07/11/2011	BERNSTEIN	12,000.00	18,593		22,346							22,420	110	(3,937)	(3,827)	199		U
149150-10-4	CATHAY GENERAL BANCORP		08/10/2011	JP MORGAN CHASE	556.00	5,847		8,767							8,767		(2,920)	(2,920)	1		L
Y11757-10-4	CATHAY PACIFIC AIRWAYS LTD.	D	09/22/2011	BERNSTEIN	7,000.00	12,107		21,585	19,479	2,102			2,102	17	21,597	(81)	(9,409)	(9,490)	703		U
S61878-55-9	CHANG HWA COMMERCIAL BANK LT	D	09/22/2011	BERNSTEIN	3,000.00	1,796		2,349							2,387	(121)	(470)	(591)	43		U
S63134-90-2	CHAODA MODERN AGRICULTURE (H	D	07/11/2011	BERNSTEIN	2,000.00	802		1,762	1,500	257			257	5	1,762	(9)	(952)	(961)	8		U
S63153-44-9	CHAROEN POKPHAND INDONESIA	D	07/11/2011	BERNSTEIN	6,100.00	1,640		1,354	1,248	111			111	(2)	1,358	77	205	282	23		U
163072-10-1	CHEESECAKE FACTORY INC/THE		09/15/2011	BARCLAYS CAPITAL	335.00	9,230		10,167							10,167		(937)	(937)			L
S61895-38-9	CHEIL INDUSTRIES INC.	D	07/11/2011	BERNSTEIN	100.00	11,809		10,298							10,298	589	922	1,511			U
S61902-28-4	CHENG SHIN RUBBER INDUSTRY CO	D	09/22/2011	BERNSTEIN	3,000.00	6,640		7,468							7,610	(447)	(523)	(970)	138		U
168615-10-2	CHICOS FAS INC.		09/15/2011	BARCLAYS CAPITAL	484.00	6,559		7,363							7,363		(804)	(804)	48		L

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Designation or Market Indicator (a)
SB0CC0-M5-2	CHIMEI INNOLUX CORP.	D	07/11/2011	BERNSTEIN	2,000.00	1,267		2,566	2,769	(109)			(109)	(90)	2,571	115	(1,419)	(1,304)			U
Y1375F-10-4	CHINA AGRI-INDUSTRIES HOLDINGS	D	07/11/2011	BERNSTEIN	5,000.00	5,533		7,301	5,675	1,604			1,604	22	7,301	(37)	(1,731)	(1,768)	23		U
S61896-57-7	CHINA AIRLINES LTD.	D	07/11/2011	BERNSTEIN	8,000.00	5,283		6,393	7,101	(463)			(463)	(223)	6,414	287	(1,419)	(1,132)			U
SB6SFR-F2-4	CHINA CITIC BANK CORP	D	07/22/2011	DIRECT	80,200.00	5,063											5,063	5,063			U
SB1W0J-F2-4	CHINA CITIC BANK CORP. LTD.	D	09/22/2011	BERNSTEIN	23,000.00	10,225		17,534	14,916	2,578			2,578	52	17,547	(107)	(7,214)	(7,321)			U
Y14369-10-5	CHINA COMMUNICATIONS CONSTRU	D	07/11/2011	BERNSTEIN	13,000.00	11,438		12,785	11,375	1,393			1,393	17	12,785	(44)	(1,303)	(1,347)	286		U
SB1HVJ-16-9	CHINA COMMUNICATIONS SERVICE	D	08/05/2011	VARIOUS	12,000.00	6,877		7,585	7,152	427			427	6	7,585	(22)	(687)	(709)	210		U
SB0B8Z-18-9	CHINA COSCO HOLDINGS CO. LTD.	D	09/22/2011	BERNSTEIN	11,000.00	4,527		13,142	11,665	1,465			1,465	17	13,148	(59)	(8,562)	(8,621)	137		U
SB1YC2-B3-6	CHINA HIGH SPEED TRANSMISSION	D	09/22/2011	BERNSTEIN	16,000.00	13,596		16,323	6,432	9,849			9,849	46	16,327	(62)	(2,669)	(2,731)	679		U
B0A0JP-WY-3	CHINA LIFE INSURANCE CO. LTD. (C	D	08/24/2011	VARIOUS	11,000.00	38,111		51,728	44,924	6,736			6,736	69	51,728	(177)	(13,441)	(13,618)	611		U
SB4Q2T-X3-8	CHINA LONGYUAN POWER GROUP C	D	09/22/2011	BERNSTEIN	5,000.00	3,832		5,316	4,580	734			734	7	5,321	(24)	(1,465)	(1,489)	37		U
Y14896-11-5	CHINA MERCHANTS BANK CO. LTD H	D	07/11/2011	BERNSTEIN	4,000.00	9,547		11,676	10,096	1,564			1,564	15	11,676	(40)	(2,088)	(2,128)	266		U
SB57JY-24-2	CHINA MINSHENG BANKING CORP. L	D	09/22/2011	BERNSTEIN	17,000.00	12,963		15,882	14,547	1,300			1,300	47	15,894	(94)	(2,837)	(2,931)	236		U
SB1VRC-G6-2	CHINA MOLYBDENUM CO. LTD.	D	09/22/2011	BERNSTEIN	2,000.00	992		1,639							1,639	(1)	(646)	(647)			U
Y1499J-10-7	CHINA MOTOR CORP.	D	07/11/2011	BERNSTEIN	5,000.00	5,551		4,729	4,997	(81)			(81)	(165)	4,751	212	587	799			U
SB0Y91-C1-6	CHINA NATIONAL BUILDING MATERI	D	07/11/2011	BERNSTEIN	12,000.00	26,476		15,650	13,752	1,877			1,877	21	15,650	(53)	10,880	10,827	155		U
SB29MX-56-1	CHINA NATIONAL MATERIALS CO. LT	D	09/22/2011	BERNSTEIN	10,000.00	4,481		9,407	1,615	270			270	1	9,411	(10)	(4,920)	(4,930)	55		U
S65609-95-0	CHINA OILFIELD SERVICES LTD.	D	07/11/2011	BERNSTEIN	2,000.00	3,771		3,856	4,332	(479)			(479)	3	3,856	(11)	(73)	(84)	50		U
S62060-84-3	CHINA PETROCHEMICAL DEVELOPM	D	07/11/2011	BERNSTEIN	2,000.00	2,696		2,441							2,452	59	185	244			U
SB2PFV-H7-2	CHINA RAILWAY CONSTRUCTION CO	D	09/22/2011	BERNSTEIN	26,500.00	16,958		26,407	21,346	4,714			4,714	49	26,109	(95)	(9,055)	(9,150)	365		U
SB297K-M7-5	CHINA RAILWAY GROUP LTD.	D	09/22/2011	VARIOUS	57,000.00	22,262		38,673	32,783	5,625			5,625	62	38,470	(136)	(16,073)	(16,209)	435		U
G2113L-10-6	CHINA RESOURCES CEMENT HOLDI	D	07/11/2011	BERNSTEIN	20,000.00	20,181		15,800	15,180	608			608	12	15,800	(45)	4,427	4,382	116		U
Y15037-10-7	CHINA RESOURCES ENTERPRISE	D	07/11/2011	BERNSTEIN	10,000.00	43,017		42,773	40,970	1,770			1,770	33	42,773	(122)	366	244	489		U
B0A0GZ-YU-0	CHINA RESOURCES POWER HOLDIN	D	09/22/2011	BERNSTEIN	2,000.00	2,839		4,099	3,625	472			472	5	4,103	(18)	(1,245)	(1,263)	69		U
SB5NSW-F4-7	CHINA RONGSHENG HEAVY INDUST	D	07/11/2011	BERNSTEIN	11,100.00	7,228		11,012							11,012	2	(3,786)	(3,784)	116		U
SB09N7-M0-3	CHINA SHENHUA ENERGY CO. LTD.	D	07/11/2011	BERNSTEIN	2,500.00	12,227		11,791	10,485	1,271			1,271	35	11,791	(60)	496	436	417		U
SB018L-76-0	CHINA SHIPPING CONTAINER LINES	D	07/11/2011	BERNSTEIN	54,000.00	17,625		24,142	23,922	149			149	72	24,142	(122)	(6,396)	(6,518)			U
Y1503Y-10-8	CHINA SHIPPING DEVELOPMENT CO	D	09/22/2011	BERNSTEIN	4,000.00	2,519		5,515	5,335	179			179	4	5,518	(22)	(2,977)	(2,999)	94		U
Y1503W-10-2	CHINA SOUTHERN AIRLINES CO. LT	D	07/11/2011	BERNSTEIN	10,000.00	5,703		6,412	6,120	290			290	1	6,412	(15)	(694)	(709)			U
S62640-48-7	CHINA TAIPING INSURANCE HOLDIN	D	07/11/2011	BERNSTEIN	4,400.00	10,656		16,996	13,526	3,448			3,448	23	16,996	(58)	(6,282)	(6,340)			U
S61972-85-7	CHINA TRAVEL INTERNATIONAL INV	D	09/22/2011	BERNSTEIN	204,000.00	39,051		49,415	45,899	3,442			3,442	73	49,414	(175)	(10,188)	(10,363)	273		U
G215AT-10-2	CHINA ZHONGWANG HOLDINGS LTD	D	09/22/2011	BERNSTEIN	14,400.00	6,593		9,435	8,022	1,401			1,401	13	9,436	(34)	(2,809)	(2,843)	426		U
Y15093-10-0	CHINATRUST FINANCIAL HOLDING C	D	07/11/2011	BERNSTEIN	1,000.00	909		840							844	20	45	65			U
Y1613J-10-8	CHUNGHWA TELECOM CO. LTD.	D	09/22/2011	BERNSTEIN	7,000.00	22,808		24,867							25,355	(1,488)	(1,058)	(2,546)	1,072		U
171340-10-2	CHURCH & DWIGHT CO.		09/15/2011	BARCLAYS CAPITAL	578.00	24,797		23,911							23,911		886	886	98		L

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CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
V23130-11-1	CITY DEVELOPMENTS LTD.	D	07/11/2011	BERNSTEIN	2,000.00	17,646		20,650	19,326	1,401			1,401	(131)	20,596	1,205	(4,155)	(2,950)	268		U
Y1661W-13-4	CJ CHEILJEDANG CORP.	D	07/11/2011	BERNSTEIN	200.00	45,295		35,998							35,998	2,059	7,238	9,297			U
12561W-10-5	CLECO CORP.		09/15/2011	BARCLAYS CAPITAL	1,706.00	60,791		59,544							59,544		1,247	1,247	478		L
S62037-40-3	CLEVO CO.	D	07/11/2011	BERNSTEIN	7,000.00	13,488		15,830	16,259	178			178	(553)	15,884	711	(3,107)	(2,396)	197		U
S66037-37-5	COMFORTDELGRO CORP. LTD.	D	09/22/2011	BERNSTEIN	37,000.00	41,911		43,139	44,681	(430)			(430)	(1,201)	43,050	2,963	(4,102)	(1,139)	1,049		U
200525-10-3	COMMERCE BANCSHARES INC.		09/15/2011	BARCLAYS CAPITAL	319.00	11,950		13,502							13,502		(1,552)	(1,552)	147		L
201723-10-3	COMMERCIAL METALS CO.		09/15/2011	BARCLAYS CAPITAL	564.00	6,630		8,809							8,809		(2,179)	(2,179)	68		L
Y16907-10-0	COMPAL ELECTRONICS INC.	D	07/11/2011	BERNSTEIN	7,000.00	8,518		9,326	9,316	370			370	(326)	9,360	419	(1,261)	(842)			U
212485-10-6	CONVERGYS CORP		09/15/2011	BARCLAYS CAPITAL	1,362.00	13,514		18,216							18,216		(4,703)	(4,703)			L
205944-10-1	CON-WAY INC.		09/15/2011	BARCLAYS CAPITAL	571.00	15,180		21,592							21,592		(6,413)	(6,413)	57		L
217204-10-6	COPART INC		09/15/2011	BARCLAYS CAPITAL	1,031.00	42,759		47,525							47,525		(4,766)	(4,766)			L
21871D-10-3	CORELOGIC INC.		09/15/2011	BARCLAYS CAPITAL	1,720.00	20,486		31,958							31,958		(11,471)	(11,471)			L
21988R-10-2	CORPORATE EXECUTIVE BOARD CO		08/10/2011	JP MORGAN CHASE	201.00	5,857		8,475							8,475		(2,618)	(2,618)	30		L
22025Y-40-7	CORRECTIONS CORP. OF AMERICA		09/15/2011	BARCLAYS CAPITAL	723.00	17,026		17,659							17,659		(633)	(633)			L
Y1764Z-20-8	COSCO CORP. (SINGAPORE) LTD.	D	09/22/2011	BERNSTEIN	9,000.00	9,273		14,747	15,031	119			119	(410)	14,739	697	(6,163)	(5,466)	293		U
G2442N-10-4	COSCO PACIFIC LTD.	D	07/11/2011	BERNSTEIN	12,000.00	21,480		20,374	20,904	(590)			(590)	61	20,374	(103)	1,209	1,106	298		U
G24524-10-3	COUNTRY GARDEN HOLDINGS CO. L	D	07/11/2011	BERNSTEIN	33,000.00	16,313		13,560	12,639	880			880	40	13,560	(69)	2,822	2,753	486		U
222816-10-0	COVANCE INC.		09/15/2011	BARCLAYS CAPITAL	200.00	10,221		12,322							12,322		(2,101)	(2,101)			L
224399-10-5	CRANE CO.		08/10/2011	JP MORGAN CHASE	162.00	6,140		7,713							7,713		(1,574)	(1,574)	3		L
SB2R2Z-C9-4	CSR CORP. LTD.	D	09/22/2011	BERNSTEIN	12,000.00	5,535		16,032	15,787	240			240	12	16,039	(63)	(10,441)	(10,504)	67		U
232806-10-9	CYPRESS SEMICONDUCTOR CORP		09/15/2011	VARIOUS	1,437.00	24,867		31,230							31,230		(6,363)	(6,363)	129		L
Y1916K-10-9	DAEWOO SECURITIES CO. LTD.	D	07/11/2011	BERNSTEIN	1,300.00	23,275		31,852							31,912	1,735	(10,371)	(8,636)	391		U
Y0771J-10-8	DATANG INTERNATIONAL POWER G	D	09/22/2011	BERNSTEIN	58,000.00	18,478		25,251	20,364	4,859			4,859	33	25,256	(94)	(6,684)	(6,778)			U
Y20246-10-7	DBS GROUP HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	7,000.00	85,034		78,033	78,600	128			128	(956)	77,772	5,042	2,221	7,263	1,598		U
243537-10-7	DECKERS OUTDOOR CORP		09/15/2011	BARCLAYS CAPITAL	202.00	20,111		18,273							18,273		1,839	1,839			L
248019-10-1	DELUXE CORP.		08/10/2011	JP MORGAN CHASE	307.00	5,995		8,345							8,345		(2,350)	(2,350)	77		L
253651-10-3	DIEBOLD INC.		09/15/2011	BARCLAYS CAPITAL	230.00	6,560		7,553							7,553		(993)	(993)	64		L
S60862-42-2	DIGI.COM BHD	D	07/11/2011	BERNSTEIN	9,200.00	91,508		73,237	73,626	374			374	(534)	73,466	2,575	15,467	18,042	2,605		U
256746-10-8	DOLLAR TREE INC.		09/15/2011	BARCLAYS CAPITAL	437.00	33,129		26,423							26,423		6,706	6,706			L
257559-20-3	DOMTAR CORP.		09/15/2011	VARIOUS	258.00	19,895		26,738							26,738		(6,843)	(6,843)	90		L
257651-10-9	DONALDSON CO. INC.		08/10/2011	JP MORGAN CHASE	122.00	6,105		7,420							7,420		(1,315)	(1,315)	18		L
Y20968-10-6	DONGFENG MOTOR GRP CO LTD-H	D	08/31/2011	VARIOUS	4,000.00	7,768		8,856	6,896	1,948			1,948	12	8,856	(30)	(1,057)	(1,087)	100		U
Y20954-10-6	DONGKUK STEEL MILL CO. LTD.	D	07/11/2011	BERNSTEIN	100.00	3,958		3,185							3,185	182	591	773			U
S62946-70-2	DOOSAN HEAVY INDUSTRIES & CON	D	07/11/2011	BERNSTEIN	200.00	12,073		14,476							14,476	828	(3,230)	(2,402)			U
233293-10-9	DPL INC.		09/15/2011	BARCLAYS CAPITAL	3,651.00	110,031		110,424							110,424		(393)	(393)	1,214		L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
256135-20-3	DR. REDDYS LABORATORIES LTD. A	F	07/26/2011	BARCLAYS CAPITAL	500.00	17,638		18,429	18,480	(51)			(51)		18,429		(791)	(791)	320		L
261608-10-3	DRESSER-RAND GROUP INC.		09/15/2011	BARCLAYS CAPITAL	511.00	23,288		25,908							25,908		(2,620)	(2,620)			L
Y23469-10-2	E.SUN FINANCIAL HOLDING CO. LTD.	D	07/11/2011	BERNSTEIN	5,000.00	3,478		3,426							3,440	17	22	39			U
27579R-10-4	EAST WEST BANCORP INC.		09/15/2011	VARIOUS	756.00	12,420		15,703							15,703		(3,284)	(3,284)	38		L
278265-10-3	EATON VANCE CORP.		08/10/2011	JP MORGAN CHASE	264.00	5,964		8,579							8,579		(2,615)	(2,615)	48		L
SB1GHQ-N6-7	ENERGY DEVELOPMENT CORP.	D	09/22/2011	BERNSTEIN	87,000.00	11,513		13,073	5,846	167			167	3	13,161	(196)	(1,452)	(1,648)	112		U
29358Q-10-9	ENSCO PLC ADS	F	06/24/2011	PRIOR YEAR INCOME															1,826		L
G3122U-14-5	ESPRIT HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	100.00	320		581	460	121			121	1	581	(2)	(259)	(261)	13		U
Y2361Y-10-7	EVA AIRWAYS CORP.	D	07/11/2011	BERNSTEIN	5,000.00	4,974		5,665	6,330	(447)			(447)	(198)	5,685	255	(965)	(710)			U
SB2Q8Y-L0-2	EVERGRANDE REAL ESTATE GROUP	D	07/11/2011	BERNSTEIN	1,000.00	730		567							567		163	163	46		U
S63245-11-2	EVERGREEN INTERNATIONAL STOR	D	07/11/2011	BERNSTEIN	8,000.00	6,758		7,501	7,859	(69)			(69)	(262)	7,527	337	(1,107)	(770)			U
Y23632-10-5	EVERGREEN MARINE CORP. (TAIWA	D	09/22/2011	BERNSTEIN	7,000.00	3,555		6,538							6,538	(201)	(2,783)	(2,984)	175		U
303250-10-4	FAIR ISAAC CORP.		09/15/2011	VARIOUS	589.00	14,788		17,059							17,059		(2,272)	(2,272)	13		L
S63313-73-8	FAR EASTERN DEPARTMENT STORE	D	07/11/2011	BERNSTEIN	14,000.00	28,956		24,550							24,665	121	4,170	4,291			U
Y24374-10-3	FAR EASTERN NEW CENTURY CORP	D	09/22/2011	BERNSTEIN	4,000.00	4,268		6,472							6,472	(199)	(2,005)	(2,204)	214		U
313747-20-6	FEDERAL REALTY INVESTMENT TRU		09/15/2011	BARCLAYS CAPITAL	185.00	16,172		15,882							15,882		289	289	124		L
S63350-30-0	FENG HSIN IRON & STEEL CO. LTD.	D	09/22/2011	BERNSTEIN	2,000.00	3,716		3,629	3,900	(64)			(64)	(127)	3,709	(50)	57	7	153		U
Y2518F-10-0	FIRST FINANCIAL HOLDING CO. LTD.	D	07/11/2011	BERNSTEIN	25,000.00	20,894		23,377							23,460	115	(2,681)	(2,566)			U
33582V-10-8	FIRST NIAGARA FINANCIAL GROUP I		09/15/2011	BARCLAYS CAPITAL	1,741.00	18,550		23,895							23,895		(5,346)	(5,346)	279		L
343498-10-1	FLOWERS FOODS INC.		09/15/2011	BARCLAYS CAPITAL	1,072.00	19,807		22,263							22,263		(2,456)	(2,456)	273		L
344849-10-4	FOOT LOCKER INC		09/15/2011	BARCLAYS CAPITAL	306.00	6,617		6,906							6,906		(289)	(289)	50		L
Y26154-10-7	FORMOSA TAFFETA CO. LTD.	D	09/22/2011	BERNSTEIN	8,000.00	7,412		9,181							9,340	(549)	(1,378)	(1,927)	445		U
349882-10-0	FOSSIL INC		08/10/2011	JP MORGAN CHASE	89.00	7,440		9,683							9,683		(2,243)	(2,243)			L
Y2618Y-10-8	FOSUN INTERNATIONAL LTD.	D	09/22/2011	BERNSTEIN	53,000.00	41,078		42,765	38,957	3,738			3,738	72	42,767	(164)	(1,525)	(1,689)	1,155		U
Y2642B-10-8	FRANSHION PROPERTIES (CHINA) L	D	09/22/2011	BERNSTEIN	4,000.00	625		1,323	1,205	117			117	2	1,324	(6)	(693)	(699)	13		U
Y2642C-15-5	FRASER & NEAVE LTD.	D	07/11/2011	BERNSTEIN	2,000.00	9,710		10,403	9,690	749			749	(66)	10,373	607	(1,270)	(663)	285		U
35914P-10-5	FRONTIER OIL		07/01/2011	DIRECT	6,758.00	185,084		185,084							185,084				391		L
302941-10-9	FTI CONSULTING INC.		09/15/2011	BARCLAYS CAPITAL	851.00	30,061		32,107							32,107		(2,047)	(2,047)			L
S64116-73-4	FUBON FINANCIAL HOLDING CO. LT	D	07/11/2011	BERNSTEIN	17,000.00	27,318		23,686							23,794	116	3,407	3,523			U
365558-10-5	GARDNER DENVER INC.		08/10/2011	JP MORGAN CHASE	155.00	10,409		12,537							12,537		(2,128)	(2,128)	8		L
361448-10-3	GATX CORP.		08/10/2011	JP MORGAN CHASE	189.00	6,102		7,424							7,424		(1,323)	(1,323)	55		L
G3774X-10-8	GCL-POLY ENERGY HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	500.00	257		285							285		(28)	(28)	78		U
Y26926-11-6	GENTING BHD	D	07/11/2011	BERNSTEIN	7,500.00	27,771		26,072	28,329	(1,668)			(1,668)	(520)	26,142	1,256	374	1,630	74		U
S60576-80-8	GENTING PLANTATIONS BHD	D	09/22/2011	BERNSTEIN	12,000.00	27,562		32,720	24,938	(404)			(404)	(478)	32,869	(419)	(4,888)	(5,307)	182		U
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES LTD	D	09/22/2011	BERNSTEIN	2,000.00	2,660		3,266	3,375	(15)			(15)	(91)	3,269	99	(708)	(609)			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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
Y27290-12-4	GLOW ENERGY THB10(ALIEN MKT)	D	07/12/2011	BERNSTEIN	10,000.00	16,284		12,896							12,750	401	3,133	3,534	357		U
G3978C-12-4	GOME ELECTRICAL APPLIANCES HO	D	07/11/2011	BERNSTEIN	20,000.00	8,559		8,373	7,200	1,148			1,148	25	8,373	(42)	228	186	105		U
387328-10-7	GRANITE CONSTRUCTION INC.		08/10/2011	JP MORGAN CHASE	334.00	6,000		9,199							9,199		(3,199)	(3,199)	43		L
391164-10-0	GREAT PLAINS ENERGY INC.		09/15/2011	BARCLAYS CAPITAL	2,258.00	44,295		47,568							47,568		(3,273)	(3,273)	937		L
S67182-55-0	GREAT WALL MOTOR CO. LTD.	D	09/22/2011	BERNSTEIN	2,000.00	2,609		3,285							3,288	(7)	(673)	(680)			U
G4100M-10-5	GREENTOWN CHINA HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	5,000.00	4,460		5,840	5,530	293			293	17	5,840	(30)	(1,351)	(1,381)	278		U
397624-10-7	GREIF INC. (CL A)		07/01/2011	PRIOR YEAR INCOME															47		L
Y2901E-10-8	GS ENGINEERING & CONSTRUCTION	D	07/11/2011	BERNSTEIN	100.00	12,246		11,128							11,128	637	481	1,118			U
S69131-68-8	GUANGDONG INVESTMENT LTD.	D	07/11/2011	BERNSTEIN	26,000.00	14,332		13,774	13,390	343			343	41	13,774	(70)	628	558	334		U
SB4339-95-4	GUANGZHOU AUTOMOBILE GROUP	D	07/11/2011	BERNSTEIN	6,000.00	7,204		10,296	8,274	1,991			1,991	31	10,296	(52)	(3,039)	(3,091)	91		U
Y2933F-11-5	GUANGZHOU R&F PROPERTIES CO.	D	07/11/2011	BERNSTEIN	4,400.00	6,189		6,592	6,292	291			291	9	6,592	(23)	(380)	(403)	244		U
S63669-99-8	GUDANG GARAM	D	07/11/2011	BERNSTEIN	1,000.00	5,860		5,525	4,453	1,036			1,036	49	5,538	257	65	322			U
Y29975-10-2	HANA FINANCIAL GROUP	D	07/11/2011	BERNSTEIN	200.00	7,135		8,936							8,936	488	(2,290)	(1,802)	46		U
Y30327-10-3	HANG SENG BANK LTD.	D	09/22/2011	BERNSTEIN	4,100.00	56,707		68,337	67,377	954			954	53	68,384	(248)	(11,429)	(11,677)	2,003		U
S63818-28-0	HANNSTAR DISPLAY CORP.	D	07/11/2011	BERNSTEIN	70,000.00	10,059		13,038	14,250	(716)			(716)	(456)	13,078	586	(3,605)	(3,019)			U
S64077-68-8	HANWHA CHEMICAL CORP.	D	07/11/2011	BERNSTEIN	100.00	4,843		3,464							3,464	198	1,181	1,379			U
415864-10-7	HARSCO CORP.		08/10/2011	JP MORGAN CHASE	289.00	6,138		9,685							9,685		(3,547)	(3,547)	59		L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES IN		09/15/2011	BARCLAYS CAPITAL	870.00	21,234		22,650							22,650		(1,415)	(1,415)	539		L
404132-10-2	HCC INSURANCE HOLDINGS INC.		09/15/2011	BARCLAYS CAPITAL	1,243.00	35,283		40,864							40,864		(5,581)	(5,581)	180		L
42222G-10-8	HEALTH NET INC.		09/15/2011	BARCLAYS CAPITAL	747.00	19,500		23,775							23,775		(4,274)	(4,274)			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP I		08/10/2011	JP MORGAN CHASE	462.00	6,556		7,256							7,256		(700)	(700)			L
Y31476-10-7	HENDERSON LAND DEVELOPMENT	D	09/22/2011	BERNSTEIN	10,000.00	50,519		77,335	68,861	8,305			8,305	230	77,395	(472)	(26,405)	(26,877)	901		U
G4402L-12-8	HENGAN INTERNATIONAL GROUP C	D	07/11/2011	BERNSTEIN	2,500.00	23,177		23,839	21,563	2,245			2,245	32	23,839	(81)	(581)	(662)	225		U
600544-10-0	HERMAN MILLER INC.		08/10/2011	JP MORGAN CHASE	324.00	5,977		7,931							7,931		(1,954)	(1,954)	7		L
G44403-10-6	HIDILI INDUSTRY INTERNATIONAL D	D	09/09/2011	VARIOUS	24,000.00	20,208		26,816	20,280	6,460			6,460	76	26,816	(132)	(6,476)	(6,608)	26		U
431475-10-2	HILL-ROM HOLDINGS INC.		09/15/2011	BARCLAYS CAPITAL	223.00	6,816		10,262							10,262		(3,446)	(3,446)	50		L
404251-10-0	HNI CORP.		08/10/2011	JP MORGAN CHASE	363.00	6,192		9,261							9,261		(3,069)	(3,069)	83		L
436106-10-8	HOLLYFRONTIER CORP		08/10/2011	JP MORGAN CHASE	122.00	8,259		8,008							8,008		252	252			L
Y36861-10-5	HON HAI PRECISION INDUSTRY CO.	D	07/11/2011	BERNSTEIN	32,000.00	107,502		129,217							129,646	635	(22,779)	(22,144)			U
Y33370-10-0	HONG KONG & CHINA GAS CO. LTD.	D	07/11/2011	BERNSTEIN	10,000.00	23,494		22,485	21,400	1,055			1,055	30	22,485	(77)	1,086	1,009	269		U
Y36503-10-3	HONG LEONG BANK BHD	D	07/11/2011	BERNSTEIN	3,300.00	14,960		10,201	9,885	380			380	(26)	10,238	309	4,412	4,721	73		U
S64364-50-8	HONG LEONG FINANCIAL GROUP BH	D	07/11/2011	BERNSTEIN	19,000.00	85,141		55,269	54,990	1,007			1,007	(515)	55,482	2,058	27,601	29,659	1,132		U
Y37129-14-8	HOPEWELL HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	7,000.00	20,759		22,386	21,998	386			386	27	22,411	(97)	(1,555)	(1,652)	404		U
S61162-46-7	HOPSON DEVELOPMENT HOLDINGS	D	07/11/2011	BERNSTEIN	32,000.00	30,493		36,336	34,400	1,887			1,887	49	36,336	(125)	(5,718)	(5,843)	705		U
Y3194T-10-9	HTC CORP.	D	07/11/2011	BERNSTEIN	1,000.00	34,039		36,382							36,517	881	(3,359)	(2,478)			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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Designation or Market Indicator (a)
S64118-77-1	HUA NAN FINANCIAL HOLDINGS CO.	D	09/22/2011	BERNSTEIN	4,000.00	2,355		3,052							3,102	(157)	(590)	(747)	31		U
Y3744A-10-5	HUANENG POWER INTERNATIONAL I	D	09/22/2011	BERNSTEIN	14,000.00	5,873		8,543	7,413	1,126			1,126	11	8,550	(38)	(2,639)	(2,677)	385		U
443510-20-1	HUBBELL INC. (CL B)		08/10/2011	JP MORGAN CHASE	120.00	6,003		7,964							7,964		(1,960)	(1,960)	46		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		09/15/2011	BARCLAYS CAPITAL	252.00	7,105		9,779							9,779		(2,674)	(2,674)			L
Y3780D-10-4	HUTCHISON PORT HOLDINGS TRUS	F	09/22/2011	BERNSTEIN	12,000.00	7,490		10,160							10,160		(2,671)	(2,671)	220		U
449162-10-6	HYSAN DEVELOPMENT CO. LTD.	D	09/22/2011	BERNSTEIN	4,000.00	13,126		18,361	14,136	(564)			(564)	10	18,376	(63)	(5,187)	(5,250)	309		U
Y38382-10-0	HYUNDAI ENGINEERING & CONSTRU	D	07/11/2011	BERNSTEIN	100.00	8,294		7,812							7,812	447	36	483			U
S64058-69-6	HYUNDAI MERCHANT MARINE CO. L	D	07/11/2011	BERNSTEIN	100.00	3,106		3,227							3,227	185	(305)	(120)			U
S64510-66-2	HYUNDAI MIPO DOCKYARD CO. LTD.	D	07/11/2011	BERNSTEIN	100.00	17,088		20,075							20,119	1,093	(4,124)	(3,031)			U
Y3849A-10-9	HYUNDAI MOBIS	D	07/11/2011	BERNSTEIN	100.00	38,619		28,123							28,123	1,686	8,810	10,496			U
S64510-22-5	HYUNDAI MOTOR CO PRF	D	07/11/2011	BERNSTEIN	100.00	7,126		5,954							5,954	341	831	1,172			U
Y3850E-10-7	HYUNDAI SECURITIES CO. LTD.	D	07/11/2011	BERNSTEIN	1,000.00	11,913		13,297							13,297	761	(2,145)	(1,384)	376		U
45104G-10-4	ICICI BANK LTD. ADS	F	07/26/2011	BARCLAYS CAPITAL	300.00	14,132		15,352	15,192	160			160		15,352		(1,220)	(1,220)	186		L
451107-10-6	IDACORP INC.		09/15/2011	BARCLAYS CAPITAL	1,420.00	53,555		55,979							55,979		(2,424)	(2,424)	426		L
45168D-10-4	IDEXX LABORATORIES INC.		08/10/2011	JP MORGAN CHASE	83.00	6,171		6,697							6,697		(526)	(526)			L
452526-10-6	IMMUCOR INC		08/22/2011	DIRECT	4,320.00	116,640		88,792							88,792		27,848	27,848			L
Y71244-10-0	INDO TAMBANGRAYA MEGAH	D	07/11/2011	BERNSTEIN	1,000.00	5,544		5,767	5,646	141			141	(7)	5,780	330	(566)	(236)	38		U
S62839-79-0	INDOFOOD SUKSES MAKMUR	D	07/11/2011	BERNSTEIN	10,500.00	7,193		6,024	5,697	269			269	75	6,041	258	894	1,152			U
SB5V4S-12-3	INDORAMA VENTURES THB1(ALIEN	D	07/12/2011	BERNSTEIN	3,000.00	4,597		4,826							4,785	49	(236)	(187)	19		U
Y7130D-11-0	INDOSAT	D	07/11/2011	BERNSTEIN	11,500.00	6,894		7,411	6,904	531			531	(9)	7,427	424	(957)	(533)			U
45666Q-10-2	INFORMATICA CORP.		09/15/2011	BARCLAYS CAPITAL	375.00	15,770		20,321							20,321		(4,552)	(4,552)			L
456788-10-8	INFOSYS LTD. ADR	F	07/26/2011	BARCLAYS CAPITAL	500.00	31,567		33,762	38,040	(4,278)			(4,278)		33,762		(2,194)	(2,194)	212		L
457153-10-4	INGRAM MICRO INC. (CL A)		09/15/2011	BARCLAYS CAPITAL	541.00	9,704		10,202							10,202		(498)	(498)			L
Y4084K-10-9	INOTERA MEMORIES INC.	D	09/22/2011	BERNSTEIN	17,000.00	4,119		10,520							10,609	(541)	(5,948)	(6,489)			U
458118-10-6	INTEGRATED DEVICE TECHNOLOGY		08/10/2011	JP MORGAN CHASE	1,100.00	6,091		9,304							9,304		(3,213)	(3,213)			L
459044-10-3	INTERNATIONAL BANCSHARES COR		08/10/2011	JP MORGAN CHASE	412.00	5,843		6,940							6,940		(1,097)	(1,097)			L
Y39128-14-8	INTERNATIONAL NICKEL INDONESIA	D	07/11/2011	BERNSTEIN	57,500.00	29,754		31,842	31,179	341			341	390	31,910	1,370	(3,525)	(2,155)	671		U
460254-10-5	INTERNATIONAL RECTIFIER CORP.		09/15/2011	BARCLAYS CAPITAL	301.00	6,613		9,254							9,254		(2,641)	(2,641)			L
460335-20-1	INTERNATIONAL SPEEDWAY CORP. (		09/15/2011	BARCLAYS CAPITAL	358.00	8,627		10,498							10,498		(1,871)	(1,871)	64		L
46069S-10-9	INTERSIL CORP -CL A		09/15/2011	BARCLAYS CAPITAL	654.00	7,681		9,506							9,506		(1,825)	(1,825)	78		L
S64599-30-1	INVENTEC CORP.	D	09/22/2011	BERNSTEIN	13,000.00	4,872		7,280	7,462	176			176	(254)	7,384	(100)	(2,412)	(2,512)	360		U
Y41763-10-6	IOI CORP. BHD	D	07/11/2011	BERNSTEIN	14,000.00	24,711		26,756	26,438	449			449	(69)	26,818	811	(2,918)	(2,107)	369		U
S68906-03-1	IRPC PUBLIC CO LTD THB1(ALIEN M	D	07/12/2011	BERNSTEIN	65,000.00	11,463		11,187							11,084	291	89	380	194		U
Z38053-16-3	ISHARES MSCI INDIA INDEX FUND1	F	07/26/2011	VARIOUS	2,465,200.0	18,217,368		19,250,322	12,844,106	(199,021)		1,032,954	(1,231,975)		18,217,368						U
45068B-10-9	ITT EDUCATIONAL SERVICES INC.		09/15/2011	BARCLAYS CAPITAL	202.00	14,198		14,923							14,923		(725)	(725)			L

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SCHEDULE D - PART 4

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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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Designation or Market Indicator (a)
426281-10-1	JACK HENRY & ASSOCIATES INC.		09/15/2011	BARCLAYS CAPITAL	222.00	6,499		6,997							6,997		(499)	(499)	47		L
472319-10-2	JEFFERIES GROUP INC.		08/10/2011	JP MORGAN CHASE	370.00	5,756		8,461							8,461		(2,705)	(2,705)	28		L
477143-10-1	JETBLUE AIRWAYS CORP.		09/15/2011	BARCLAYS CAPITAL	1,478.00	6,610		9,112							9,112		(2,502)	(2,502)			L
S60055-04-3	JIANGSU EXPRESSWAY CO. LTD.	D	09/22/2011	BERNSTEIN	12,000.00	8,169		15,196	13,750	1,411			1,411	45	15,205	(93)	(6,944)	(7,037)	597		U
S60003-05-0	JIANGXI COPPER CO. LTD.	D	07/11/2011	BERNSTEIN	3,000.00	10,274		9,611	9,861	(257)			(257)	7	9,611	(28)	690	662	83		U
968223-20-6	JOHN WILEY & SONS INC. (CL A)		09/15/2011	BARCLAYS CAPITAL	137.00	6,599		6,953							6,953		(354)	(354)	27		L
S67281-02-2	KALBE FARMA	D	07/11/2011	BERNSTEIN	24,500.00	10,330		10,091	8,869	1,257			1,257	(12)	10,115	577	(361)	216	159		U
S66834-49-0	KANGWON LAND INC.	D	07/11/2011	BERNSTEIN	200.00	5,783		4,746							4,746	271	765	1,036			U
485170-30-2	KANSAS CITY SOUTHERN		08/10/2011	JP MORGAN CHASE	166.00	8,469		9,085							9,085		(616)	(616)			L
Y458AB-10-7	KB FINANCIAL GROUP INC.	D	07/11/2011	BERNSTEIN	100.00	5,078		5,213							5,213	298	(433)	(135)			U
S64909-17-9	KCC CORP.	D	08/09/2011	VARIOUS	100.00	32,644		32,552							32,552	1,862	(1,770)	92	77		U
488401-10-0	KEMPER CORP.		09/15/2011	VARIOUS	493.00	12,494		14,697							14,697		(2,204)	(2,204)	118		L
489170-10-0	KENNAMETAL INC		08/10/2011	JP MORGAN CHASE	189.00	6,171		7,709							7,709		(1,538)	(1,538)	23		L
G52440-10-7	KERRY PROPERTIES LTD.	D	09/22/2011	BERNSTEIN	5,500.00	18,485		31,432	28,641	2,768			2,768	42	31,451	(137)	(12,830)	(12,967)	625		U
S64913-18-9	KINGBOARD CHEMICAL HOLDINGS L	D	07/11/2011	BERNSTEIN	2,000.00	9,765		10,958	11,976	(1,027)			(1,027)	8	10,958	(31)	(1,162)	(1,193)	154		U
497266-10-6	KIRBY CORP.		09/15/2011	BARCLAYS CAPITAL	301.00	17,200		16,203							16,203		997	997			L
Y48406-10-5	KOREA ELECTRIC POWER CORP.	D	07/11/2011	BERNSTEIN	400.00	10,642		10,296							10,296	589	(243)	346			U
Y4871N-10-0	KOREA LIFE INSURANCE CO. LTD.	D	07/11/2011	BERNSTEIN	400.00	2,958		2,872							2,872	164	(79)	85	69		U
Y4989M-10-1	KT CORP.	D	07/11/2011	BERNSTEIN	1,900.00	70,182		75,023							75,023	4,291	(9,132)	(4,841)			U
Y47153-10-4	KUALA LUMPUR KEPONG BHD	D	09/22/2011	BERNSTEIN	3,000.00	20,284		22,834	720	(6)			(6)	(14)	22,944	(1,066)	(1,594)	(2,660)	163		U
S63400-78-2	KUNLUN ENERGY CO. LTD.	D	07/11/2011	BERNSTEIN	24,000.00	41,336		39,163	37,224	1,909			1,909	30	39,163	(112)	2,286	2,174	426		U
512807-10-8	LAM RESEARCH CORP.		09/15/2011	BARCLAYS CAPITAL	696.00	27,494		32,946							32,946		(5,452)	(5,452)			L
512815-10-1	LAMAR ADVERTISING CO. (CL A)		08/10/2011	JP MORGAN CHASE	310.00	6,008		9,183							9,183		(3,176)	(3,176)			L
513847-10-3	LANCASTER COLONY CORP		09/15/2011	BARCLAYS CAPITAL	109.00	6,603		6,703							6,703		(100)	(100)	72		L
515098-10-1	LANDSTAR SYSTEM INC.		09/15/2011	VARIOUS	571.00	23,561		26,331							26,331		(2,770)	(2,770)	31		L
S66937-72-3	LEE & MAN PAPER MANUFACTURIN	D	09/22/2011	BERNSTEIN	6,000.00	2,037		5,378	4,550	822			822	7	5,380	(24)	(3,319)	(3,343)	62		U
Y5255T-10-0	LG DISPLAY CO. LTD.	D	07/11/2011	BERNSTEIN	400.00	11,224		14,263							14,263	816	(3,855)	(3,039)			U
S65209-66-0	LG ELECTRONICS INC PRF	D	09/22/2011	BERNSTEIN	1,030.00	29,143		42,082							42,103	2,260	(15,220)	(12,960)			U
SB39Z8-G8-5	LG INNOTEK CO. LTD.	D	07/11/2011	BERNSTEIN	300.00	27,264		37,799							37,799	2,162	(12,697)	(10,535)			U
G5496K-10-8	LI NING CO. LTD.	D	07/11/2011	BERNSTEIN	2,500.00	3,277		4,186	1,722	2,454			2,454	10	4,186	(14)	(895)	(909)	77		U
53217R-20-7	LIFE TIME FITNESS INC.		08/10/2011	JP MORGAN CHASE	169.00	6,011		6,275							6,275		(264)	(264)			L
53219L-10-9	LIFEPOINT HOSPITALS COMM		09/15/2011	BARCLAYS CAPITAL	190.00	6,593		7,973							7,973		(1,379)	(1,379)			L
G54856-10-2	LIFESTYLE INTERNATIONAL HOLDIN	D	07/11/2011	BERNSTEIN	4,500.00	13,230		12,096	11,079	1,008			1,008	9	12,096	(35)	1,168	1,133	110		U
532791-10-0	LINCARE HOLDINGS INC.		09/15/2011	BARCLAYS CAPITAL	421.00	8,945		12,926							12,926		(3,981)	(3,981)	84		L
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC.		08/10/2011	JP MORGAN CHASE	208.00	6,070		7,793							7,793		(1,723)	(1,723)	32		L

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
Y5281M-11-1	LINK REAL ESTATE INVESTMENT TR	D	09/22/2011	BERNSTEIN	6,000.00	21,080		19,188	18,908	231			231	57	19,197	(104)	1,988	1,884	852		U
501889-20-8	LKQ CORP		08/10/2011	JP MORGAN CHASE	270.00	6,059		7,120							7,120		(1,061)	(1,061)			L
SB56KL-Y9-4	LONGFOR PROPERTIES CO. LTD.	D	07/11/2011	BERNSTEIN	11,500.00	20,229		16,087	16,008	66			66	12	16,087	(46)	4,188	4,142	177		U
G5636C-10-7	LONKING HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	4,000.00	2,214		2,588	1,641	232			232	1	2,588	(5)	(369)	(374)	51		U
546347-10-5	LOUISIANA-PACIFIC CORP.		08/10/2011	JP MORGAN CHASE	994.00	6,044		8,423							8,423		(2,379)	(2,379)			L
Y5274S-10-9	LS CORP	D	07/11/2011	BERNSTEIN	100.00	10,542		9,465							9,465	541	535	1,076			U
549271-10-4	LUBRIZOL CORP		09/16/2011	VARIOUS	3,880.00	523,619		520,768							520,768		2,851	2,851	1,397		L
N53745-10-0	LYONDELL CHEMICAL COMPANY:CL	R	07/20/2011	VARIOUS		493,169		296,234	626,306	(66,213)			(66,213)		296,234		196,935	196,935			L
S66008-79-8	MAANSHAN IRON & STEEL CO. LTD.	D	07/11/2011	BERNSTEIN	10,000.00	4,532		5,508	5,330	173			173	4	5,508	(16)	(960)	(976)	69		U
559778-40-2	MAHANAGAR TELEPHONE NIGAM LT	F	07/26/2011	VARIOUS	14,000.00	28,673		42,622	33,880	8,742		9,084	(342)		33,538		(4,865)	(4,865)			L
Y54671-10-5	MALAYAN BANKING BHD	D	09/22/2011	BERNSTEIN	27,400.00	79,044		80,922	75,818	5,590			5,590	(210)	81,198	1,061	(3,215)	(2,154)	1,905		U
S61881-93-4	MALAYSIA AIRPORTS HOLDINGS BH	D	09/22/2011	BERNSTEIN	5,000.00	9,490		10,884							10,936	(524)	(922)	(1,446)			U
Y54195-10-5	MALAYSIA MARINE & HEAVY ENGINE	D	09/22/2011	BERNSTEIN	4,000.00	7,776		11,195							11,238	(539)	(2,922)	(3,461)			U
Y56461-10-9	MALAYSIAN AIRLINE SYSTEM BHD	D	07/11/2011	BERNSTEIN	44,800.00	22,571		29,883	30,431	(17)			(17)	(474)	29,940	1,313	(8,682)	(7,369)			U
Y5762B-10-5	MANDO CORP.	D	07/11/2011	BERNSTEIN	100.00	20,373		14,164							14,164	774	5,435	6,209			U
564563-10-4	MANTECH INTERNATIONAL CORP. (C		09/15/2011	BARCLAYS CAPITAL	194.00	6,540		8,484							8,484		(1,944)	(1,944)	81		L
573284-10-6	MARTIN MARIETTA MATERIALS INC.		09/15/2011	BARCLAYS CAPITAL	105.00	7,224		9,127							9,127		(1,903)	(1,903)	84		L
Y58460-10-9	MAXIS BHD	D	09/22/2011	BERNSTEIN	37,000.00	62,553		68,168							68,506	(3,284)	(2,669)	(5,953)			U
584690-30-9	MEDICIS PHARMACEUTICAL CORP.		09/15/2011	BARCLAYS CAPITAL	170.00	6,504		6,247							6,247		257	257	14		L
58502B-10-6	MEDNAX INC.		09/15/2011	BARCLAYS CAPITAL	127.00	8,378		9,468							9,468		(1,091)	(1,091)			L
587200-10-6	MENTOR GRAPHICS CORP.		09/15/2011	BARCLAYS CAPITAL	873.00	9,225		12,945							12,945		(3,720)	(3,720)			L
589400-10-0	MERCURY GENERAL CORP.		09/15/2011	BARCLAYS CAPITAL	276.00	10,668		11,293							11,293		(625)	(625)	331		L
SB42SR-M0-5	METALLURGICAL CORP. OF CHINA L	D	09/22/2011	BERNSTEIN	64,000.00	15,240		31,955	28,242	3,670			3,670	61	31,973	(161)	(16,572)	(16,733)	418		U
S65144-42-0	METROPOLITAN BANK & TRUST CO.	D	09/22/2011	BERNSTEIN	4,000.00	6,182		6,624	6,288	37			37	3	6,671	(22)	(467)	(489)	62		U
592688-10-5	METTLER-TOLEDO INTERNATIONAL I		08/10/2011	JP MORGAN CHASE	44.00	6,170		7,645							7,645		(1,475)	(1,475)			L
594901-10-0	MICROS SYSTEMS INC		09/15/2011	BARCLAYS CAPITAL	676.00	32,633		33,134							33,134		(501)	(501)			L
602720-10-4	MINE SAFETY APPLIANCES CO.		08/10/2011	JP MORGAN CHASE	207.00	5,852		7,784							7,784		(1,932)	(1,932)	54		L
SB0WD5-H8-6	MIRAE ASSET SECURITIES CO. LTD.	D	07/11/2011	BERNSTEIN	400.00	17,866		19,247							19,247	1,101	(2,482)	(1,381)	226		U
Y60847-10-3	MITAC INTERNATIONAL CORP.	D	09/22/2011	BERNSTEIN	54,000.00	23,067		24,720	19,832	48			48	(669)	24,819	971	(2,722)	(1,751)	8		U
608190-10-4	MOHAWK INDUSTRIES INC.		08/10/2011	JP MORGAN CHASE	137.00	5,955		9,142							9,142		(3,186)	(3,186)			L
S66094-45-9	MOTECH INDUSTRIES INC.	D	08/12/2011	VARIOUS	1,000.00	3,281		4,110							4,110	26	(855)	(829)	153		U
SB4N97-J9-9	MSTAR SEMICONDUCTOR INC.	D	07/11/2011	BERNSTEIN	700.00	4,000		6,351							6,367	109	(2,476)	(2,367)			U
S66214-27-1	NAN KANG RUBBER TIRE CORP.	D	09/22/2011	BERNSTEIN	3,000.00	4,899		4,619	4,879	7			7	(161)	4,724	(63)	238	175	82		U
Y62061-10-9	NAN YA PLASTICS CORP.	D	09/22/2011	BERNSTEIN	3,000.00	6,637		8,663							8,805	(288)	(1,880)	(2,168)	390		U
Y62066-10-8	NANYA TECHNOLOGY CORP.	D	09/22/2011	BERNSTEIN	14,000.00	1,864		7,651	7,838	120			120	(267)	7,691	(105)	(5,722)	(5,827)			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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
638620-10-4	NATIONWIDE HEALTH PROPERTIES I		07/11/2011	VARIOUS	7,628.00	325,581		325,581							325,581				5,311		L
62886E-10-8	NCR CORP.		09/15/2011	BARCLAYS CAPITAL	912.00	16,681		17,675							17,675		(994)	(994)			L
V67005-12-0	NEPTUNE ORIENT LINES LTD.	D	09/22/2011	BERNSTEIN	25,000.00	28,716		43,908	41,173	3,008			3,008	(350)	43,830	2,381	(17,495)	(15,114)	921		U
64126X-20-1	NEUSTAR INC. (CL A)		09/15/2011	BARCLAYS CAPITAL	1,380.00	34,755		35,967							35,967		(1,212)	(1,212)			L
Y63084-12-6	NEW WORLD DEVELOPMENT CO. LT	D	07/11/2011	BERNSTEIN	7,000.00	10,566		14,890	13,230	1,640			1,640	20	14,890	(51)	(4,273)	(4,324)	90		U
649445-10-3	NEW YORK COMMUNITY BANCORP I		09/15/2011	BARCLAYS CAPITAL	2,264.00	29,380		36,972							36,972		(7,592)	(7,592)	566		L
651587-10-7	NEWMARKET CORP		08/10/2011	JP MORGAN CHASE	41.00	5,994		7,193							7,193		(1,199)	(1,199)	25		L
G65318-10-0	NINE DRAGONS PAPER HOLDINGS L	D	09/22/2011	BERNSTEIN	10,000.00	6,565		11,303	7,997	3,143			3,143	23	11,163	(41)	(4,556)	(4,597)	31		U
655663-10-2	NORDSON CORP.		09/15/2011	BARCLAYS CAPITAL	650.00	28,965		33,564							33,564		(4,599)	(4,599)	150		L
67019E-10-7	NSTAR		09/15/2011	BARCLAYS CAPITAL	551.00	24,943		25,819							25,819		(876)	(876)	234		L
67073Y-10-6	NV ENERGY INC.		09/15/2011	BARCLAYS CAPITAL	1,872.00	27,760		29,474							29,474		(1,715)	(1,715)	449		L
62944T-10-5	NVR INC.		09/15/2011	BARCLAYS CAPITAL	46.00	28,822		33,585							33,585		(4,763)	(4,763)			L
G66897-11-0	NWS HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	1,000.00	1,422		1,628	1,516	107			107	5	1,628	(8)	(198)	(206)	48		U
Y6421B-10-6	OLAM INTERNATIONAL LTD.	D	09/22/2011	BERNSTEIN	2,000.00	3,912		5,201	4,825	414			414	(33)	5,206	46	(1,340)	(1,294)			U
680665-20-5	OLIN CORP.		09/09/2011	VARIOUS	329.00	6,077		7,694							7,694		(1,618)	(1,618)	66		L
681936-10-0	OMEGA HEALTHCARE INVESTORS		09/15/2011	BARCLAYS CAPITAL	369.00	6,756		7,764							7,764		(1,008)	(1,008)	148		L
S66591-16-5	ORIENT OVERSEAS (INTERNATIONA	D	07/11/2011	BERNSTEIN	500.00	3,235		4,888	4,850	23			23	15	4,888	(25)	(1,628)	(1,653)	1,162		U
688239-20-1	OSHKOSH CORP		09/15/2011	BARCLAYS CAPITAL	336.00	6,755		9,884							9,884		(3,128)	(3,128)			L
Y64248-20-9	OVERSEA-CHINESE BANKING CORP.	D	07/11/2011	BERNSTEIN	4,000.00	30,723		31,860	30,265	1,702			1,702	(201)	31,766	1,860	(2,903)	(1,043)	469		U
690368-10-5	OVERSEAS SHIPHOLDING GROUP IN		09/15/2011	BARCLAYS CAPITAL	361.00	6,552		10,491							10,491		(3,939)	(3,939)	158		L
695156-10-9	PACKAGING CORP. OF AMERICA		09/15/2011	VARIOUS	598.00	14,353		17,437							17,437		(3,084)	(3,084)	120		L
69840W-10-8	PANERA BREAD CO. CL A		08/10/2011	JP MORGAN CHASE	61.00	6,156		7,469							7,469		(1,313)	(1,313)			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP.		08/10/2011	JP MORGAN CHASE	346.00	6,025		7,808							7,808		(1,783)	(1,783)			L
S60304-09-4	PARKSON HOLDINGS BHD	D	07/11/2011	BERNSTEIN	2,800.00	5,596		5,373	4,908	517			517	(39)	5,387	189	21	210			U
Y6802P-12-0	PCCW LTD.	D	07/11/2011	BERNSTEIN	1,000.00	442		435							435		7	7	13		U
709631-10-5	PENTAIR INC		08/10/2011	JP MORGAN CHASE	196.00	6,107		7,714							7,714		(1,607)	(1,607)	39		L
S67197-64-0	PERUSAHAAN GAS NEGARA	D	09/22/2011	BERNSTEIN	8,000.00	3,329		4,023	3,937	99			99	(5)	4,031	186	(888)	(702)	35		U
Y6883Q-10-4	PETROCHINA CO. LTD.	D	07/11/2011	BERNSTEIN	14,000.00	20,855		18,741	18,298	388			388	56	18,741	(95)	2,209	2,114	356		U
S66959-38-8	PETRONAS DAGANGAN BHD	D	07/11/2011	BERNSTEIN	3,200.00	18,455		11,941	12,187	38			38	(238)	11,987	575	5,893	6,468			U
716768-10-6	PETSMART INC		09/15/2011	VARIOUS	957.00	41,841		41,581							41,581		260	260	134		L
718252-10-9	PHILIPPINE LONG DISTANCE TELEP	D	07/11/2011	BERNSTEIN	1,400.00	76,777		87,259	81,929	4,488			4,488	1,155	87,572	610	(11,405)	(10,795)	3,245		U
S67284-69-5	PHISON ELECTRONICS CORP.	D	07/11/2011	BERNSTEIN	1,000.00	5,350		6,464							6,486	32	(1,167)	(1,135)			U
S66733-65-0	PIXART IMAGING INC.	D	07/11/2011	BERNSTEIN	8,000.00	28,060		35,656	19,892	800			800	(699)	35,656	1,229	(8,825)	(7,596)			U
727493-10-8	PLANTRONICS INC		08/10/2011	JP MORGAN CHASE	215.00	6,705		7,962							7,962		(1,257)	(1,257)	11		L
Y70263-10-1	PLUS EXPRESSWAYS BHD	D	09/22/2011	BERNSTEIN	106,700.00	153,920		150,822	157,061	(3,868)			(3,868)	(1,732)	151,461	1,738	721	2,459	3,124		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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Designation or Market Indicator (a)
69349H-10-7	PNM RESOURCES INC.		09/15/2011	BARCLAYS CAPITAL	443.00	6,578		7,016							7,016		(438)	(438)	55		L
731068-10-2	POLARIS INDUSTRIES INC.		09/15/2011	BARCLAYS CAPITAL	200.00	11,163		10,255							10,255		907	907	45		L
Y7057U-10-3	POLARIS SECURITIES CO. LTD.	D	07/11/2011	BERNSTEIN	39,000.00	28,925		26,710							26,825	131	1,968	2,099			U
73172K-10-4	POLYCOM INC.		09/15/2011	BARCLAYS CAPITAL	751.00	17,333		20,879							20,879		(3,546)	(3,546)			L
S66961-57-4	POU CHEN CORP.	D	09/22/2011	BERNSTEIN	20,000.00	14,510		19,204	18,791	1,395			1,395	(671)	19,514	(263)	(4,742)	(5,005)	663		U
Y70810-10-9	POWERCHIP TECHNOLOGY CORP.	D	09/22/2011	BERNSTEIN	56,000.00	3,884		12,526							12,604	(619)	(8,101)	(8,720)			U
Y7083Y-10-3	POWERTECH TECHNOLOGY INC.	D	07/11/2011	BERNSTEIN	2,000.00	6,846		7,240							7,267	36	(457)	(421)			U
743674-10-3	PROTECTIVE LIFE CORP.		08/10/2011	JP MORGAN CHASE	341.00	5,941		8,430							8,430		(2,489)	(2,489)	109		L
Y7145P-16-5	PTT EXPLORATION&PROD FGN	D	07/12/2011	BERNSTEIN	4,600.00	26,675		26,165	25,856	(178)			(178)	247	25,925	(152)	902	750	374		U
Y6883U-11-3	PTT PLC (ALIEN MKT)	D	07/12/2011	BERNSTEIN	3,000.00	32,664		31,502							31,209	981	474	1,455	495		U
Y71497-11-2	PUBLIC BANK FGN	D	09/22/2011	BERNSTEIN	33,900.00	144,832		138,392	143,448	(1,914)			(1,914)	(2,617)	138,918	3,779	2,136	5,915	3,924		U
747277-10-1	QLOGIC CORP		09/15/2011	BARCLAYS CAPITAL	799.00	11,536		13,946							13,946		(2,411)	(2,411)			L
Y7174J-10-6	QUANTA COMPUTER INC.	D	09/22/2011	BERNSTEIN	6,000.00	13,613		12,546	12,679	390			390	(438)	12,631	441	541	982	100		U
748356-10-2	QUESTAR CORP		09/15/2011	BARCLAYS CAPITAL	881.00	16,165		15,392							15,392		773	773	168		L
74837R-10-4	QUICKSILVER RESOURCES INC		09/15/2011	BARCLAYS CAPITAL	718.00	6,812		10,271							10,271		(3,460)	(3,460)			L
750438-10-3	RADIOSHACK CORP.		08/10/2011	JP MORGAN CHASE	495.00	5,984		6,373							6,373		(388)	(388)			L
751028-10-1	RALCORP HOLDINGS INC		09/15/2011	BARCLAYS CAPITAL	83.00	6,529		7,466							7,466		(937)	(937)			L
756109-10-4	REALTY INCOME CORP.		09/15/2011	BARCLAYS CAPITAL	621.00	21,477		21,744							21,744		(267)	(267)	360		L
758750-10-3	REGAL BELOIT CORP		08/10/2011	JP MORGAN CHASE	117.00	5,903		8,382							8,382		(2,479)	(2,479)	21		L
759351-60-4	REINSURANCE GROUP OF AMERICA		09/15/2011	BARCLAYS CAPITAL	208.00	10,942		13,005							13,005		(2,063)	(2,063)	37		L
759509-10-2	RELIANCE STEEL & ALUMINUM CO.		09/15/2011	BARCLAYS CAPITAL	222.00	9,066		11,537							11,537		(2,471)	(2,471)	53		L
76009N-10-0	RENT-A-CENTER INC.		09/15/2011	VARIOUS	500.00	12,727		15,472							15,472		(2,745)	(2,745)	80		L
749941-10-0	RF MICRO DEVICES INC.		09/15/2011	BARCLAYS CAPITAL	1,206.00	8,165		7,313							7,313		852	852			L
768573-10-7	RIVERBED TECHNOLOGY INC.		09/15/2011	BARCLAYS CAPITAL	262.00	6,475		9,750							9,750		(3,275)	(3,275)			L
775711-10-4	ROLLINS INC.		09/09/2011	VARIOUS	348.00	6,052		6,996							6,996		(945)	(945)	24		L
781258-10-8	RUDDICK CORP.		09/15/2011	BARCLAYS CAPITAL	367.00	15,259		15,419							15,419		(160)	(160)	48		L
S67484-23-8	RUENTEX DEVELOPMENT CO. LTD.	D	07/11/2011	BERNSTEIN	3,000.00	4,351		4,957							4,975	120	(744)	(624)			U
S67584-22-7	RUENTEX INDUSTRIES LTD.	D	07/11/2011	BERNSTEIN	2,000.00	4,616		6,211	5,978	468			468	(217)	6,229	279	(1,892)	(1,613)			U
79377W-10-8	SAKS INC		09/15/2011	BARCLAYS CAPITAL	655.00	6,569		7,453							7,453		(884)	(884)			L
Y7470U-10-2	SAMSUNG ELECTRO-MECHANICS C	D	07/11/2011	BERNSTEIN	200.00	18,391		23,529							23,529	1,346	(6,485)	(5,139)			U
S67738-12-0	SAMSUNG ELECTRONICS CO PRF	D	08/26/2011	VARIOUS	100.00	56,584		58,389							58,389	3,340	(5,145)	(1,805)	39		U
Y7470L-10-2	SAMSUNG TECHWIN CO. LTD.	D	07/11/2011	BERNSTEIN	100.00	8,817		8,369							8,369	479	(31)	448			U
SB5B23-W2-0	SANDS CHINA LTD.	D	07/11/2011	BERNSTEIN	400.00	1,122		900							900		222	222			U
810186-10-6	SCOTTS MIRACLE-GRO CO.		09/15/2011	BARCLAYS CAPITAL	137.00	6,516		7,960							7,960		(1,444)	(1,444)	75		L
Y79711-15-9	SEMBCORP INDUSTRIES LTD.	D	09/22/2011	BERNSTEIN	16,000.00	63,223		62,177	64,022	(699)			(699)	(1,316)	62,007	4,219	(3,002)	1,217	2,202		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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
Y8231K-10-2	SEMBCORP MARINE LTD.	D	09/22/2011	BERNSTEIN	1,000.00	2,879		4,558							4,562	(62)	(1,620)	(1,682)	292		U
Y7142G-15-0	SEMEN GRESIK (PERSERO)	D	09/22/2011	BERNSTEIN	11,500.00	12,183		12,722	12,097	544			544	114	12,755	398	(970)	(572)	154		U
G8020E-10-1	SEMICONDUCTOR MANUFACTURING	D	09/22/2011	BERNSTEIN	32,000.00	1,701		2,745	2,306	438			438	4	2,747	(12)	(1,034)	(1,046)			U
816850-10-1	SEMTECH CORP		09/15/2011	BARCLAYS CAPITAL	813.00	19,570		22,830							22,830		(3,259)	(3,259)			L
S64394-93-5	SEOUL SEMICONDUCTOR CO. LTD.	D	07/11/2011	BERNSTEIN	200.00	5,369		7,101							7,101	406	(2,138)	(1,732)			U
817565-10-4	SERVICE CORP. INTERNATIONAL		08/10/2011	JP MORGAN CHASE	684.00	6,170		7,800							7,800		(1,630)	(1,630)	34		L
S67423-40-0	SHANDONG WEIGAO GROUP MEDIC	D	07/11/2011	BERNSTEIN	4,000.00	5,811		5,589	5,674	(90)			(90)	4	5,589	(16)	238	222	21		U
SB07J6-56-0	SHANGHAI ELECTRIC GROUP CO. LT	D	09/22/2011	BERNSTEIN	8,000.00	2,972		5,907	5,284	623			623	5	5,911	(23)	(2,915)	(2,938)	72		U
Y7683K-10-7	SHANGHAI INDUSTRIAL HOLDINGS L	D	07/11/2011	BERNSTEIN	1,000.00	3,638		4,835	4,322	507			507	6	4,835	(17)	(1,181)	(1,198)	75		U
G8063F-10-6	SHANGRI-LA ASIA LTD.	O	09/22/2011	BERNSTEIN	6,000.00	12,458		15,816	14,193	1,585			1,585	47	15,825	(91)	(3,276)	(3,367)	77		U
820280-10-5	SHAW GROUP INC		09/15/2011	BARCLAYS CAPITAL	472.00	11,393		18,609							18,609		(7,216)	(7,216)			L
G81151-11-3	SHUI ON LAND LTD.	D	09/22/2011	BERNSTEIN	59,500.00	26,185		32,470	28,620	3,764			3,764	87	32,471	(155)	(6,130)	(6,285)	383		U
827048-10-9	SILGAN HOLDINGS INC		09/15/2011	BARCLAYS CAPITAL	260.00	9,745		11,356							11,356		(1,612)	(1,612)	57		L
826919-10-2	SILICON LABORATORIES		09/15/2011	BARCLAYS CAPITAL	558.00	20,243		24,621							24,621		(4,377)	(4,377)			L
SB29TT-R1-0	SIME DARBY BHD	D	09/22/2011	BERNSTEIN	2,000.00	5,186		6,146							6,174	(296)	(691)	(987)			U
V80178-11-0	SINGAPORE AIRLINES LTD.	D	07/11/2011	BERNSTEIN	3,000.00	35,006		37,683	35,721	2,092			2,092	(238)	37,575	2,200	(4,769)	(2,569)			U
Y79946-10-2	SINGAPORE EXCHANGE LTD.	D	07/11/2011	BERNSTEIN	11,000.00	67,992		84,403	72,831	12,397			12,397	(1,034)	84,194	5,453	(21,654)	(16,201)	702		U
Y7990F-10-6	SINGAPORE PRESS HOLDINGS LTD.	D	09/22/2011	BERNSTEIN	18,000.00	57,233		59,249	56,729	2,744			2,744	(375)	59,098	3,132	(4,998)	(1,866)	1,031		U
Y7996W-10-3	SINGAPORE TECHNOLOGIES ENGIN	D	07/11/2011	BERNSTEIN	31,000.00	76,576		82,725	80,674	2,353			2,353	(539)	82,489	4,845	(10,759)	(5,914)	2,902		U
Y79985-12-6	SINGAPORE TELECOMMUNICATION	D	09/22/2011	BERNSTEIN	4,000.00	9,514		10,279	9,536	820			820	(65)	10,290	90	(867)	(777)	845		U
S63352-78-5	SINO-AMERICAN SILICON PRODUCT	D	07/11/2011	BERNSTEIN	1,000.00	3,213		4,750							4,763	85	(1,636)	(1,551)			U
G8403G-10-3	SINOFERT HOLDINGS LTD.	D	07/11/2011	BERNSTEIN	12,000.00	5,283		7,199	6,204	985			985	10	7,199	(25)	(1,891)	(1,916)	17		U
S65258-75-8	SINOPAC FINANCIAL HOLDINGS CO.	D	07/11/2011	BERNSTEIN	60,000.00	25,763		29,017							29,119	143	(3,499)	(3,356)			U
Y7688T-10-3	SINOPEC SHANGHAI PETROCHEMIC	D	07/27/2011	VARIOUS	8,000.00	3,564		4,741							4,741	1	(1,178)	(1,177)	130		U
Y8008N-10-7	SINOPHARM GROUP CO. LTD.	D	09/22/2011	BERNSTEIN	3,200.00	8,200		12,803	11,165	1,631			1,631	17	12,813	(57)	(4,556)	(4,613)	71		U
Y8014Z-10-2	SINOTRUK (HONG KONG) LTD.	D	07/11/2011	BERNSTEIN	45,500.00	34,785		50,982	46,865	4,047			4,047	70	50,982	(176)	(16,021)	(16,197)	949		U
S61348-17-3	SK BROADBAND CO. LTD.	D	07/11/2011	BERNSTEIN	3,100.00	11,811		12,512							12,512	750	(1,451)	(701)			U
Y8063L-10-3	SK INNOVATION CO. LTD.	D	07/11/2011	BERNSTEIN	100.00	19,952		16,757							16,757	959	2,236	3,195			U
Y4935N-10-4	SK TELECOM CO. LTD.	D	08/16/2011	VARIOUS	700.00	95,297		108,030							108,030	6,179	(18,913)	(12,734)	539		U
83088M-10-2	SKYWORKS SOLUTIONS INC.		09/15/2011	BARCLAYS CAPITAL	1,182.00	26,293		32,793							32,793		(6,500)	(6,500)			L
78454L-10-0	SM ENERGY CO.		09/15/2011	BARCLAYS CAPITAL	84.00	6,602		5,366							5,366		1,236	1,236			L
Y80676-10-2	SM INVESTMENTS CORP.	D	09/22/2011	BERNSTEIN	2,200.00	25,587		27,979	27,453	699			699	13	28,165	(4)	(2,574)	(2,578)	321		U
Y8076N-11-2	SM PRIME HOLDINGS INC.	D	09/22/2011	BERNSTEIN	47,600.00	12,873		13,298	12,446	746			746	176	13,368	(17)	(478)	(495)	209		U
G82600-10-0	SOHO CHINA LTD.	D	09/22/2011	BERNSTEIN	15,000.00	13,089		12,405	11,162	1,208			1,208	37	12,407	(65)	748	683	389		U
835495-10-2	SONOCO PRODUCTS CO.		09/15/2011	BARCLAYS CAPITAL	754.00	24,153		26,726							26,726		(2,573)	(2,573)	219		L

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

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CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
835898-10-7	SOTHEBYS		09/15/2011	BARCLAYS CAPITAL	173.00	6,568		6,984							6,984		(416)	(416)	17		L
844030-10-6	SOUTHERN UNION CO		09/15/2011	BARCLAYS CAPITAL	157.00	6,551		6,393							6,393		158	158	1		L
78464R-10-5	SRA INTERNATIONAL INC. CL A		07/21/2011	DIRECT	2,422.00	75,688		74,777							74,777		911	911			L
859152-10-0	STERIS CORP.		09/15/2011	VARIOUS	421.00	12,656		15,078							15,078		(2,421)	(2,421)	99		L
859737-20-7	STERLITE INDUSTRIES (INDIA) LTD.	F	07/26/2011	BARCLAYS CAPITAL	1,000.00	14,989		15,748	16,540	(792)			(792)		15,748		(759)	(759)			L
863236-10-5	STRAYER EDUCATION INC.		09/15/2011	BARCLAYS CAPITAL	74.00	6,799		9,063							9,063		(2,264)	(2,264)	148		L
Y81718-10-1	STX PAN OCEAN CO. LTD.	D	07/11/2011	BERNSTEIN	400.00	2,807		4,036							4,036	231	(1,460)	(1,229)			U
Y82594-12-1	SUN HUNG KAI PROPERTIES LTD.	D	07/11/2011	BERNSTEIN	4,000.00	60,388		71,688	66,800	4,675			4,675	213	71,688	(363)	(10,937)	(11,300)	488		U
868157-10-8	SUPERIOR ENERGY SERVICES INC		09/15/2011	BARCLAYS CAPITAL	196.00	7,030		6,888							6,888		143	143			L
78486Q-10-1	SVB FINANCIAL GROUP		09/15/2011	BARCLAYS CAPITAL	166.00	7,290		9,689							9,689		(2,399)	(2,399)			L
Y83310-10-5	SWIRE PACIFIC LTD 'A'	D	07/11/2011	BERNSTEIN	5,000.00	72,692		82,248	82,110	74			74	63	82,248	(235)	(9,320)	(9,555)	1,609		U
Y8344J-10-9	SYNNEX TECHNOLOGY INTERNATIO	D	09/22/2011	BERNSTEIN	2,000.00	4,874		5,193	5,502	(24)			(24)	(181)	5,297	(71)	(352)	(423)	125		U
871607-10-7	SYNOPSYS INC.		09/15/2011	BARCLAYS CAPITAL	1,094.00	28,478		29,933							29,933		(1,455)	(1,455)			L
S68718-24-6	TAINAN SPINNING CO. LTD.	D	09/22/2011	BERNSTEIN	6,000.00	3,277		4,329	4,448	69			69	(151)	4,366	70	(1,159)	(1,089)	65		U
Y84171-10-0	TAIWAN FERTILIZER CO. LTD.	D	09/22/2011	BERNSTEIN	2,000.00	5,589		7,744							7,864	(398)	(1,876)	(2,274)	122		U
S62904-96-6	TAIWAN MOBILE CO. LTD.	D	09/22/2011	BERNSTEIN	4,000.00	9,987		10,592							10,806	(634)	(185)	(819)			U
Y84629-10-7	TAIWAN SEMICONDUTOR COM	D	07/11/2011	BERNSTEIN	1,000.00	2,469		2,581							2,591	13	(134)	(121)	83		U
876568-50-2	TATA MOTORS LTD. ADS	F	07/26/2011	BARCLAYS CAPITAL	100.00	2,184		2,784	2,934	(150)			(150)		2,784		(600)	(600)			L
Y8548J-10-3	TATUNG CO LTD	D	09/22/2011	BERNSTEIN	25,000.00	10,683		14,885	16,169	(617)			(617)	(520)	15,033	145	(4,494)	(4,349)			U
872275-10-2	TCF FINANCIAL CORP.		09/15/2011	BARCLAYS CAPITAL	742.00	7,424		11,308							11,308		(3,884)	(3,884)	37		L
878237-10-6	TECH DATA CORP		09/15/2011	BARCLAYS CAPITAL	521.00	24,766		27,589							27,589		(2,822)	(2,822)			L
878377-10-0	TECHNE CORP		09/15/2011	BARCLAYS CAPITAL	90.00	6,531		7,196							7,196		(664)	(664)	24		L
S68798-51-1	TECO ELECTRIC & MACHINERY CO.	D	09/22/2011	BERNSTEIN	4,000.00	2,384		2,820							2,871	(169)	(318)	(487)			U
Y8578H-11-8	TELEKOM MALAYSIA BHD	D	09/22/2011	BERNSTEIN	31,200.00	41,486		34,011	35,621	(816)			(816)	(678)	34,126	1,481	5,879	7,360	4,058		U
Y71474-13-7	TELEKOMUNIKASI INDONESIA	D	09/22/2011	BERNSTEIN	19,000.00	15,907		19,599	16,821	2,664			2,664	175	19,660	99	(3,852)	(3,753)	571		U
879868-10-7	TEMPLE-INLAND INC.		09/15/2011	VARIOUS	1,471.00	44,777		36,574							36,574		8,203	8,203	319		L
Y85859-10-9	TENAGA NASIONAL BHD	D	09/22/2011	BERNSTEIN	4,000.00	6,471		9,147	8,720	529			529	(67)	9,182	(112)	(2,600)	(2,712)	198		U
G87572-10-6	TENCENT HOLDINGS LTD	D	07/11/2011	BERNSTEIN	200.00	5,352		5,044							5,044	2	306	308	14		U
216648-40-2	THE COOPER COS INC		09/15/2011	BARCLAYS CAPITAL	85.00	6,716		6,439							6,439		277	277	3		L
410867-10-5	THE HANOVER INSURANCE GROUP I		09/15/2011	BARCLAYS CAPITAL	451.00	15,993		18,956							18,956		(2,963)	(2,963)	248		L
884315-10-2	THOMAS & BETTS CORP		08/10/2011	JP MORGAN CHASE	146.00	5,966		8,259							8,259		(2,293)	(2,293)			L
88632Q-10-3	TIBCO SOFTWARE INC.		08/10/2011	JP MORGAN CHASE	441.00	10,165		12,724							12,724		(2,559)	(2,559)			L
886423-10-2	TIDEWATER INC		09/15/2011	BARCLAYS CAPITAL	227.00	12,268		12,666							12,666		(398)	(398)	114		L
887100-10-5	TIMBERLAND CO		09/14/2011	DIRECT	2,515.00	108,145		85,564							85,564		22,581	22,581			L
G8878S-10-3	TINGYI (CAYMAN ISLANDS) HOLDING	D	09/22/2011	BERNSTEIN	2,000.00	5,548		6,139							6,145	(13)	(585)	(598)			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 310.

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
Y8893H-10-8	TONG YANG SECURITIES INC.	D	07/11/2011	BERNSTEIN	7,100.00	41,631		59,130							59,130	3,382	(20,881)	(17,499)	801		U
890516-10-7	TOOTSIE ROLL INDUSTRIES INC.		09/15/2011	BARCLAYS CAPITAL	979.00	24,049		28,807							28,807		(4,758)	(4,758)	78		L
892356-10-6	TRACTOR SUPPLY COMPANY		09/15/2011	VARIOUS	608.00	39,953		37,254							37,254		2,699	2,699	60		L
893521-10-4	TRANSATLANTIC HOLDINGS INC.		09/15/2011	VARIOUS	528.00	26,060		25,460							25,460		600	600	169		L
896522-10-9	TRINITY INDUSTRIES INC.		08/10/2011	JP MORGAN CHASE	256.00	6,021		8,263							8,263		(2,242)	(2,242)	23		L
896818-10-1	TRIUMPH GROUP INC		08/10/2011	JP MORGAN CHASE	134.00	6,106		6,425							6,425		(319)	(319)			L
S69058-08-9	TSINGTAO BREWERY CO. LTD.	D	07/11/2011	BERNSTEIN	2,000.00	11,747		10,942	10,472	462			462	8	10,942	(31)	836	805	50		U
S68708-76-7	TSRC CORP.	D	07/11/2011	BERNSTEIN	5,000.00	15,285		13,110							13,170	64	2,050	2,114			U
902681-10-5	UGI CORP.		07/01/2011	PRIOR YEAR INCOME															62		L
S69108-24-9	UMW HOLDINGS BHD	D	09/22/2011	BERNSTEIN	14,800.00	33,850		32,842	33,855	(391)			(391)	(467)	32,997	226	627	853	891		U
S66871-84-9	UNILEVER INDONESIA	D	07/11/2011	BERNSTEIN	3,500.00	6,159		6,867	6,423	397			397	61	6,881	319	(1,041)	(722)	112		U
Y90668-10-7	UNIMICRON TECHNOLOGY CORP.	D	09/22/2011	BERNSTEIN	1,000.00	1,494		1,896	1,980	15			15	(66)	1,928	(26)	(409)	(435)	72		U
Y92370-10-8	UNITED MICROELECTRONICS CORP.	D	07/11/2011	BERNSTEIN	17,000.00	8,328		10,239							10,272	50	(1,994)	(1,944)			U
V96194-12-7	UNITED OVERSEAS BANK LTD.	D	07/11/2011	BERNSTEIN	5,000.00	80,154		71,560	70,403	1,787			1,787	(877)	71,313	24,629	4,218	28,847	2,044		U
91307C-10-2	UNITED THERAPEUTICS CORP.		09/15/2011	BARCLAYS CAPITAL	182.00	7,983		12,118							12,118		(4,135)	(4,135)			L
913456-10-9	UNIVERSAL CORP.		09/15/2011	BARCLAYS CAPITAL	163.00	6,574		7,016							7,016		(442)	(442)	78		L
V95768-10-3	UOL GROUP LTD.	D	07/11/2011	BERNSTEIN	7,000.00	27,985		25,541	25,870	(253)			(253)	(161)	25,455	1,491	1,039	2,530	851		U
903236-10-7	URS CORP.		08/10/2011	JP MORGAN CHASE	201.00	6,495		8,929							8,929		(2,434)	(2,434)			L
919794-10-7	VALLEY NATIONAL BANCORP		07/01/2011	PRIOR YEAR INCOME															92		L
S61096-77-2	VANGUARD INTERNATIONAL SEMIC	D	08/02/2011	VARIOUS	18,000.00	9,033		10,233							10,233	64	(1,265)	(1,201)	299		U
922207-10-5	VARIAN SEMICONDUCTOR EQUIP		09/15/2011	BARCLAYS CAPITAL	181.00	11,200		11,076							11,076		124	124			L
92240G-10-1	VECTREN CORPORATION		09/15/2011	BARCLAYS CAPITAL	1,378.00	38,222		38,666							38,666		(444)	(444)	475		L
92276F-10-0	VENTAS INC		08/10/2011	JP MORGAN CHASE	6,000.00	273,340		325,581							198,732		(52,241)	(52,241)			L
92532F-10-0	VERTEX PHARMACEUTICALS INC.		09/15/2011	BARCLAYS CAPITAL	1,191.00	59,738		68,132							68,132		(8,394)	(8,394)			L
928298-10-8	VISHAY INTERTECHNOLOGY INC.		08/10/2011	JP MORGAN CHASE	578.00	5,896		10,047							10,047		(4,152)	(4,152)			L
084423-10-2	W.R. BERKLEY CORP.		09/15/2011	VARIOUS	987.00	29,533		32,008							32,008		(2,474)	(2,474)	108		L
929740-10-8	WABTEC COMMON STK		09/15/2011	BARCLAYS CAPITAL	108.00	6,529		7,199							7,199		(670)	(670)	3		L
930059-10-0	WADDELL & REED FINANCIAL-A		08/10/2011	JP MORGAN CHASE	218.00	6,428		8,389							8,389		(1,961)	(1,961)	44		L
S69365-74-0	WALSIN LIHWA CORP.	D	09/22/2011	BERNSTEIN	42,000.00	20,273		26,572	26,775	831			831	(929)	26,677	1,046	(7,449)	(6,403)	44		U
Y9507R-10-2	WAN HAI LINES LTD.	D	07/11/2011	BERNSTEIN	5,000.00	3,728		4,154							4,169	20	(462)	(442)			U
938824-10-9	WASHINGTON FEDERAL INC.		09/15/2011	BARCLAYS CAPITAL	587.00	8,710		8,997							8,997		(287)	(287)	35		L
941053-10-0	WASTE CONNECTIONS INC.		09/15/2011	BARCLAYS CAPITAL	485.00	16,290		14,816							14,816		1,475	1,475	36		L
947890-10-9	WEBSTER FINANCIAL CORP.		08/10/2011	JP MORGAN CHASE	366.00	5,808		7,578							7,578		(1,770)	(1,770)	18		L
S67439-56-2	WEICHAI POWER CO. LTD.	D	07/11/2011	BERNSTEIN	2,000.00	11,728		14,038	12,310	1,717			1,717	11	14,038	(40)	(2,270)	(2,310)	119		U
94946T-10-6	WELLCARE HEALTH PLANS INC.		08/10/2011	JP MORGAN CHASE	155.00	6,123		7,933							7,933		(1,811)	(1,811)			L

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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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Designation or Market Indicator (a)
957090-10-3	WESTAMERICA BANCORP		09/15/2011	BARCLAYS CAPITAL	165.00	6,772		8,188							8,188		(1,416)	(1,416)	59		L
95709T-10-0	WESTAR ENERGY INC.		09/15/2011	VARIOUS	1,949.00	50,778		54,255							54,255		(3,477)	(3,477)	821		L
92924F-10-6	WGL HOLDINGS INC.		09/15/2011	BARCLAYS CAPITAL	404.00	16,413		15,731							15,731		682	682	157		L
S69814-88-7	WHEELOCK & CO. LTD.	D	09/22/2011	BERNSTEIN	9,000.00	34,358		36,531	36,422	89			89	28	36,538	(113)	(2,067)	(2,180)	126		U
969904-10-1	WILLIAMS-SONOMA INC		09/15/2011	BARCLAYS CAPITAL	406.00	13,647		17,654							17,654		(4,007)	(4,007)	69		L
Y9586L-10-9	WILMAR INTERNATIONAL LTD.	D	09/22/2011	BERNSTEIN	3,000.00	12,135		14,709	13,155	1,749			1,749	(180)	14,724	217	(2,806)	(2,589)	131		U
S69723-74-0	WING HANG BANK LTD.	D	09/22/2011	BERNSTEIN	4,500.00	44,283		61,385	42,489	(893)			(893)	47	41,643	(218)	(16,916)	(17,134)	625		U
Y9664Q-10-3	WINTEK CORP.	D	09/22/2011	BERNSTEIN	2,000.00	1,860		3,670	3,164	663			663	(117)	3,710	(61)	(1,789)	(1,850)	52		U
97651M-10-9	WIPRO LTD. ADS	F	07/26/2011	BARCLAYS CAPITAL	300.00	3,694		4,515	4,641	(126)			(126)		4,515		(821)	(821)	13		L
929297-10-9	WMS INDUSTRIES INC		09/15/2011	BARCLAYS CAPITAL	332.00	6,668		11,011							11,011		(4,343)	(4,343)			L
980745-10-3	WOODWARD INC.		08/10/2011	JP MORGAN CHASE	228.00	6,119		8,139							8,139		(2,020)	(2,020)			L
981811-10-2	WORTHINGTON INDUSTRIES		08/10/2011	JP MORGAN CHASE	361.00	5,974		7,664							7,664		(1,690)	(1,690)	36		L
SB0PR2-N2-9	WUMART STORES INC.	D	09/22/2011	VARIOUS	5,000.00	11,238		13,492	12,336	1,157			1,157	10	13,503	(50)	(2,215)	(2,265)	138		U
G98149-10-0	WYNN MACAU LTD.	D	07/11/2011	BERNSTEIN	2,000.00	6,859		5,425							5,425		1,434	1,434			U
Y7125N-10-7	XL AXIATA	D	09/22/2011	BERNSTEIN	6,000.00	3,273		4,353							4,366	(185)	(908)	(1,093)			U
S69875-83-9	YANG MING MARINE TRANSPORT C	D	07/11/2011	BERNSTEIN	3,000.00	2,168		3,010							3,018	15	(865)	(850)			U
Y9728A-10-2	YANGZIJIANG SHIPBUILDING HOLDI	D	09/22/2011	BERNSTEIN	4,000.00	3,516		6,294	5,963	407			407	(77)	6,294	171	(2,949)	(2,778)	145		U
Y97417-10-2	YANZHOU COAL MINING CO. LTD.	D	07/11/2011	BERNSTEIN	6,000.00	23,123		18,762	18,330	376			376	56	18,762	(95)	4,456	4,361	486		U
Y98498-10-1	YOUNG FAST OPTOELECTRONICS C	D	09/22/2011	BERNSTEIN	2,000.00	5,453		5,693	4,390	1,480			1,480	(664)	5,205	(78)	326	248	290		U
Y9861K-10-7	YTL POWER INTERNATIONAL BHD	D	07/11/2011	BERNSTEIN	55,400.00	40,630		44,578	43,923	1,053			1,053	(296)	44,680	1,538	(5,588)	(4,050)	1,359		U
Y2652W-10-9	YUANTA FINANCIAL HOLDING CO. LT	D	09/22/2011	BERNSTEIN	18,000.00	10,924		13,826							13,949	(305)	(2,720)	(3,025)			U
S65865-37-0	YUE YUEN INDUSTRIAL (HOLDINGS)	D	09/22/2011	BERNSTEIN	7,000.00	21,292		26,159	25,171	960			960	35	26,165	(97)	(4,776)	(4,873)	809		U
989207-10-5	ZEBRA TECHNOLOGIES CORP. CL A		08/10/2011	JP MORGAN CHASE	244.00	7,711		10,167							10,167		(2,456)	(2,456)			L
SB1H50-82-1	ZHAOJIN MINING INDUSTRY CO. LTD	D	09/22/2011	BERNSTEIN	4,500.00	9,028		10,170							10,178	(2)	(1,147)	(1,149)	76		U
S69907-63-2	ZHEJIANG EXPRESSWAY CO. LTD.	D	09/22/2011	BERNSTEIN	46,000.00	30,035		47,790	45,332	2,368			2,368	112	47,812	(244)	(17,532)	(17,776)	1,875		U
Y2655E-10-6	ZIJIN MINING GROUP CO. LTD.	D	07/11/2011	BERNSTEIN	4,000.00	2,124		2,836	2,472	355			355	8	2,836	(14)	(698)	(712)	37		U
Y0004F-10-5	ZTE CORP H	D	07/11/2011	BERNSTEIN	600.00	2,365		2,090	1,988	100			100	3	1,706	(7)	52	45	26		U
9099999	Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	29,276,617		31,121,139	17,736,318	(4,579)		1,042,038	(1,046,617)	(22,119)	29,938,599	135,622	(924,827)	(789,205)	118,259	X X X	X X X
9AMMF0-5B-2	US BANK MONEY MKT 5 - CT		08/17/2011	DIRECT	2,298,524.7	2,298,525		2,298,525	2,280,927						2,298,525				853		U
9299999	Total - Common Stock - Mutual Funds				X X X	2,298,525	X X X	2,298,525	2,280,927						2,298,525				853	X X X	X X X
9799997	Total - Common Stock - Part 4				X X X	31,575,142	X X X	33,419,664	20,017,245	(4,579)		1,042,038	(1,046,617)	(22,119)	32,237,124	135,622	(924,827)	(789,205)	119,112	X X X	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 310

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
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	31,575,142	X X X	33,419,664	20,017,245	(4,579)		1,042,038	(1,046,617)	(22,119)	32,237,124	135,622	(924,827)	(789,205)	119,112	X X X	X X X
9899999	Total Preferred and Common Stocks				X X X	31,575,142	X X X	33,419,964	20,017,275	(4,309)		1,042,038	(1,046,347)	(22,119)	32,237,424	135,622	(925,127)	(789,505)	119,112	X X X	X X X
9999999	Totals					135,108,586	X X X	136,257,181	117,499,679	214,542	(24,754)	1,042,038	(852,250)	(22,119)	134,061,678	135,622	784,061	919,683	5,755,367	X X X	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 310 .

NONE Schedule DB - Part A - Section 1

NONE Schedule DB - Part B - Section 1

NONE Schedule DB - Part D

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Desig-nation/ Market Indicator	4 Fair Value	5 Book / Adjusted Carrying Value	6 Maturity Dates
000000-00-0	BARCLAYS BANK PLC - Time Deposit	1	525,256	525,256	10/03/2011
000000-00-0	BARCLAYS CAPITAL - REPO - A1P1 Money Markets	1	8,666,730	8,666,730	10/31/2011
000000-00-0	DEN DANSKE LONDON - Time Deposit	1	3,939,423	3,939,423	10/03/2011
000000-00-0	DEUTSCHE BANK GC - Time Deposit	1	682,833	682,833	10/03/2011
000000-00-0	FMS WERTMANAGEMENT - Time Deposit	1	1,313,141	1,313,141	10/03/2011
000000-00-0	NATIXIS FINANCIAL PRODUCTS LLC - Master Note - Floating	1	3,939,423	3,939,423	10/03/2011
000000-00-0	NATIXIS GC - Time Deposit	1	262,628	262,628	10/03/2011
000000-00-0	RBC CAPITAL MKS - REPO - AA Corporate Bonds	1	1,313,141	1,313,141	11/04/2011
000000-00-0	SUMITOMO MITSUI BANK CORP BRUS - Time Deposit	1	1,050,525	1,050,513	10/17/2011
000000-00-0	UNITED OVERSEAS BANK LTD, NY - Time Deposit	1	1,313,169	1,313,141	10/28/2011
000000-00-0	GOLDMAN SACHS GROUP, INC - Promissory Notes	1	2,416,179	2,416,179	10/17/2011
00077K-9A-3	ABN Amro Bank N.V. - Eurodollar Zero Coupon CD	1	2,100,872	2,100,483	10/12/2011
05576V-XM-1	BTM CAPITAL CORP - Commercial Paper	1	1,050,396	1,050,225	10/21/2011
0667K8-9R-9	BANQUE ETCAISSE D EPARGNE DE L ETAT - Eurodollar Zero Coupon CD	1	1,050,346	1,050,241	10/26/2011
06737J-X3-4	BARCLAYS U.S. FUNDING CORP - Commercial Paper	1	1,313,141	1,313,134	10/03/2011
20259X-2W-2	COMMERZBANK AG NY - Yankee C/D - Fixed	1	1,313,158	1,313,141	10/03/2011
22550C-T3-5	CREDIT SUISSE, NY - Yankee C/D - Fixed	1	1,838,393	1,839,173	10/04/2011
25154U-CG-7	DEUTSCHE BANK N.Y. - Yankee C/D - Fixed	1	1,050,552	1,050,513	10/19/2011
29603F-EF-9	ERSTE BANK NEW YORK - Yankee C/D - Fixed	1	1,313,209	1,313,153	10/11/2011
29604D-XU-9	Erste Abwicklungsanstalt - Commercial Paper	1	1,312,929	1,312,779	10/28/2011
29604D-XX-3	Erste Abwicklungsanstalt - Commercial Paper	1	1,312,893	1,312,683	10/31/2011
65602Q-KF-3	NORINCHUKIN BANK NY - Yankee C/D - Fixed	1	1,050,413	1,050,500	12/01/2011
65602Q-LN-5	NORINCHUKIN BANK NY - Yankee C/D - Fixed	1	1,575,678	1,575,769	12/22/2011
6931M3-XB-0	PB FINANCE DELAWARE - Commercial Paper	1	2,521,046	2,520,092	10/11/2011
80584U-X5-3	SCALDIS CAPITAL LLC - Commercial Paper	1	3,414,084	3,413,735	10/05/2011
83050U-XM-5	SKANDANAVISKA ENSKILDA BANKEN - Commercial Paper	1	1,785,673	1,785,455	10/21/2011
83051A-ST-9	SKANDI NEW YORK - Yankee C/D - Fixed	1	1,313,153	1,313,141	10/11/2011
8672E3-XB-7	SUNCORP METWAY LTD - Commercial Paper	1	1,829,110	1,828,764	10/11/2011
8672E3-XQ-4	SUNCORP METWAY LTD - Commercial Paper	1	1,575,548	1,575,309	10/24/2011
86958G-ZL-2	SVENSKA HANDELSBANKEN,INC - Commercial Paper	1	1,312,290	1,312,086	12/20/2011
87019Q-9G-5	SWEDBANK, LONDON - Eurodollar C/D - Fixed	1	1,313,176	1,313,141	10/24/2011
3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			56,768,508	56,765,925	X X X
000000-00-0	BARCLAYS CAPITAL - REPO-PRI LAB CMO'S	1	2,626,282	2,626,282	10/31/2011
000000-00-0	CITIGROUP GLOBAL MARKETS INC - REPO - AAA Asset Backed Securities	1	2,626,282	2,626,282	11/04/2011
000000-00-0	ML PIERCE FENNER & SMITH INC - REPO - U.S. Agency Mortgages	1	367,679	367,679	10/03/2011
000000-00-0	NOMURA SECURITIES - REPO - U.S. Agency Mortgages	2	2,626,282	2,626,282	10/03/2011
000000-00-0	SOCIETE GENERALE NY BRANCH - REPO - U.S. Agency Mortgages	1	2,520,849	2,520,849	10/03/2011
1373X3-X6-9	CANCARA ASSET SECURITISATION LLC - Commercial Paper - Asset Backed	1	1,575,719	1,575,463	10/06/2011
1373X3-XL-6	CANCARA ASSET SECURITISATION LLC - Commercial Paper - Asset Backed	1	1,050,392	1,050,245	10/20/2011
3686M1-XB-7	GEMINI SECURITIZATION CORP - Commercial Paper - Asset Backed	1	1,314,378	1,314,093	10/11/2011
56274M-X6-4	MANHATTAN ASSET FUNDING COMPANY - Commercial Paper - Asset Backed	1	1,575,719	1,575,428	10/06/2011
56274M-XJ-6	MANHATTAN ASSET FUNDING COMPANY - Commercial Paper - Asset Backed	1	1,050,408	1,050,293	10/18/2011
5766P1-X3-0	MATCHPOINT FINANCE PLC - Commercial Paper - Asset Backed	1	3,939,371	3,938,766	10/03/2011
76203M-XB-7	RHEIN-MAIN SECURITISATON LIMITED - Commercial Paper - Asset Backed	1	2,289,985	2,288,792	10/11/2011
76205M-XB-5	RHEINGOLD SECURITIZATION - Commercial Paper - Asset Backed	1	1,575,678	1,574,926	10/11/2011
78064J-GQ-4	ROYAL PARK INVESTMENT FUNDING CORP - Commercial Paper - Asset Backed	1	525,240	524,972	10/07/2011
78064T-FS-9	ROYAL PARK INVESTMENT FUNDING CORP - Commercial Paper - Asset Backed	1	1,050,371	1,049,856	10/27/2011
78064T-FU-4	ROYAL PARK INVESTMENT FUNDING CORP - Commercial Paper - Asset Backed	1	2,100,690	2,099,844	10/27/2011
92512M-X3-8	VERSAILLES COMMERCIAL PAPER LLC - Commercial Paper - Asset Backed	1	2,626,240	2,625,950	10/03/2011
92512M-X4-6	VERSAILLES COMMERCIAL PAPER LLC - Commercial Paper - Asset Backed	1	1,575,736	1,575,570	10/04/2011
98137S-XK-9	WORKING CAPITAL MANAGEMENT CO. - Commercial Paper - Asset Backed	1	1,050,411	1,050,213	10/19/2011
3599999 Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			34,067,712	34,061,785	X X X
3899999 Subtotals – Industrial and Miscellaneous (Unaffiliated)			90,836,220	90,827,710	X X X
7799999 Totals – Issuer Obligations			56,768,508	56,765,925	X X X
8099999 Totals – Other Loan-Backed and Structured Securities			34,067,712	34,061,785	X X X
8399999 Total Bonds			90,836,220	90,827,710	X X X
9999999 Totals			90,836,220	90,827,710	X X X

General Interrogatory:

1. Total activity for the year to date Fair Value $ 67,408,799 Book/Adjusted Carrying Value $ 67,403,768
2. Average balance for the year to date Fair Value $ 56,657,552 Book/Adjusted Carrying Value $ 56,978,697
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 88,201,428; NAIC 2 $ 2,626,282; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0.

NONE Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest Received	Amount of Interest Accrued at	6	7	8	
Depository		Code	of Interest	During Current Quarter	Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America	Boston, MA					77,282	166,700	164,067	
Citizens Bank	Boston, MA					3,623,610	3,531,824	3,681,238	
First Financial	West Chester, OH					3,437,363	1,938,684	2,232,822	
US Bank	Cincinnati, OH					308,433	370,819	216,148	
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX						XXX
0199999 Total - Open Depositories		XXX	XXX			7,446,688	6,008,027	6,294,275	XXX
Suspended Depositories									
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories		XXX	XXX						XXX
0299999 Total Suspended Depositories		XXX	XXX						XXX
0399999 Total Cash on Deposit		XXX	XXX			7,446,688	6,008,027	6,294,275	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999 Total		XXX	XXX			7,446,688	6,008,027	6,294,275	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
BANK OF NEW YORK CASH RESERVE		09/30/2011	0.010	10/03/2011	3,573,783	27	592
8499999 Sweep Accounts					3,573,783	27	592
8699999 Total Cash Equivalents					3,573,783	27	592

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
685,434	692,025	527,987

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: $ 3,835

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. $