

QUARTERLY STATEMENT

OF THE

THE OHIO CASUALTY INSURANCE COMPANY

of **FAIRFIELD**

in the state of **OHIO**

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

March 31, 2012

PROPERTY AND CASUALTY

2012



24074201220100101

QUARTERLY STATEMENT

AS OF MARCH 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

The Ohio Casualty Insurance Company

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

OFFICERS
Chairman of the Board
James Paul Condrin, III

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

VICE-PRESIDENTS

Name	Title	Name	Title
Anthony Alexander Fontanes	EVP and Chief Investment Officer	Michael Jospheh Fallon	Executive Vice President

DIRECTORS OR TRUSTEES

James Paul Condrin, III	John Derek Doyle	Michael Joseph Fallon	Dexter Robert Legg
Christopher Charles Mansfield	James Paul McKenney		

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	James Paul McKenney
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President and Chief Executive Officer	Secretary	Treasurer and Chief Financial Officer
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	[X] Yes [] No
16th day of April, 2012	b. If no:	1. State the amendment number
		2. Date filed
		3. Number of pages attached

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,042,564,126		3,042,564,126	2,997,650,085
2. Stocks:				
2.1 Preferred stocks	12,917,750		12,917,750	9,544,400
2.2 Common stocks	596,274,731		596,274,731	539,744,585
3. Mortgage loans on real estate:				
3.1 First liens	100,626,493		100,626,493	101,689,613
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	28,319,293		28,319,293	28,393,247
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ 5,191,489), cash equivalents (\$ 11,970,281), and short-term investments (\$ 80,510,019)	97,671,789		97,671,789	142,916,936
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	15,232,659		15,232,659	10,803,078
9. Receivables for securities	12,674,599		12,674,599	8,742,010
10. Securities lending reinvested collateral assets	59,869,718		59,869,718	60,001,971
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,966,151,158		3,966,151,158	3,899,485,925
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	33,386,834		33,386,834	38,086,880
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	82,635,754	9,282,122	73,353,632	81,746,419
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,394,438 earned but unbilled premiums)	607,750,236	139,444	607,610,792	615,151,474
15.3 Accrued retrospective premiums	367,404	33,804	333,600	941,994
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	21,633,952		21,633,952	15,738,006
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	71,972		71,972	
18.2 Net deferred tax asset	202,389,031	74,109,969	128,279,062	129,275,220
19. Guaranty funds receivable or on deposit	868,040		868,040	2,452,752
20. Electronic data processing equipment and software	318,724	120,259	198,465	276,909
21. Furniture and equipment, including health care delivery assets (\$ 0)	69,762	69,762		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	84,542,779		84,542,779	57,223,229
24. Health care (\$ 0) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	22,291,367	3,171,682	19,119,685	19,582,056
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,022,477,013	86,927,042	4,935,549,971	4,859,960,864
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	5,022,477,013	86,927,042	4,935,549,971	4,859,960,864

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	12,147,678		12,147,678	12,048,781
2502. Equities and deposits in pools and associations	5,390,267		5,390,267	5,343,812
2503. Other assets	4,753,422	3,171,682	1,581,740	2,189,463
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	22,291,367	3,171,682	19,119,685	19,582,056

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 222,823,954)	1,847,826,172	1,838,931,772
2. Reinsurance payable on paid losses and loss adjustment expenses	122,785,233	137,260,609
3. Loss adjustment expenses	405,770,124	406,620,610
4. Commissions payable, contingent commissions and other similar charges	37,398,794	57,253,356
5. Other expenses (excluding taxes, licenses and fees)	27,336,292	32,330,400
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	6,791,712	15,135,483
7.1. Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))		1,662,152
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 \$ 155,044,868 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	1,017,005,108	1,027,980,899
10. Advance premium	8,254,694	7,017,093
11. Dividends declared and unpaid:		
11.1. Stockholders		
11.2. Policyholders	227,494	281,485
12. Ceded reinsurance premiums payable (net of ceding commissions)	21,745,921	19,742,872
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	3,133,874	2,029,688
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	68,608,121	72,639,090
19. Payable to parent, subsidiaries and affiliates	74,234,963	49,802,134
20. Derivatives		
21. Payable for securities	30,698,920	8,951,500
22. Payable for securities lending	59,869,718	60,001,971
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	26,953,052	34,759,759
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,758,640,192	3,772,400,873
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	3,758,640,192	3,772,400,873
29. Aggregate write-ins for special surplus funds	4,248,804	42,811,154
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)	635,882,328	507,970,190
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)	1,176,909,779	1,087,559,991
38. Totals (Page 2, Line 28, Col. 3)	4,935,549,971	4,859,960,864

DETAILS OF WRITE-IN LINES		
2501. Retroactive reinsurance reserves	17,814,259	18,095,830
2502. Other liabilities	8,039,475	15,565,054
2503. Amounts held under uninsured plans	1,099,318	1,098,875
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	26,953,052	34,759,759
2901. Special surplus from retroactive reinsurance	4,248,804	4,288,575
2902. SSAP 10R incremental change		38,522,579
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	4,248,804	42,811,154
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 76,997,628)	78,833,253	85,570,095	334,268,494
1.2 Assumed (written \$ 525,172,708)	536,702,092	520,994,257	2,136,133,072
1.3 Ceded (written \$ 76,997,628)	78,833,253	85,570,095	334,268,494
1.4 Net (written \$ 525,172,708)	536,702,092	520,994,257	2,136,133,072
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 308,372,316):			
2.1 Direct	36,832,705	7,581,653	107,491,408
2.2 Assumed	298,715,574	288,824,277	1,321,583,844
2.3 Ceded	36,832,705	7,581,653	107,491,408
2.4 Net	298,715,574	288,824,277	1,321,583,844
3. Loss adjustment expenses incurred	62,363,516	58,408,971	258,060,957
4. Other underwriting expenses incurred	167,594,227	162,970,165	688,709,475
5. Aggregate write-ins for underwriting deductions		(218,342)	(218,342)
6. Total underwriting deductions (Lines 2 through 5)	528,673,317	509,985,071	2,268,135,934
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	8,028,775	11,009,186	(132,002,862)
INVESTMENT INCOME			
9. Net investment income earned	36,866,480	39,221,944	156,950,204
10. Net realized capital gains (losses) less capital gains tax of \$ (589,717)	(1,095,185)	3,868,883	(1,555,031)
11. Net investment gain (loss) (Lines 9 + 10)	35,771,295	43,090,827	155,395,173
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 4,929 amount charged off \$ 1,138,618)	(1,133,688)	(1,039,379)	(4,774,581)
13. Finance and service charges not included in premiums	4,522,297	4,426,193	18,035,299
14. Aggregate write-ins for miscellaneous income	360,967	(50,340)	(6,620,424)
15. Total other income (Lines 12 through 14)	3,749,576	3,336,474	6,640,294
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	47,549,646	57,436,487	30,032,605
17. Dividends to policyholders	1,602,405	887,140	4,289,770
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)	45,947,241	56,549,347	25,742,835
19. Federal and foreign income taxes incurred	(1,144,407)	11,411,965	(2,092,676)
20. Net income (Line 18 minus Line 19) (to Line 22)	47,091,648	45,137,382	27,835,511
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,087,559,991	1,117,154,713	1,117,154,713
22. Net income (from Line 20)	47,091,648	45,137,382	27,835,511
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 13,269,889	26,358,899	2,014,206	(5,075,850)
25. Change in net unrealized foreign exchange capital gain (loss)	2,681,283	957,849	(5,742,804)
26. Change in net deferred income tax	(1,478,081)	(805,139)	2,303,194
27. Change in nonadmitted assets	53,218,618	1,754,041	(63,357,386)
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	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			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(38,522,579)	(1,254,761)	12,807,924
38. Change in surplus as regards policyholders (Lines 22 through 37)	89,349,788	49,438,267	(29,594,722)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,176,909,779	1,166,592,980	1,087,559,991

DETAILS OF WRITE-IN LINES			
0501. Private passenger auto escrow		(218,342)	(218,342)
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)	(218,342)
1401. Other income/(expense)	503,763	(46,545)	(6,184,964)
1402. Retroactive reinsurance gain/(loss)	(142,796)	(3,795)	(435,460)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	360,967	(50,340)	(6,620,424)
3701. Other changes in surplus			5,325,381
3702. SSAP 10R incremental change	(38,522,579)	(1,254,761)	7,482,543
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	(38,522,579)	(1,254,761)	12,807,924

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	542,896,887	522,170,547	2,137,958,335
2. Net investment income	45,130,018	46,749,094	172,844,079
3. Miscellaneous income	4,807,750	4,256,899	6,295,359
4. Total (Lines 1 to 3)	592,834,655	573,176,540	2,317,097,773
5. Benefit and loss related payments	314,223,465	273,196,057	1,280,603,760
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	264,367,290	240,981,118	931,496,499
8. Dividends paid to policyholders	1,656,396	826,990	4,199,506
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)		16,860,793	1,838,341
10. Total (Lines 5 through 9)	580,247,151	531,864,958	2,218,138,106
11. Net cash from operations (Line 4 minus Line 10)	12,587,504	41,311,582	98,959,667
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	207,075,178	223,868,628	603,731,389
12.2 Stocks	4,726,581	65,173,159	114,611,073
12.3 Mortgage loans	1,714,513	958,677	7,858,946
12.4 Real estate			
12.5 Other invested assets	60,065,551	23,478,143	256,645,873
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(3,934,649)	(144,547)	(8,312,194)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	269,647,174	313,334,060	974,535,087
13. Cost of investments acquired (long-term only):			
13.1 Bonds	247,910,523	230,429,830	522,011,684
13.2 Stocks	31,076,648	69,403,066	194,953,722
13.3 Mortgage loans	779,197	35,298	169,361
13.4 Real estate	335,601	(63,163)	464,680
13.5 Other invested assets	64,513,118	70,518,957	303,043,365
13.6 Miscellaneous applications	(21,747,420)	(18,975,631)	1,481,632
13.7 Total investments acquired (Lines 13.1 to 13.6)	322,867,667	351,348,357	1,022,124,444
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)	(53,220,493)	(38,014,297)	(47,589,357)
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			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(4,612,158)	44,523,962	(48,308,919)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,612,158)	44,523,962	(48,308,919)
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)	(45,245,147)	47,821,247	3,061,391
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	142,916,936	139,855,545	139,855,545
19.2 End of period (Line 18 plus Line 19.1)	97,671,789	187,676,792	142,916,936

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

20.0001	12.3 - Proceeds from investments sold, matured or repaid - Mortgage loans		539,635
20.0002	13.5 Cost of Investment Acquired - Other invested assets		539,635
20.0003			

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

Effective January 1, 2012, the Company adopted SSAP No. 101, *Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10* (“SSAP No. 101”). There was no cumulative effect adjustment resulting from the adoption of SSAP No. 101.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

No change.

Note 5 - Investments

D. Loan Backed Securities

- 1. Prepayment speed assumptions are updated monthly with data sourced from the Bloomberg data service.
- 2. All Loan Backed Securities with a recognized other-than-temporary impairment disclosed in the aggregate during 2012 as of March 31, 2012: None
- 3. Each Loan Backed Security with a recognized other-than-temporary impairment held by the Company at March 31, 2012:

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
021460AB6	959,301	912,285	47,016	912,285	666,161	12/31/2011
021460AB6	893,799	846,721	47,078	846,721	672,720	3/31/2012
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
07387AGC3	2,335,667	1,959,723	375,944	1,959,723	1,990,555	3/31/2012
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
17309BAB3	986,082	973,554	12,528	973,554	783,440	12/31/2011
17309BAB3	812,478	767,490	44,988	767,490	619,089	3/31/2012
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
32052GAA2	1,506,587	1,487,953	18,634	1,487,953	1,215,698	12/31/2011
32052GAA2	1,414,986	1,310,952	104,034	1,310,952	1,213,245	3/31/2012
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
41161PMY6	1,693,386	1,573,108	120,279	1,573,108	772,678	12/31/2011
41161PMY6	1,543,479	1,362,726	180,753	1,362,726	824,939	3/31/2012

NOTES TO FINANCIAL STATEMENTS

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
74958AAC8	1,273,012	1,242,593	30,419	1,242,593	1,084,638	12/31/2011
74958AAC8	1,184,582	1,151,144	33,437	1,151,144	1,097,222	3/31/2012
73316PJD3	2,333,910	2,249,704	84,206	2,249,704	1,674,137	3/31/2012

4. All impaired Loan Backed Securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss as of March 31, 2012:

	1	2
	Less Than 12 Months	12 Months or Longer
Gross Unrealized Loss	(367,133)	(2,516,873)
Fair Value of Securities with Unrealized Losses	26,840,799	28,447,831

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’ surplus. 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

- F. Effective March 5, 2012, the Company entered into revolving credit agreements with certain affiliates. The aggregate maximum amount that can be borrowed under these agreements is \$200,000,000. As of March 31, 2012, there are no borrowings outstanding.

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.

NOTES TO FINANCIAL STATEMENTS

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

No change.

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

C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There are no transactions for securities with NAIC designation 3 or below sold during the first quarter of 2012, and reacquired within 30 days of the sale date.

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

No change.

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

No change.

Note 20 - Fair Value Measurements

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

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

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

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

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

The following table summarizes the Company’s assets and liabilities that are measured at fair value at March 31, 2012:

1	2	3	4	5
Description	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
Issuer Obligations	\$ -	\$ 69,701,346	\$ 138,829	\$ 69,840,175
Residential Mortgage-Backed Securities	-	10,684,528	-	\$ 10,684,528
Total Bonds	\$ -	\$ 80,385,874	\$ 138,829	\$ 80,524,703
Preferred Stocks				
Industrial and Miscellaneous (Unaffiliated)	\$ -	\$ 12,619,750	\$ -	\$ 12,619,750
Total Preferred Stocks	\$ -	\$ 12,619,750	\$ -	\$ 12,619,750
Common Stocks				
Industrial and Miscellaneous	\$ 271,159,110	\$ -	\$ 319,231	\$ 271,478,341
Total Common Stocks	\$ 271,159,110	\$ -	\$ 319,231	\$ 271,478,341
Total assets at fair value	\$ 271,159,110	\$ 93,005,624	\$ 458,060	\$ 364,622,794
Liabilities at fair value				
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

The Company did not have significant transfers between Levels 1 and 2 during the period ended March 31, 2012.

NOTES TO FINANCIAL STATEMENTS

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	8	9	10	11
	Balance at 12/31/2011	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	Settlements	Balance at 03/31/2012
Bonds	\$3,119,680	\$ -	(\$3,000,000)	\$ -	\$19,149	\$ -	\$ -	\$ -	\$ -	\$138,829
Preferred Stock	-	-	-	-	-	-	-	-	-	-
Common Stock	319,231	-	-	-	-	-	-	-	-	319,231
Total	\$3,438,911	\$ -	(\$3,000,000)	\$ -	\$19,149	\$ -	\$ -	\$ -	\$ -	\$458,060

3. Policy on Transfers Into and Out of Level 3

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

4. Inputs and Techniques Used for Fair Value

Fixed Maturities

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

U.S. government and agency

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

Mortgage-Backed Securities

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

Asset-Backed Securities

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

Municipals

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

NOTES TO FINANCIAL STATEMENTS

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.

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. Other Fair Value Disclosures

Not applicable

C. Aggregate Fair Value of All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Cash, Cash Equivalents, and Short Term	\$ 97,671,789	\$ 97,671,789	\$ 97,671,789	\$ -	\$ -	\$ -
Bonds	3,195,506,137	3,042,564,126	47,270,857	3,061,032,994	87,202,286	-
Preferred Stock	13,473,815	12,917,750	-	12,619,750	854,065	-
Common Stock	278,491,983	278,491,984	278,172,752	-	319,231	-
Securities Lending Reinvested Collateral	59,869,718	59,869,718	-	59,869,718	-	-
Mortgage Loans	112,019,993	100,626,493	-	-	112,019,993	-
Surplus Notes	-	-	-	-	-	-
Total	\$ 3,757,033,435	\$ 3,592,141,860	\$ 423,115,398	\$ 3,133,522,462	\$ 200,395,575	\$ -

D. Not Practicable to Estimate Fair Value

Not applicable

Note 21 - Other Items

No change.

Note 22 - Events Subsequent

No change.

Note 23 - Reinsurance

No change.

NOTES TO FINANCIAL STATEMENTS

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 during the first quarter of 2012. This decrease was primarily the result of updated reserving analyses and improving loss trends in the Commercial Multiple Peril and Other Liability lines. This was partially offset with an increase in the Fidelity/Surety line, which is the result of deteriorating loss trends. 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.

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 [] No [X]

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

Yes [] No [X]

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

Yes [] No [X]

2.2 If yes, date of change:

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

Yes [X] No []

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

Yes [] No [X]

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

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

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

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

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

12/31/2008

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

12/31/2008

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

05/28/2010

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

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

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

Yes [] No [X]

7.2 If yes, give full information

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

Yes [] No [X]

GENERAL INTERROGATORIES

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

.....

.....

.....

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

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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 FDIC	6 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 the 1st quarter, Liberty Mutual Group published certain non-material changes to its Code of Business Ethics and Conduct designed to clarify existing Code 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: \$ 693,414

GENERAL INTERROGATORIES

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 313,386,642	\$ 317,782,747
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 325	\$ 325
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 313,386,967	\$ 317,783,072
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

Yes [X] No []

17.2 If no, list exceptions:

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

Yes [] No [X]

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

Yes [] No [X]

3.2 If yes, give full and complete information thereto:

.....

.....

.....

.....

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

Yes [] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1. A&H loss percent 0.00 %

5.2. A&H cost containment percent 0.00 %

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

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

Yes [] No [X]

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

\$ 0

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

Yes [] No [X]

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

\$ 0

NONE Schedule F

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year To Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
			2	3	4	5	6	7	
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	
1.	Alabama	AL	L	753,770	910,640	430,550	36,096	7,317,374	8,024,729
2.	Alaska	AK	L	2,448,110	2,684,404	756,650	914,930	12,329,014	11,696,368
3.	Arizona	AZ	L	876,635	725,737	104,549	294,217	4,949,909	7,370,393
4.	Arkansas	AR	L	419,557	234,970	1,070,467	76,837	3,054,639	4,836,675
5.	California	CA	L	766,866	658,017			322,082	801,511
6.	Colorado	CO	L	671,249	625,013	1,649,661	59,384	2,765,612	3,137,901
7.	Connecticut	CT	L	1,345,448	1,434,747	416,768	1,182,100	26,922,695	29,412,348
8.	Delaware	DE	L	411,417	275,767	1,735	8,479	1,528,430	1,183,058
9.	District of Columbia	DC	L	191,526	252,051	(75)	1,088	1,027,125	952,222
10.	Florida	FL	L	5,652,751	5,298,321	1,707,644	1,388,414	32,538,954	35,221,512
11.	Georgia	GA	L	1,630,019	1,373,108	5,199,188	316,209	13,213,185	10,395,413
12.	Hawaii	HI	L	27,101	57,331			311,207	283,307
13.	Idaho	ID	L	347,208	366,252	44,154	384,841	1,446,797	1,084,820
14.	Illinois	IL	L	2,354,856	1,945,901	930,936	1,217,085	18,266,722	20,021,117
15.	Indiana	IN	L	1,473,509	1,262,838	1,631,337	343,779	5,727,310	5,414,479
16.	Iowa	IA	L	174,640	56,880	11,624	57,419	2,090,547	1,958,490
17.	Kansas	KS	L	236,748	330,461	32,701	59,823	1,334,396	1,620,788
18.	Kentucky	KY	L	3,995,742	4,405,413	1,881,908	1,513,003	31,177,004	27,272,065
19.	Louisiana	LA	L	727,978	880,077	263,344	1,237,054	2,282,599	3,708,114
20.	Maine	ME	L	227,349	218,919	79,300		957,499	787,923
21.	Maryland	MD	L	3,191,541	3,524,953	1,436,651	5,667,138	19,949,360	19,212,396
22.	Massachusetts	MA	L	2,010,069	1,870,594	3,135,468	535,159	16,485,738	20,267,619
23.	Michigan	MI	L	709,096	625,247	281,505	594,348	13,849,908	14,608,873
24.	Minnesota	MN	L	391,054	210,430	124,268	66,447	3,642,556	3,594,365
25.	Mississippi	MS	L	917,598	948,987	309,067	83,479	4,618,278	3,804,705
26.	Missouri	MO	L	1,021,279	1,278,325	1,483,551	425,773	10,432,909	9,042,471
27.	Montana	MT	L	215,318	147,473	16,629	23,624	660,345	524,102
28.	Nebraska	NE	L	314,084	76,241	18,436	72,302	1,701,325	1,444,208
29.	Nevada	NV	L	98,542	75,808	217,970		462,594	444,633
30.	New Hampshire	NH	L	129,765	232,876	(2,700)	1,898	2,572,596	3,030,772
31.	New Jersey	NJ	L	7,906,338	9,789,801	6,744,703	6,018,907	127,339,300	133,311,426
32.	New Mexico	NM	L	860,049	1,094,172	206,300	399,424	3,254,643	3,856,149
33.	New York	NY	L	2,470,555	2,599,071	810,553	8,294,514	46,759,911	46,304,775
34.	North Carolina	NC	L	4,164,874	4,286,687	1,416,774	1,427,398	20,503,333	18,486,174
35.	North Dakota	ND	L	153,271	86,564	3,578	3,685	311,656	346,953
36.	Ohio	OH	L	3,008,795	3,098,820	928,273	469,453	18,567,483	18,218,912
37.	Oklahoma	OK	L	2,476,803	3,159,443	1,710,322	2,626,581	11,882,866	13,381,922
38.	Oregon	OR	L	2,215,349	1,891,419	604,113	687,055	6,374,959	6,613,954
39.	Pennsylvania	PA	L	5,548,294	5,662,924	3,648,664	1,643,126	51,140,469	48,878,787
40.	Rhode Island	RI	L	369,291	208,707		1,143	1,971,821	1,972,433
41.	South Carolina	SC	L	1,298,643	1,036,115	250,957	511,953	12,710,846	11,000,767
42.	South Dakota	SD	L	42,868	12,878	6,258	905	267,332	204,623
43.	Tennessee	TN	L	1,459,475	1,434,838	408,862	475,649	10,044,084	9,951,403
44.	Texas	TX	L	3,982,503	4,347,183	2,246,581	1,272,151	27,477,516	29,074,596
45.	Utah	UT	L	717,556	807,668	78,967	71,103	4,897,782	2,653,265
46.	Vermont	VT	L	22,310	14,966		611	194,531	462,759
47.	Virginia	VA	L	1,357,754	1,356,689	336,188	169,024	15,328,552	18,280,406
48.	Washington	WA	L	3,658,984	3,281,676	394,217	3,038,589	18,845,757	21,493,140
49.	West Virginia	WV	L	158,598	161,484	47,337	15,814	519,515	567,277
50.	Wisconsin	WI	L	1,101,234	1,028,567	28,113	117,931	5,027,254	3,859,440
51.	Wyoming	WY	L	293,259	351,502	59,017	202,536	567,218	3,767,071
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CN	N						
58.	Aggregate Other Alien	OT	X X X						
59.	Totals	(a) 51		76,997,628	78,698,955	43,163,063	44,008,478	627,925,537	643,843,609

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

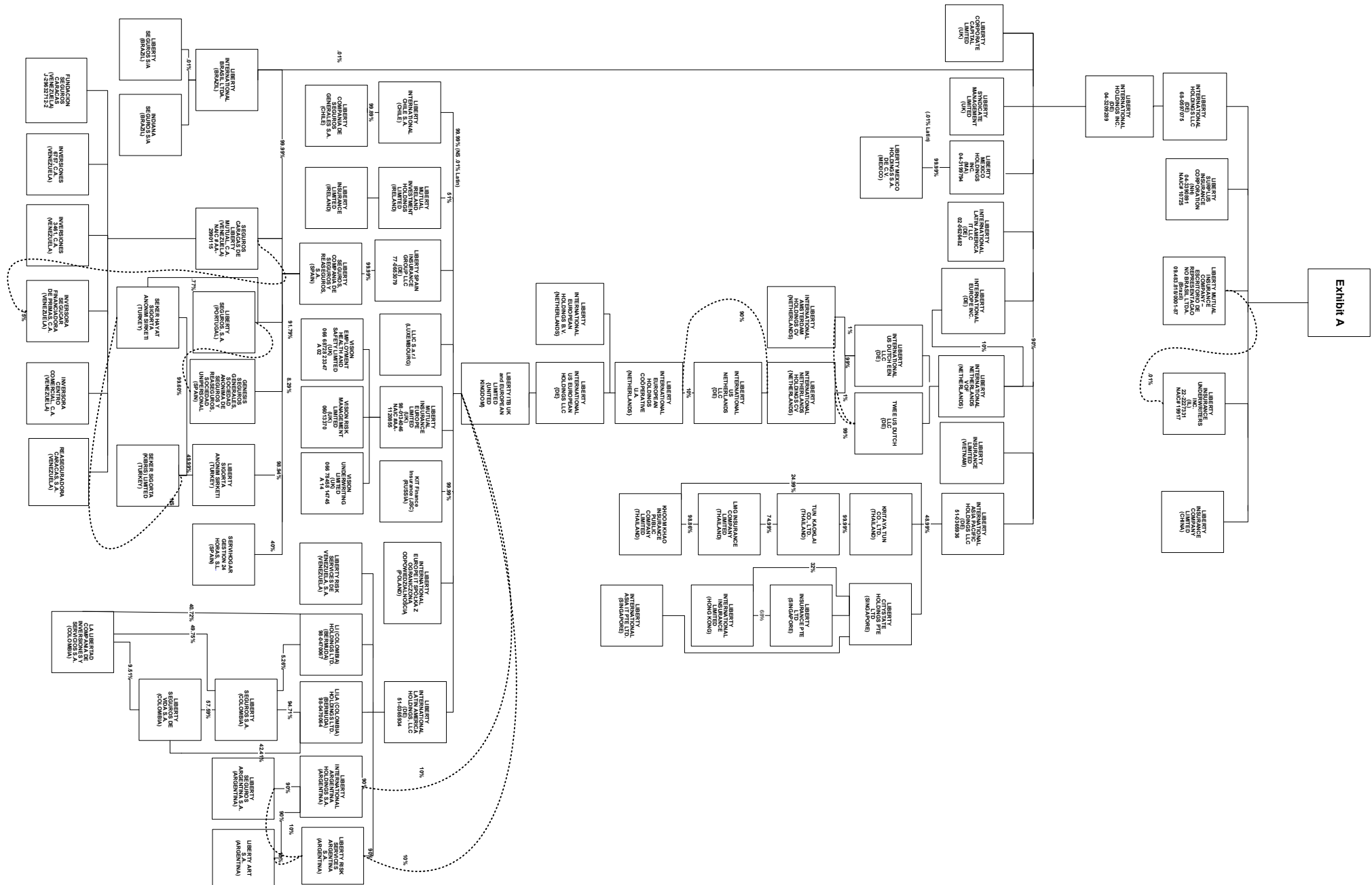
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG: (R) Registered - Non-domiciled RRGs: (Q) Qualified - Qualified or Accredited Reinsurer:

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

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

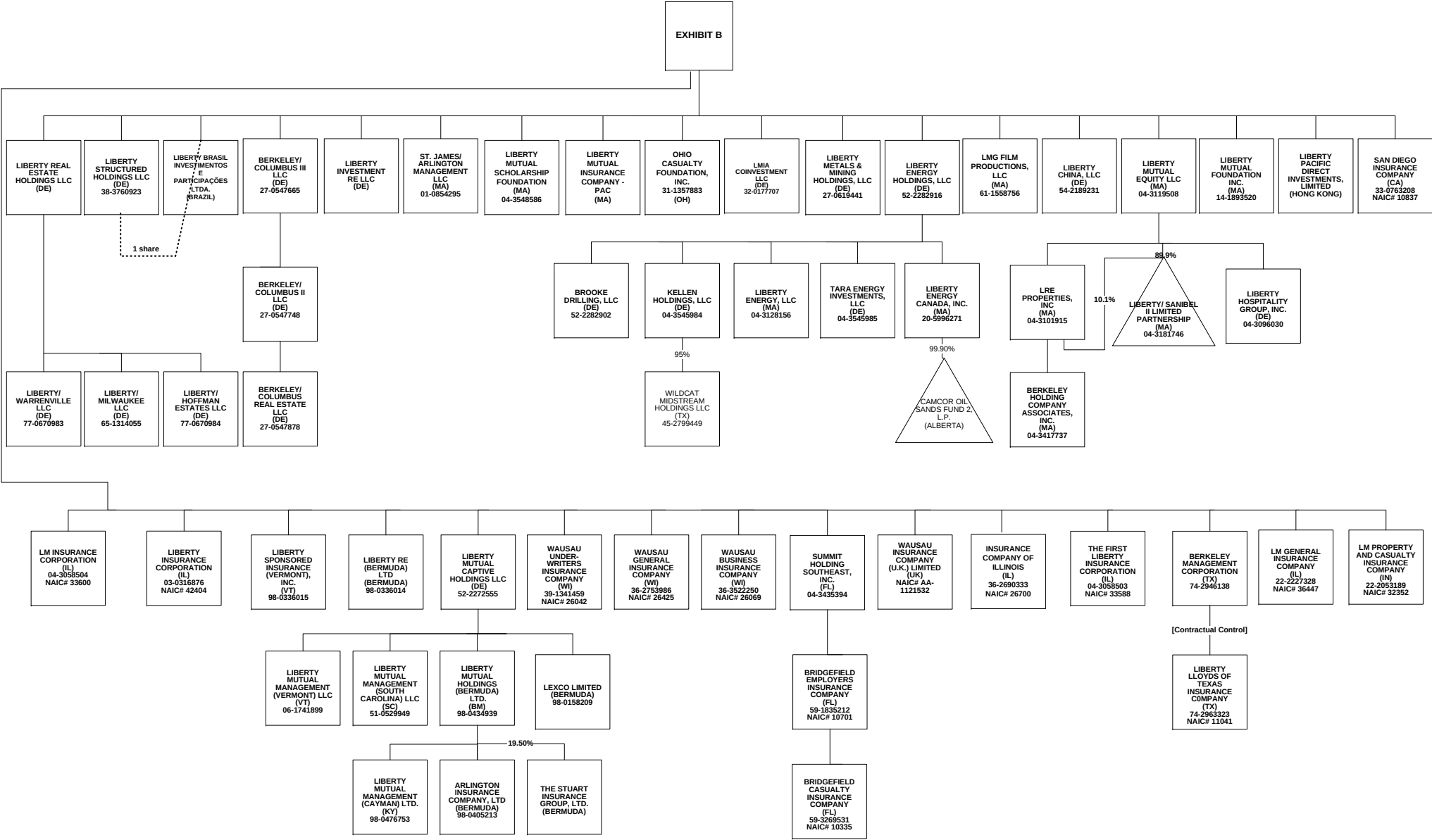
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



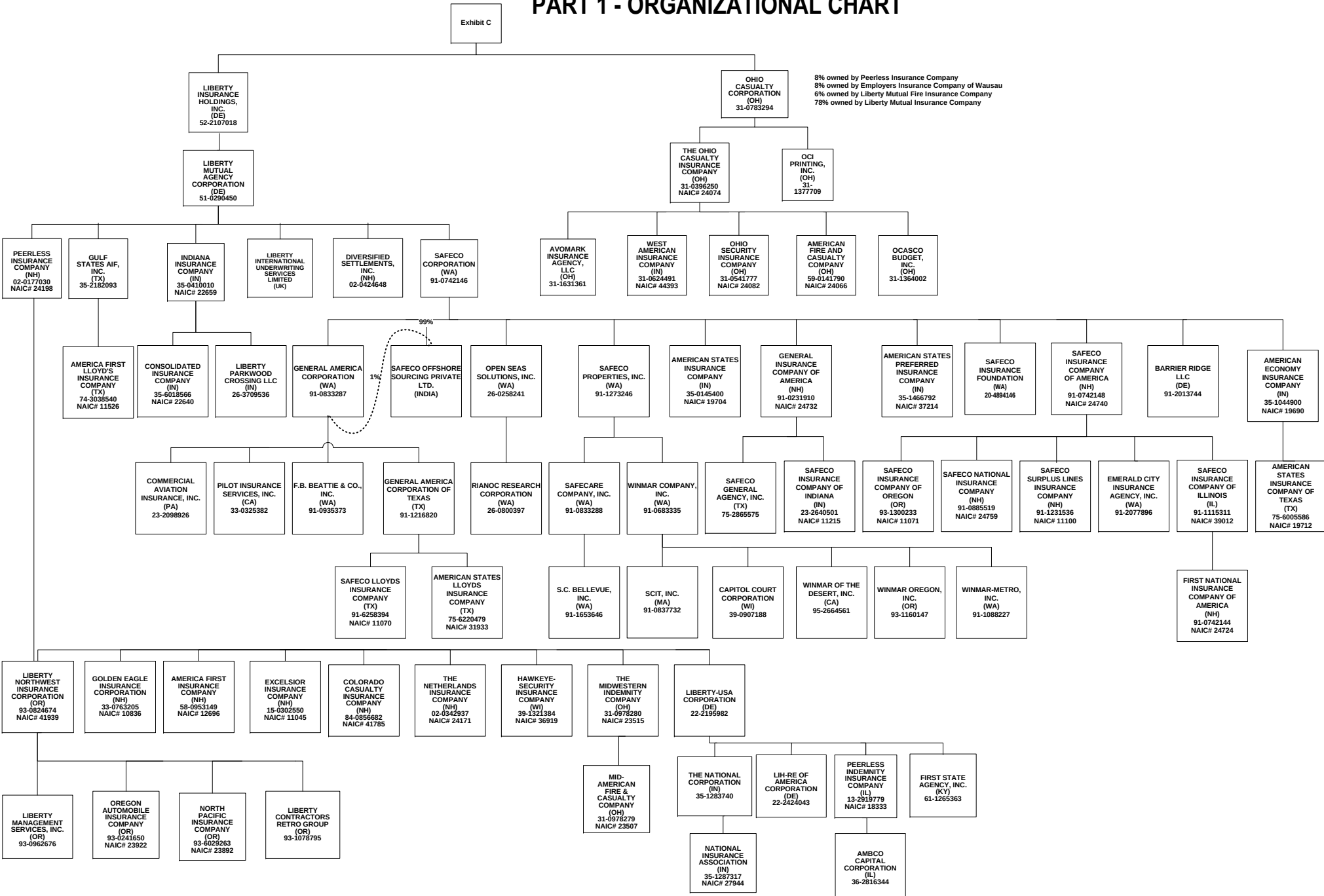
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
12	0111	Liberty Mutual Insurance Company and its	00000	36-2816344	0	0	AMBCO Capital Corporation	IL	NIA	Peerless Indemnity Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			12696	58-0953149	0	0	America First Insurance Company	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	11526	74-3038540	0	0	America First Lloyd's Insurance Company	TX	IA	Gulf States AIF, Inc.	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	19690	35-1044900	0	0	American Economy Insurance Company	IN	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	24066	59-0141790	0	0	American Fire and Casualty Company	OH	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	19704	35-0145400	0	0	American States Insurance Company	IN	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	19712	75-6005586	0	0	American States Insurance Company of Texas	TX	IA	American Economy Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	31933	75-6220479	0	0	American States Lloyds Insurance Company	TX	IA	General America Corporation of Texas	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	37214	35-1466792	0	0	American States Preferred Insurance Company	IN	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	98-0405213	0	0	Arlington Insurance Company Ltd	Be	IA	Liberty Mutual Holdings (Bermuda) Ltd	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	31-1631361	0	0	Avomark Insurance Agency, LLC	OH	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	98-0475108	0	0	BARCO Assignments Ltd.	Ba	NIA	Liberty Life Assurance Company of Boston	Influence	19.9	Liberty Mutual Holding Company Inc.	0
			00000	91-2013744	0	0	Barrier Ridge LLC	DE	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	04-3417737	0	0	Berkeley Holding Company Associates, Inc.	MA	NIA	LRE Properties, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	74-2946138	0	0	Berkeley Management Corporation	TX	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	27-0547748	0	0	Berkeley/Columbus II LLC	DE	NIA	Berkeley/Columbus III LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	27-0547665	0	0	Berkeley/Columbus III LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	27-0547878	0	0	Berkeley/Columbus Real Estate LLC	DE	NIA	Berkeley/Columbus II LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	27-0926872	0	0	Berkeley/St. James II LLC	DE	NIA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	27-0926993	0	0	Berkeley/St. James Real Estate LLC	DE	NIA	Berkeley/St. James II LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	10335	59-3269531	0	0	Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	10701	59-1835212	0	0	Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	52-2282902	0	0	Brooke Drilling, LLC	DE	NIA	Liberty Energy Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000		0	0	Camcor Oil Sands Fund 2, L.P.	Al	NIA	Liberty Energy Canada, Inc.	Ownership	99.9	Liberty Mutual Holding Company Inc.	0
			00000	39-0907188	0	0	Capitol Court Corporation	WI	NIA	Winmar Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	91-1358276	0	0	Cascade Disability Management, Inc.	WA	NIA	Liberty Mutual Managed Care LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	41785	84-0856682	0	0	Colorado Casualty Insurance Company	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	23-2098926	0	0	Commercial Aviation Insurance, Inc.	PA	NIA	General America Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	22640	35-6018566	0	0	Consolidated Insurance Company	IN	IA	Indiana Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	04-2880153	0	0	Copley Venture Capital, Inc.	MA	NIA	Liberty Financial Services, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	02-0424648	0	0	Diversified Settlements, Inc.	NH	NIA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	91-2077896	0	0	Emerald City Insurance Agency, Inc.	WA	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	21458	39-0264050	0	0	Employers Insurance Company of Wausau	WI	UIP	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	11045	15-0302550	0	0	Excelsior Insurance Company	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	91-0935373	0	0	F.B. Beattie & Co., Inc.	WA	IA	General America Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	24724	91-0742144	0	0	First National Insurance Company of America	WA	IA	Safeco Insurance Company of Illinois	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	61-1265363	0	0	First State Agency, Inc.	KY	NIA	Liberty-USA Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000		0	0	Fundacion Seguros Caracas	Ve	NIA	Seguros Caracas de Liberty Mutual, C.A.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	91-0833287	0	0	General America Corporation	WA	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	91-1216820	0	0	General America Corporation of Texas	TX	NIA	General America Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	24732	91-0231910	0	0	General Insurance Company of America	WA	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000		0	0	Genesis Seguros Generales, Sociedad Anonima de Seguros	Sp	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	Liberty Mutual Insurance Company and its	10836	33-0763205	0	0	Golden Eagle Insurance Corporation	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	35-2182093	0	0	Gulf States AIF, Inc.	TX	NIA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0111	Liberty Mutual Insurance Company and its	36919	39-1321384	0	0		Hawkeye-Security Insurance Company	WI	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-2433707	0	0		Helmsman Insurance Agency, LLC	MA	IA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-2791584	0	0		Helmsman Management Services LLC	MA	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	59-3385208	0	0		Heritage Summit HealthCare, Inc.	FL	NIA	Summit Consulting, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	22659	35-0410010	0	0		Indiana Insurance Company	IN	IA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Indiana Seguros S/A	Br	IA	Liberty International Brasil Ltda.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	26700	36-2690333	0	0		Insurance Company of Illinois	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Inversiones 3461, C.A.	Ve	NIA	Seguros Caracas de Liberty Mutual, C.A.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Inversiones 6757, C.A.	Ve	NIA	Seguros Caracas de Liberty Mutual, C.A.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Inversora Centro Comercial, C.A.	Ve	NIA	Seguros Caracas de Liberty Mutual, C.A.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Inversora Segucar Financiadora de Primas, C.A.	Ve	NIA	Seguros Caracas de Liberty Mutual, C.A.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3545984	0	0		Kellen Holdings, LLC	DE	NIA	Liberty Energy Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	77-0682632	0	0		Keter Consulting LLC	DE	NIA	Helmsman Management Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Khoom Khao Insurance Public Company Limited	Th	IA	LMG Insurance Company Limited	Ownership, Board and Management	98.8	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Kritaya Tun Company Limited	Th	NIA	Liberty International Asia Pacific Holdings LLC	Influence	49.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		La Libertad Compania de Inversiones y Servicios S.A.	Co	IA	Liberty Seguros S.A.	Ownership, Board and Management	49.8	Liberty Mutual Holding Company Inc.	0
		00000		0	0		La Libertad Compania de Inversiones y Servicios S.A.	Co	IA	Liberty Seguros de Vida S.A.	Ownership, Board and Management	9.5	Liberty Mutual Holding Company Inc.	0
		00000		0	0		La Libertad Compania de Inversiones y Servicios S.A.	Co	IA	Li (Colombia) Holdings Ltd.	Ownership, Board and Management	40.7	Liberty Mutual Holding Company Inc.	0
		00000	98-0158209	0	0		LEXCO Limited	Be	IA	Liberty Mutual Captive Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0470067	0	0		LI (Colombia) Holdings Ltd.	Be	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty ART S.A.	Ar	IA	Liberty International Argentina Holdings S.A.	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty ART S.A.	Ar	IA	Liberty Risk Services Argentina S.A.	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	0
		00000	52-2326212	0	0		Liberty Assignment Corporation	DE	NIA	Liberty Life Assurance Company of Boston	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Brasil Investimentos e Participacoes Ltda.	Br	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	99.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Brasil Investimentos e Participacoes Ltda.	Br	NIA	Liberty Structured Holdings LLC	Ownership, Board and Management	0.0	Liberty Mutual Holding Company Inc.	0
		00000	54-2189231	0	0		Liberty China LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Citystate Holdings Pte Ltd	Si	NIA	Liberty International Asia Pacific Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Compania de Seguros Generales S.A.	Ch	IA	Liberty International Chile S.A.	Ownership, Board and Management	99.9	Liberty Mutual Holding Company Inc.	0
		00000	93-1078795	0	0		Liberty Contractors Retro Group	OR	NIA	Liberty Northwest Insurance Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Corporate Capital Limited	UK	IA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3260640	0	0		Liberty Corporate Services LLC	MA	NIA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	19544	75-2447701	0	0		Liberty County Mutual Insurance Company	TX	IA	Berkeley Management Corporation	Board and Management		Liberty Mutual Holding Company Inc.	0
		00000	20-5996271	0	0		Liberty Energy Canada, Inc.	MA	NIA	Liberty Energy Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	52-2282916	0	0		Liberty Energy Holdings, LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3128156	0	0		Liberty Energy, LLC	MA	NIA	Liberty Energy Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-2880152	0	0		Liberty Financial Services, Inc.	MA	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3096030	0	0		Liberty Hospitality Group, Inc.	DE	NIA	Liberty Mutual Equity LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	52-2304652	0	0		Liberty Information Technology Limited	UK	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Insurance Company Limited	Ch	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	42404	03-0316876	0	0		Liberty Insurance Corporation	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	52-2107018	0	0		Liberty Insurance Holdings, Inc.	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Insurance Limited	Vi	IA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Insurance Pte Ltd	Si	IA	Liberty Citystate Holdings Pte Ltd	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	19917	22-2227331	0	0		Liberty Insurance Underwriters Inc.	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
122		00000		0	0		Liberty International (HK) Limited	Ho	NIA	Liberty International Asia Pacific Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International (HK) Limited	Ho	NIA	James F. Kelleher	Ownership, Board and Management	0.0	Liberty Mutual Holding Company Inc.	0
		00000	02-0626482	0	0		Liberty International (Spain) Holdings, LLC	DE	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Amsterdam Holdings C.V.	Ne	NIA	Liberty International US Dutch Een LLC	Ownership, Board and Management	1.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Amsterdam Holdings C.V.	Ne	NIA	Twee US Dutch LLC	Ownership, Board and Management	99.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Argentina Holdings S.A.	Ar	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Argentina Holdings S.A.	Ar	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	0
		00000	51-0365936	0	0		Liberty International Asia Pacific Holdings LLC	DE	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Brasil Ltda	Br	NIA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Brasil Ltda	Br	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	0.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Chile S.A.	Ch	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Chile S.A.	Ch	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	0.0	Liberty Mutual Holding Company Inc.	0
		00000	27-1448815	0	0		Liberty International Europe Inc.	DE	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International European Holdings B.V.	Ne	NIA	Liberty International European Holdings Cooperatieve U.A	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0641429	0	0		Liberty International European Holdings Cooperatieve U.A.	Ne	NIA	Liberty International Netherlands Holdings CV	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0641429	0	0		Liberty International European Holdings Cooperatieve U.A.	Ne	NIA	Liberty International US Netherlands LLC	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3209289	0	0		Liberty International Holdings Inc.	DE	NIA	Liberty International Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	68-0597075	0	0		Liberty International Holdings LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Insurance Limited	Ho	IA	Liberty Insurance Pte Ltd	Ownership, Board and Management	68.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Insurance Limited	Ho	IA	Liberty Citystate Holdings Pte Ltd	Ownership, Board and Management	32.0	Liberty Mutual Holding Company Inc.	0
		00000	51-0365934	0	0		Liberty International Latin America Holdings, LLC	DE	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0641407	0	0		Liberty International Netherlands Holdings CV	Ne	NIA	Twee US Dutch LLC	Ownership, Board and Management	99.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0641407	0	0		Liberty International Netherlands Holdings CV	Ne	NIA	Liberty International US Dutch Een LLC	Ownership, Board and Management	1.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Netherlands V.O.F.	Ne	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Netherlands V.O.F.	Ne	NIA	Liberty International Europe Inc.	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International Underwriting Services Limited	UK	IA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International US Dutch Een LLC	DE	NIA	Liberty International Netherlands V.O.F.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International US European Holdings LLC	DE	NIA	Liberty International European Holdings Cooperatieve U.A	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty International US Netherlands LLC	DE	NIA	Liberty International Netherlands Holdings CV	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	32-0226437	0	0		Liberty Investment Re LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0641430	0	0		Liberty ITB UK and Europe Limited	UK	NIA	Liberty International US European Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	65315	04-6076039	0	0		Liberty Life Assurance Company of Boston	NH	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	65315	04-6076039	0	0		Liberty Life Assurance Company of Boston	NH	IA	Liberty Mutual Fire Insurance Company	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3025735	0	0		Liberty Life Holdings Inc.	DE	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	11041	74-2963323	0	0		Liberty Lloyds of Texas Insurance Company	TX	IA	Berkeley Management Corporation	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	0
		00000	93-0962676	0	0		Liberty Management Services, Inc.	OR	NIA	Liberty Northwest Insurance Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	27-0619441	0	0		Liberty Metals & Mining Holdings, LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3199794	0	0		Liberty Mexico Holdings Inc.	MA	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Mexico Holdings S.A. de C.V.	Me	NIA	Liberty Mexico Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Mexico Holdings S.A. de C.V.	Me	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	0.0	Liberty Mutual Holding Company Inc.	0
		00000	51-0290450	0	0		Liberty Mutual Agency Corporation	DE	NIA	Liberty Insurance Holdings, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	52-2272555	0	0		Liberty Mutual Captive Holdings LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-6112590	0	0		Liberty Mutual Club	MA	NIA	Liberty Mutual Insurance Company	Board and Management		Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Mutual Direct Insurance Company Limited	Ir	IA	Liberty Mutual Ireland Investment Holdings Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
123	0111	00000	04-3119508	0	0		Liberty Mutual Equity LLC	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		23035	04-1924000	0	0		Liberty Mutual Fire Insurance Company	WI	UIP	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	14-1893520	0	0		Liberty Mutual Foundation Inc.	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	45-2105640	0	0		Liberty Mutual Group Asset Management Inc.	DE	NIA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3583679	0	0		Liberty Mutual Group Inc.	MA	UIP	LMHC Massachusetts Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3583681	0	0		Liberty Mutual Holding Company Inc.	MA	UIP	N/A	Ultimate Controlling Parent			0
	0111	00000	98-0434939	0	0		Liberty Mutual Holdings (Bermuda) Ltd	Be	NIA	Liberty Mutual Captive Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		23043	04-1543470	0	0		Liberty Mutual Insurance Company	MA	UIP	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Mutual Insurance Company - Escritorio De Represen	Br	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	99.9	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Mutual Insurance Company - Escritorio De Represen	Br	NIA	Liberty Insurance Underwriters Inc.	Ownership, Board and Management	0.1	Liberty Mutual Holding Company Inc.	0
		00000	C00171843	0	0		LIBERTY MUTUAL INSURANCE COMPANY - PAC	MA	NIA	Liberty Mutual Insurance Company	Board and Management		Liberty Mutual Holding Company Inc.	0
		00000	AA-1120855	0	0		Liberty Mutual Insurance Europe Limited	UK	IA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	00000	04-3479271	0	0		Liberty Mutual Investment Advisors LLC	MA	NIA	Liberty Mutual Group Asset Management Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Mutual Ireland Investment Holdings Limited	Ir	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	51.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3217691	0	0		Liberty Mutual Managed Care LLC	MA	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0434942	0	0		Liberty Mutual Management (Bermuda) Ltd	Be	NIA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0476753	0	0		Liberty Mutual Management (Cayman) Ltd.	Ca	NIA	Liberty Mutual Holdings (Bermuda) Ltd	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	51-0529949	0	0		Liberty Mutual Management (South Carolina) LLC	SC	NIA	Liberty Mutual Captive Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	00000	06-1741899	0	0		Liberty Mutual Management (Vermont) LLC	VT	NIA	Liberty Mutual Captive Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		14486	23-0867770	0	0		Liberty Mutual Mid-Atlantic Insurance Company	MA	IA	Liberty Mutual Insurance Company	Board and Management		Liberty Mutual Holding Company Inc.	0
		12484	04-1023460	0	0		Liberty Mutual Personal Insurance Company	MA	IA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	27-4064359	0	0		Liberty Mutual Retirement Plan Master Trust	MA	NIA	Liberty Mutual Group Inc.	Board		Liberty Mutual Holding Company Inc.	0
		00000	04-3548586	0	0		Liberty Mutual Scholarship Foundation	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		41939	93-0824674	0	0		Liberty Northwest Insurance Corporation	OR	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
	0111	00000		0	0		Liberty Pacific Direct Investments Limited	Ho	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	26-3709536	0	0		Liberty Parkwood Crossing LLC	IN	NIA	Indiana Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		11746	38-1742556	0	0		Liberty Personal Insurance Company	NH	IA	Liberty Life Assurance Company of Boston	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0336014	0	0		Liberty Re (Bermuda) Limited	Be	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Real Estate Holdings LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Risk Services Argentina S.A.	Ar	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	0
	0111	00000		0	0		Liberty Risk Services Argentina S.A.	Ar	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Risk Services de Venezuela, S.A.	Ve	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	AA-2134121	0	0		Liberty Seguros Argentina S.A.	Ar	IA	Liberty International Argentina Holdings S.A.	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	0
		00000	AA-2134121	0	0		Liberty Seguros Argentina S.A.	Ar	IA	Liberty Risk Services Argentina S.A.	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Seguros de Vida S.A.	Co	IA	Liberty Seguros S.A.	Ownership, Board and Management	57.6	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Seguros de Vida S.A.	Co	IA	LILA (Colombia) Holdings Ltd.	Ownership, Board and Management	42.4	Liberty Mutual Holding Company Inc.	0
	0111	00000		0	0		Liberty Seguros S.A.	Co	IA	LILA (Colombia) Holdings Ltd.	Ownership, Board and Management	94.7	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Seguros S.A.	Co	IA	Li (Colombia) Holdings Ltd.	Ownership, Board and Management	5.3	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Seguros S/A	Br	IA	Liberty International Brasil Ltda.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Seguros, Compania de Seguros y Reaseguros, S.A.	Sp	IA	Liberty Spain Insurance Group LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Seguros, S.A.	Po	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	91.7	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Liberty Seguros, S.A.	Po	IA	Genesis Seguros Generales, Sociedad Anonima de Segur	Ownership, Board and Management	8.3	Liberty Mutual Holding Company Inc.	0
	0111	00000		0	0		Liberty Sigorta Anonim Sirketi	Tu	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	98.9	Liberty Mutual Holding Company Inc.	0
		00000	77-0653079	0	0		Liberty Spain Insurance Group LLC	DE	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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124	0111	Liberty Mutual Insurance Company and its	00000	98-0336015	0	0	Liberty Sponsored Insurance (Vermont), Inc.	VT	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	38-3760923	0	0	Liberty Structured Holdings LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			10725	04-3390891	0	0	Liberty Surplus Insurance Corporation	NH	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000		0	0	Liberty Syndicate Management Limited	UK	IA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000		0	0	Liberty Syndicate Services Limited	UK	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	77-0670984	0	0	Liberty/Hoffman Estates LLC	DE	NIA	Liberty Real Estate Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	65-1314055	0	0	Liberty/Milwaukee LLC	DE	NIA	Liberty Real Estate Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	04-3181746	0	0	Liberty/Sanibel II Limited Partnership	MA	NIA	Liberty Mutual Equity LLC	Ownership, Board and Management	89.9	Liberty Mutual Holding Company Inc.	0
			00000	04-3181746	0	0	Liberty/Sanibel II Limited Partnership	MA	NIA	LRE Properties, Inc.	Ownership, Board and Management	10.1	Liberty Mutual Holding Company Inc.	0
			00000	77-0670983	0	0	Liberty/Warrenville LLC	DE	NIA	Liberty Real Estate Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	22-2195982	0	0	Liberty-USA Corporation	DE	NIA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	22-2424043	0	0	LIH-RE of America Corporation	DE	NIA	Liberty-USA Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	98-0470064	0	0	LILA (Colombia) Holdings Ltd.	Be	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000	75-2621007	0	0	LIU Specialty Insurance Agency Inc.	TX	IA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
			00000		0	0	LLIC S.a.r.l.	Lu	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	36447	22-2227328	0	0	0	LM General Insurance Company	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	33600	04-3058504	0	0	0	LM Insurance Corporation	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	32352	22-2053189	0	0	0	LM Property and Casualty Insurance Company	IN	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	61-1558756	0	0	0	LMG Film Productions, LLC	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0	0	LMG Insurance Company Limited	Th	IA	Tun Kaoklai Co., Ltd.	Ownership, Board and Management	75.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0	0	LMG Insurance Company Limited	Th	IA	Liberty International Asia Pacific Holdings LLC	Ownership, Board and Management	25.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3583680	0	0	0	LMHC Massachusetts Holdings Inc.	MA	UIP	Liberty Mutual Holding Company Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	32-0177707	0	0	0	LMIA Coinvestment LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3101915	0	0	0	LRE Properties, Inc.	MA	NIA	Liberty Mutual Equity LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	23507	31-0978279	0	0	0	Mid-American Fire & Casualty Company	OH	IA	The Midwestern Indemnity Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	14613	52-0424870	0	0	0	Montgomery Mutual Insurance Company	MA	IA	Liberty Mutual Agency Corporation	Board and Management		Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	27944	35-1287317	0	0	0	National Insurance Association	IN	IA	The National Corporation	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	23892	93-6029263	0	0	0	North Pacific Insurance Company	OR	IA	Liberty Northwest Insurance Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	31-1364002	0	0	0	Ocasco Budget, Inc.	OH	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	31-1377709	0	0	0	OCI Printing, Inc.	OH	NIA	Ohio Casualty Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	31-0783294	0	0	0	Ohio Casualty Corporation	OH	UDP	Liberty Mutual Insurance Company	Ownership, Board and Management	78.0	Liberty Mutual Holding Company Inc.	0
		00000	31-0783294	0	0	0	Ohio Casualty Corporation	OH	UDP	Liberty Mutual Fire Insurance Company	Ownership, Board and Management	6.0	Liberty Mutual Holding Company Inc.	0
		00000	31-0783294	0	0	0	Ohio Casualty Corporation	OH	UDP	Employers Insurance Company of Wausau	Ownership, Board and Management	8.0	Liberty Mutual Holding Company Inc.	0
		00000	31-0783294	0	0	0	Ohio Casualty Corporation	OH	UDP	Peerless Insurance Company	Ownership, Board and Management	8.0	Liberty Mutual Holding Company Inc.	0
		00000	31-1357883	0	0	0	Ohio Casualty Foundation, Inc.	OH	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	24082	31-0541777	0	0	0	Ohio Security Insurance Company	OH	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	26-0258241	0	0	0	Open Seas Solutions, Inc.	WA	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	23922	93-0241650	0	0	0	Oregon Automobile Insurance Company	OR	IA	Liberty Northwest Insurance Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	18333	13-2919779	0	0	0	Peerless Indemnity Insurance Company	IL	IA	Liberty-USA Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
0111	Liberty Mutual Insurance Company and its	24198	02-0177030	0	0	0	Peerless Insurance Company	NH	UIP	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	33-0325382	0	0	0	Pilot Insurance Services, Inc.	CA	NIA	General America Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0	0	Reaseguradora Caracas, S.A.	Ve	IA	Seguros Caracas de Liberty Mutual, C.A.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	26-0800397	0	0	0	Rianoc Research Corporation	WA	NIA	Open Seas Solutions, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	45-2480595	0	0	0	RJTCF-37 Georgia Tax Credit Fund L.L.C.	FL	NIA	Liberty Mutual Fire Insurance Company	Ownership	100.0	Liberty Mutual Holding Company Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
125	Liberty Mutual Insurance Company and its	00000	91-1653646	0	0		S. C. Bellevue, Inc.	WA	NIA	SAFECARE Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	91-0833288	0	0		SAFECARE Company, Inc.	WA	NIA	Safeco Properties, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	91-0742146	0	0		Safeco Corporation	WA	NIA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	75-2865575	0	0		Safeco General Agency, Inc.	TX	IA	General Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		24740	91-0742148	0	0		Safeco Insurance Company of America	WA	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		39012	91-1115311	0	0		Safeco Insurance Company of Illinois	IL	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		11215	23-2640501	0	0		Safeco Insurance Company of Indiana	IN	IA	General Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		11071	93-1300233	0	0		Safeco Insurance Company of Oregon	OR	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	20-4894146	0	0		Safeco Insurance Foundation	WA	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		11070	91-6258394	0	0		Safeco Lloyds Insurance Company	TX	IA	General America Corporation of Texas	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	0
		24759	91-0885519	0	0		Safeco National Insurance Company	NH	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Safeco Offshore Sourcing Private Limited	In	NIA	Safeco Corporation	Ownership, Board and Management	99.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Safeco Offshore Sourcing Private Limited	In	NIA	General America Corporation	Ownership, Board and Management	1.0	Liberty Mutual Holding Company Inc.	0
		00000	91-1273246	0	0		Safeco Properties, Inc.	WA	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		11100	91-1231536	0	0		Safeco Surplus Lines Insurance Company	WA	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		10837	33-0763208	0	0		San Diego Insurance Company	CA	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	91-0837732	0	0		SCIT, Inc.	MA	NIA	Winmar Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Sebim Seker Bilgi Islem ve Temizlik Hizmetleri Ticaret Anon	Tu	IA	Liberty Sigorta Anonim Sirketi	Ownership, Board and Management	99.6	Liberty Mutual Holding Company Inc.	0
		00000	AA-2990115	0	0		Seguros Caracas de Liberty Mutual, C.A.	Ve	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	99.1	Liberty Mutual Holding Company Inc.	0
		00000	AA-2990115	0	0		Seguros Caracas de Liberty Mutual, C.A.	Ve	IA	Inversora Segucar Financiadora de Primas, C.A.	Ownership, Board and Management	0.8	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Seker Hayat Sigorta Anonim Sirketi	Tu	IA	Liberty Sigorta Anonim Sirketi	Ownership, Board and Management	98.8	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Seker Hayat Sigorta Anonim Sirketi	Tu	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	0.8	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Seker Sigorta (Kibris) Limited	Tu	NIA	Liberty Sigorta Anonim Sirketi	Ownership, Board and Management	50.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Seker Sigorta (Kibris) Limited	Tu	NIA	Seker Hayat Sigorta Anonim Sirketi	Ownership, Board and Management		Liberty Mutual Holding Company Inc.	0
		00000		0	0		Servihogar Gestion 24 Horas, S.L.	Sp	NIA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Influence	40.0	Liberty Mutual Holding Company Inc.	0
		00000	98-0413905	0	0		St. James Insurance Company Ltd.	Be	IA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	84-1695835	0	0		St. James/Arlington LLC	MA	NIA	Employers Insurance Company of Wausau	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	01-0854295	0	0		St. James/Arlington Management LLC	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	84-1695837	0	0		St. James/Arlington Real Estate Limited Partnership	MA	NIA	St. James/Arlington LLC	Ownership, Board and Management	3.0	Liberty Mutual Holding Company Inc.	0
		00000	84-1695837	0	0		St. James/Arlington Real Estate Limited Partnership	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	92.0	Liberty Mutual Holding Company Inc.	0
		00000	84-1695837	0	0		St. James/Arlington Real Estate Limited Partnership	MA	NIA	Liberty Mutual Fire Insurance Company	Ownership, Board and Management	5.0	Liberty Mutual Holding Company Inc.	0
		00000	59-1683711	0	0		Summit Consulting, Inc.	FL	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	72-1361795	0	0		Summit Consulting, Inc. of Louisiana	LA	NIA	Summit Consulting, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3435394	0	0		Summit Holding Southeast, Inc.	FL	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	04-3545985	0	0		Tara Energy Investments, LLC	DE	NIA	Liberty Energy Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		33588	04-3058503	0	0		The First Liberty Insurance Corporation	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		23515	31-0978280	0	0		The Midwestern Indemnity Company	OH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000	35-1283740	0	0		The National Corporation	IN	NIA	Liberty-USA Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		24171	02-0342937	0	0		The Netherlands Insurance Company	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		24074	31-0396250	0	0		The Ohio Casualty Insurance Company	OH		Ohio Casualty Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		The Stuart Insurance Group, Ltd.	Be	IA	Liberty Mutual Holdings (Bermuda) Ltd	Influence	19.5	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Tun Kaoklai Co., Ltd.	Th	NIA	Kritiya Tun Company Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Twee US Dutch LLC	DE	NIA	Liberty International Netherlands V.O.F.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0
		00000		0	0		Vision Employment Health and Safety Limited	UK	NIA	Liberty Mutual Insurance Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	0

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

PART 1 – LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	1,374,670	402,004	29.2	3.2
2. Allied lines	1,224,047	1,033,335	84.4	82.8
3. Farmowners multiple peril		2		
4. Homeowners multiple peril	1,844,688	301,080	16.3	56.5
5. Commercial multiple peril	12,698,640	8,392,639	66.1	1.4
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	2,673,664	1,407,739	52.7	18.3
10. Financial guaranty				
11.1 Medical professional liability-occurrence				
11.2 Medical professional liability-claims made				
12. Earthquake	18,890			
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health	14,486	(3,195)	-22.1	156.9
16. Workers' compensation	5,301,965	6,941,585	130.9	71.0
17.1 Other liability-occurrence	24,430,362	8,521,750	34.9	4.7
17.2 Other liability-claims made	220,179	17,461	7.9	290.0
17.3 Excess Workers' Compensation				
18.1 Products liability-occurrence	504,246	(197,036)	-39.1	-30.0
18.2 Products liability-claims made				
19.1, 19.2 Private passenger auto liability	1,664,411	2,659,809	159.8	-0.7
19.3, 19.4 Commercial auto liability	6,849,394	4,952,656	72.3	26.1
21. Auto physical damage	2,944,941	1,797,849	61.0	50.3
22. Aircraft (all perils)				
23. Fidelity	1,445,421	308,752	21.4	68.3
24. Surety	15,620,774	296,177	1.9	-45.3
26. Burglary and theft	1,686	98	5.8	
27. Boiler and machinery	789			
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	78,833,253	36,832,705	46.7	8.9

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

PART 2 – DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	1,224,041	1,224,041	1,354,342
2. Allied lines	1,116,674	1,116,674	1,196,294
3. Farmowners multiple peril			
4. Homeowners multiple peril	1,590,875	1,590,875	1,721,132
5. Commercial multiple peril	12,102,258	12,102,258	12,814,904
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	2,817,393	2,817,393	2,186,927
10. Financial guaranty			
11.1 Medical professional liability-occurrence			
11.2 Medical professional liability-claims made			
12. Earthquake	12,012	12,012	16,868
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health	15,774	15,774	17,445
16. Workers' compensation	6,166,532	6,166,532	5,763,522
17.1 Other liability-occurrence	25,281,618	25,281,618	25,014,415
17.2 Other liability-claims made	157,802	157,802	265,302
17.3 Excess Workers' Compensation			
18.1 Products liability-occurrence	601,119	601,119	536,050
18.2 Products liability-claims made			
19.1, 19.2 Private passenger auto liability	1,589,253	1,589,253	1,885,517
19.3, 19.4 Commercial auto liability	6,201,542	6,201,542	7,977,929
21. Auto physical damage	2,794,207	2,794,207	3,307,290
22. Aircraft (all perils)			
23. Fidelity	1,516,154	1,516,154	1,643,649
24. Surety	13,807,028	13,807,028	12,994,997
26. Burglary and theft	2,254	2,254	1,855
27. Boiler and machinery	1,092	1,092	517
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	76,997,628	76,997,628	78,698,955

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2012 Loss and LAE Payments (Cols 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss & LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 - 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 - 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2009 + prior	601,245	456,945	1,058,190	68,198	1,392	69,590	557,963	5,636	412,642	976,241	24,916	(37,275)	(12,359)
2. 2010	216,520	201,178	417,698	35,307	1,092	36,399	191,227	3,903	180,582	375,712	10,014	(15,601)	(5,587)
3. Subtotals 2010 + prior	817,765	658,123	1,475,888	103,505	2,484	105,989	749,190	9,539	593,224	1,351,953	34,930	(52,876)	(17,946)
4. 2011	344,793	424,854	769,647	102,483	32,363	134,846	283,355	24,640	333,262	641,257	41,045	(34,589)	6,456
5. Subtotals 2011 + prior	1,162,558	1,082,977	2,245,535	205,988	34,847	240,835	1,032,545	34,179	926,486	1,993,210	75,975	(87,465)	(11,490)
6. 2012	X X X	X X X	X X X	X X X	112,201	112,201	X X X	84,132	176,254	260,386	X X X	X X X	X X X
7. Totals	1,162,558	1,082,977	2,245,535	205,988	147,048	353,036	1,032,545	118,311	1,102,740	2,253,596	75,975	(87,465)	(11,490)

8. Prior Year-End Surplus As

Regards Policyholders 1,087,560

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. 6.535 2. -8.076 3. -0.512
Col. 13, Line 7
Line 8

4. -1.056

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:

- Question 1:

The Trusteed Surplus Statement is not required as the Company is a U.S. insurer.
- Question 2:

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.
- Question 3:

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

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

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	28,393,247	29,521,876
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	335,601	464,680
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	409,555	1,593,309
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	28,319,293	28,393,247
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	28,319,293	28,393,247

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	102,263,460	110,331,168
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	778,068	
2.2 Additional investment made after acquisition	1,129	169,361
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(151,341)	(378,123)
7. Deduct amounts received on disposals	1,714,513	7,858,946
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)	101,176,803	102,263,460
12. Total valuation allowance	(550,310)	(573,847)
13. Subtotal (Line 11 plus Line 12)	100,626,493	101,689,613
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	100,626,493	101,689,613

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	10,803,078	1,496,111
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,386,250	11,013,597
2.2 Additional investment made after acquisition	1,257,150	32,939
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(150,239)	(267,720)
6. Total gain (loss) on disposals		(14,634)
7. Deduct amounts received on disposals	63,580	1,227,073
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		230,142
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	15,232,659	10,803,078
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	15,232,659	10,803,078

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	3,546,939,070	3,589,438,949
2. Cost of bonds and stocks acquired	278,987,171	716,965,406
3. Accrual of discount	880,562	3,293,189
4. Unrealized valuation increase (decrease)	39,755,488	(21,111,343)
5. Total gain (loss) on disposals	4,634,673	9,989,028
6. Deduct consideration for bonds and stocks disposed of	211,801,759	718,342,462
7. Deduct amortization of premium	4,151,648	15,792,409
8. Total foreign exchange change in book/adjusted carrying value	2,681,283	(5,742,804)
9. Deduct current year's other than temporary impairment recognized	6,168,233	11,758,484
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,651,756,607	3,546,939,070
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,651,756,607	3,546,939,070

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)	2,202,455,089	455,859,945	486,955,081	(6,603,112)	2,164,756,841			2,202,455,089
2. Class 2 (a)	583,240,664	105,137,290	66,985,178	(1,062,991)	620,329,785			583,240,664
3. Class 3 (a)	155,217,817	15,384,480	9,472,067	8,380,616	169,510,846			155,217,817
4. Class 4 (a)	152,380,147	16,449,696	21,279,052	(6,703,895)	140,846,896			152,380,147
5. Class 5 (a)	35,378,514	1,306,400	8,882,946	5,040,434	32,842,402			35,378,514
6. Class 6 (a)	1,974,643		1,237,510	50,109	787,242			1,974,643
7. Total Bonds	3,130,646,874	594,137,811	594,811,834	(898,839)	3,129,074,012			3,130,646,874
PREFERRED STOCK								
8. Class 1		1,895,670		298,080	2,193,750			
9. Class 2	6,304,400			381,600	6,686,000			6,304,400
10. Class 3	2,942,000			798,000	3,740,000			2,942,000
11. Class 4	298,000				298,000			298,000
12. Class 5								
13. Class 6								
14. Total Preferred Stock	9,544,400	1,895,670		1,477,680	12,917,750			9,544,400
15. Total Bonds & Preferred Stock	3,140,191,274	596,033,481	594,811,834	578,841	3,141,991,762			3,140,191,274

(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 \$ 80,510,019; NAIC 2 \$ 0; NAIC 3 \$ 5,999,867; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	80,510,019	X X X	80,510,019	4,126	

SCHEDULE DA - VERIFICATION
Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	99,011,836	112,638,376
2. Cost of short-term investments acquired	340,234,489	2,344,415,511
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	358,736,306	2,358,042,051
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)	80,510,019	99,011,836
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	80,510,019	99,011,836

NONE Schedule DB - Part A and B Verification

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

NONE Schedule DB - Verification

SCHEDULE E - VERIFICATION
(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	36,659,017	14,354,177
2. Cost of cash equivalents acquired	11,963,214	45,879,928
3. Accrual of discount	22,114	2,071
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	36,674,064	23,577,159
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)	11,970,281	36,659,017
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	11,970,281	36,659,017

SCHEDULE A - PART 2

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

[illegible]

E01

SCHEDULE A - PART 3

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

[illegible]

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
B1101301	ALTAMONTE SPRINGS	FL		01/31/2012	5.000	6,534		8,796
B1120703	ATLANTA	GA		03/08/2012	5.500	9,495		12,713
B1111601	BALTIMORE	MD		02/21/2012	4.875	3,165		4,590
B1101201	BEAVERTON	OR		01/31/2012	5.375	5,105		9,540
B1083101	BEL AIR	MD		01/31/2012	5.375	14,089		23,249
B1092602	BEVERLY HILLS	CA		01/31/2012	5.500	7,596		10,128
B1112303	BROOKLYN HEIGHTS	OH		02/21/2012	5.750	4,002	1,129	17,454
B1082503	BURLINGTON	WA		01/31/2012	5.500	13,068		17,572
A9102004-2	CANOGA PARK	CA		01/31/2012	5.000	4,084		6,550
B0071606	CHANTILLY	VA		03/08/2012	6.024	9,474		14,371
B1120901	CHARLOTTE	NC		03/08/2012	5.375	5,819		9,846
B1120902	CHARLOTTE	NC		03/08/2012	5.500	5,411		7,285
B1070607	CHICAGO	IL		02/21/2012	5.375	4,900		7,138
B1070608	CHICAGO	IL		01/31/2012	5.750	6,126		8,208
B1070609	CHICAGO	IL		01/31/2012	5.750	5,615		7,502
B1090703	CINCINNATI	OH		01/31/2012	5.688	3,614		4,823
B1082502	COEUR DALENE	ID		01/31/2012	5.500	22,961		34,507
B1111702	CONROE	TX		02/21/2012	5.875	12,251		16,629
B1092102	CORPUS CHRISTI	TX		01/31/2012	5.375	8,167		11,410
B1121401	CULVER CITY	CA		03/08/2012	5.000	2,042		3,900
B1110203	CUMMING	GA		03/08/2012	5.250	2,838		6,068
A7120607A	CYPRESS	TX		01/23/2012	10.000	1,699		1,619
B1101303	DALLAS	GA		01/31/2012	5.625	1,552		2,479
B1121402	DALLAS	TX		03/08/2012	5.375	14,497		20,304
B1092603	DANA POINT	CA		01/31/2012	5.000	3,818		5,088
B1081204	DECATUR	GA		01/31/2012	5.500	3,451		9,409
B1091901	DELANO	CA		01/31/2012	5.500	9,393		14,085
B1110102	DENVER	CO		01/31/2012	5.875	1,225		1,642
B1081203	DUNWOODY	GA		01/31/2012	5.500	4,186		15,432
B1091404	EAST PALO ALTO	CA		01/31/2012	5.125	3,777		39,534
B1101906	ELKRIDGE	MD		02/21/2012	5.750	15,926		21,276
A70713013	EVERETT	WA		02/21/2012	6.625	4,084		12,704
B1082501	EVERETT	WA		01/31/2012	5.500	4,900		6,522
B1090901	FAIRFIELD	OH		02/21/2012	5.625	4,043		5,403
B1100401	FAYETTEVILLE	NC		03/08/2012	5.125	4,288		5,823
B1093001	FAYETTEVILLE	NC		01/31/2012	5.250	6,228		13,607
B1093002	FAYETTEVILLE	NC		01/31/2012	5.500	4,084		5,513

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
B1091903	FISHERS	IN		01/31/2012	5.875	10,209		13,640
B1110702	FORT MYERS	FL		02/21/2012	5.375	2,042		2,961
B1110703	FORT MYERS	FL		02/21/2012	5.375	2,042		3,034
B1110202	GAINESVILLE	GA		03/08/2012	5.250	2,450		6,297
B1112501	HOBOKEN	NJ		01/31/2012	5.250	6,126		8,167
B1110704	HOLLY HILL	FL		03/08/2012	5.250	3,573		4,860
B1070610	HOMEWOOD	IL		01/31/2012	5.750	8,984		11,982
B1121502	HOUSTON	TX		03/08/2012	5.250	5,513		7,396
B1122901	HOUSTON	TX		03/08/2012	5.375	3,165		4,247
B1101801	HUNTINGTON BEACH	CA		01/31/2012	5.250	17,356		24,155
B1110705	JACKSONVILLE	FL		03/08/2012	5.250	3,471		4,688
B1100601	JOHNS CREEK	GA		02/21/2012	5.625	5,003		7,159
B1100602	JOHNS CREEK	GA		02/21/2012	5.625	10,720		14,391
B00329043	JOLIET	IL		01/31/2012	6.000	9,393		13,441
B1081205	LAKE WORTH	FL		01/31/2012	5.500	3,859		6,375
B1082401	LANTANA	FL		01/31/2012	5.500	7,759		11,263
B1101702	LAREDO	TX		02/21/2012	5.500	2,859		4,161
B1101703	LAREDO	TX		02/21/2012	5.500	4,084		7,906
B1111001	LAS VEGAS	NV		02/21/2012	5.250	8,780		13,693
B1112502	LEHI	UT		03/08/2012	5.000	4,492		6,007
B1111102	LIMERICK TOWNSHIP	PA		01/31/2012	4.750	4,337		5,840
B1111103	LIMERICK TOWNSHIP	PA		01/31/2012	4.750	3,988		5,378
B1111104	LIMERICK TOWNSHIP	PA		01/31/2012	4.750	3,451		4,631
B1101903	LONG BEACH	CA		01/31/2012	6.000	3,267		4,774
B1101904	LOS ANGELES	CA		01/31/2012	6.000	2,450		3,255
B1102705	LOS ANGELES	CA		02/21/2012	5.375	11,843		16,086
B1110706	LOS ANGELES	CA		03/08/2012	5.250	8,984		12,990
B1122001	LOS ANGELES	CA		03/08/2012	5.250	11,434		15,453
B1122004	LOS ANGELES	CA		03/08/2012	5.250	4,615		6,203
B1081202	MARIETTA	GA		01/31/2012	5.500	6,881		16,453
B1112101	MENLO PARK	CA		03/08/2012	5.750	4,594		6,126
B1083010	MIDVALE	UT		02/21/2012	6.000	3,216		4,300
B1110301	MODESTO	CA		02/21/2012	6.375	2,614		4,276
B1070605	MUNDELEIN	IL		02/21/2012	5.500	8,821		11,745
B1070606	NILES	IL		02/21/2012	5.375	4,288		5,697
B1110903	NORTH HOLLYWOOD	CA		02/21/2012	5.125	8,494		11,373
B1120701	OAKLAND	CA		03/08/2012	5.375	5,309		7,200
B1110701	OLYMPIA	WA		03/08/2012	5.750	17,968		20,561

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
B1110403	OXNARD	CA		03/08/2012	5.500	4,492		8,519
B1112304	PALM DESERT	CA		02/21/2012	5.250	2,593		9,446
B1101905	PENFIELD	NY		01/31/2012	5.500	5,717		8,629
B1110802	PHOENIX	AZ		02/21/2012	5.250	15,312		20,651
B1121901	PHOENIX	AZ		03/08/2012	5.125	3,063		9,029
B1110401	PLEASANTON	CA		02/21/2012	5.625	5,105		8,694
B1121601	PORTLAND	OR		03/08/2012	6.250	2,246		3,046
B1112801	PORTLAND	OR		03/08/2012	5.875	3,063		4,296
B1092901	PRINCE GEORGE	VA		01/31/2012	5.875	8,576		12,280
B1102004	RIVERSIDE	CA		02/21/2012	5.125	21,848		43,606
B1102002	ROCKVILLE	MD		02/21/2012	5.125	4,084		5,456
B1100101	ROCKVILLE	MD		02/21/2012	5.500	2,593		4,884
B1092202	SALINAS	CA		01/31/2012	5.625	2,859		4,619
B1110803	SALT LAKE CITY	UT		01/31/2012	5.625	2,718		4,872
B1101902	SAN ANTONIO	TX		02/21/2012	5.625	6,126		9,070
B1110801	SAN BERNADINO	CA		01/31/2012	5.500	6,534		8,809
B1113003	SAN DIEGO	CA		02/21/2012	5.875	3,185		10,810
B1101102	SAN DIEGO	CA		01/31/2012	5.250	11,639		15,620
B1112104	SAN LEANDRO	CA		03/08/2012	5.500	3,777		5,868
B1121603	SANTA CLARITA	CA		03/08/2012	5.500	5,309		7,624
B1112902	SANTA TERESA	NM		03/08/2012	5.375	4,288		10,618
B1092601	SEATTLE	WA		02/21/2012	5.250	10,209		19,165
B1092701	SOUTH BEND	IN		01/31/2012	5.750	2,777		3,982
B1102401	SOUTH PASADENA	CA		01/31/2012	5.750	11,026		16,008
B1092908	ST LOUIS	MO		01/31/2012	5.250	11,108		14,820
B1100402	ST. LOUIS	MO		01/31/2012	5.750	4,410		5,881
B1100403	ST. LOUIS	MO		01/31/2012	5.750	5,574		7,432
B1100406	ST. LOUIS	MO		01/31/2012	5.750	3,091		2,589
B1090204	ST. LOUIS	MO		01/31/2012	5.250	3,267		4,374
B1090205	ST. LOUIS	MO		01/31/2012	5.250	4,247		5,946
B1090206	ST. LOUIS	MO		01/31/2012	5.250	755		1,037
B1101802	ST. LOUIS	MO		02/21/2012	5.750	11,230		14,991
B1102003	STANWOOD	WA		02/21/2012	5.250	4,492		5,983
B1120101	STRONGSVILLE	OH		02/21/2012	6.000	4,553		6,481
B1112302	TAYLORSVILLE	UT		03/08/2012	5.500	5,513		7,551
B1101701	TEMPE	AZ		01/31/2012	5.250	2,450		3,398
B1102704	TEMPE	AZ		02/21/2012	5.375	3,471		5,664
B1120702	THE DALLES	OR		03/08/2012	5.500	3,267		5,056

SCHEDULE B - PART 2

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

[illegible]

E02.3

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
A9102201	LAS VEGAS	NV		01/27/2010	03/05/2012	9,484							9,484	9,484			
A8012403	NEEDHAM	MA		03/26/2008	03/30/2012	41,210							41,210	41,210			
A9060401	PORTLAND	OR		07/23/2009	02/29/2012	21,838							21,838	21,838			
A8042301	THE WOODLANDS	TX		07/21/2008	01/12/2012	60,477							60,477	60,477			
A9032104	TULIA	TX		06/05/2009	01/31/2012	16,108							16,108	16,108			
0199999 Mortgages closed by repayment						149,117							149,117	149,117			
A7102205	ABILENE	TX		02/28/2008		128							128	128			
A8081204	ABILENE	TX		10/23/2008		281							281	281			
A8082505	ABILENE	TX		11/14/2008		243							243	243			
A9021303	ADDISON	TX		04/07/2009		61							61	61			
A8013103	AGOURA HILLS	CA		04/17/2008		883							883	883			
A8092403	ALAMEDA	CA		11/24/2008		120							120	120			
A9030503	ALBANY	OR		04/24/2009		180							180	180			
A7120402	ALBUQUERQUE	NM		02/25/2008		250							250	250			
A7120403	ALBUQUERQUE	NM		02/25/2008		250							250	250			
A7120404	ALBUQUERQUE	NM		02/25/2008		266							266	266			
A7120411	ALBUQUERQUE	NM		02/25/2008		335							335	335			
A7120407	ALBUQUERQUE	NM		02/25/2008		343							343	343			
A7120409	ALBUQUERQUE	NM		02/25/2008		285							285	285			
A7091704	ALBUQUERQUE	NM		12/14/2007		212							212	212			
A6092202	ALBUQUERQUE	NM		11/30/2006		616							616	616			
A9040103	ALBUQUERQUE	NM		06/09/2009		204							204	204			
A9040105	ALBUQUERQUE	NM		06/09/2009		139							139	139			
B0060403	ALBUQUERQUE	NM		07/30/2010		376							376	376			
B0040504	ALBUQUERQUE	NM		10/31/2001		45							45	45			
B0040505	ALBUQUERQUE	NM		06/04/2010		24							24	24			
B0040506	ALBUQUERQUE	NM		06/04/2010		101							101	101			
B0050701	ALBUQUERQUE	NM		07/15/2010		76							76	76			
A9042201	ALGONA	WA		06/12/2009		1,130							1,130	1,130			
A8112501	ALHAMBRA	CA		01/30/2009		684							684	684			
A8020810	ALHAMBRA	CA		03/31/2008		654							654	654			
A9082701	ALOHA	OR		10/15/2009		236							236	236			
B0031802	ALPHARETTA	GA		07/12/2001		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
A9022301	ALPHARETTA	GA		04/23/2009		166							166	166			
A8030401	ALPHARETTA	GA		05/15/2008		1,066							1,066	1,066			
A8021905	ALPHARETTA	GA		05/13/2008		663							663	663			
B1101301	ALTAMONTE SPRING	FL		12/20/2011									22	22			
A7092105	ALVIN	TX		12/06/2007		295							295	295			
B0021904	AMARILLO	TX		03/04/2010		36							36	36			
B0071605	AMELIA	OH		09/28/2010		115							115	115			
A8042101	AMERICAN FORK	UT		07/11/2008		543							543	543			
A7100102	AMHERST	NY		12/27/2007		509							509	509			
A7041301	AMMON	ID		01/16/2008		950							950	950			
B0032507	ANAHEIM	CA		06/01/2010		86							86	86			
A8012306	ANGOLA	IN		03/05/2008		152							152	152			
A8050904	ANN ARBOR	MI		07/14/2008		249							249	249			
A9061609	ANSON	TX		07/30/2009		56							56	56			
A7122706	APACHE JUNCTION	AZ		02/27/2008		917							917	917			
A9030422	APPLE VALLEY	CA		05/18/2009		116							116	116			
A8013104	APPLE VALLEY	MN		03/31/2008		687							687	687			
B0031701	ARCOLA	TX		05/20/2010		32							32	32			
A6011103	ARDMORE	OK		04/04/2006		776							776	776			
A9122102	ARLINGTON	TX		02/16/2010		128							128	128			
B0061004	ARLINGTON	TX		08/20/2010		74							74	74			
A9080501	ARLINGTON	TX		09/30/2009		42							42	42			
A9040801	ARLINGTON	TX		05/29/2009		38							38	38			
A9031301	ARLINGTON	TX		06/18/2009		227							227	227			
A7110504	ARLINGTON	TX		01/15/2008		458							458	458			
A8022103	ARLINGTON	TX		05/16/2008		228							228	228			
B0050601	ARMA	KS		05/20/2010		24							24	24			
A6113004	ARTESIA	CA		02/12/2007		306							306	306			
A8011603	ASHLAND	OH		03/26/2008		153							153	153			
A6052201	ASHLAND	VA		08/07/2006		473							473	473			
A8021406	ATASCADERO	CA		04/25/2008		226							226	226			
A8032001	ATASCADERO	CA		06/16/2008		614							614	614			
A9042707	ATASCADERO	CA		06/30/2009		217							217	217			
A7091705	ATHENS	GA		12/03/2007		1,702							1,702	1,702			
B0090801	ATHENS	GA		11/18/2010		61							61	61			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0090802	ATHENS	GA		11/18/2010		56							56	56			
B0072201	ATLANTA	GA		09/28/2010		457							457	457			
B0051102	ATLANTA	GA		06/30/2010		46							46	46			
A7120602	ATLANTA	GA		02/28/2008		157							157	157			
A8021501	ATLANTA	GA		04/21/2008		347							347	347			
A8030501	ATLANTA	GA		04/28/2008		912							912	912			
A8020801	ATLANTA	GA		04/15/2008		899							899	899			
A9081801	ATLANTA	GA		11/10/2009		272							272	272			
A8072803	ATLANTA	GA		09/18/2008		693							693	693			
A8050201	ATLANTA	GA		07/24/2008		379							379	379			
A8082010	ATLANTA	GA		11/12/2008		314							314	314			
A8081101	ATLANTA	GA		10/02/2008		501							501	501			
A8072812	ATLANTA	GA		09/18/2008		1,133							1,133	1,133			
A9081902	AUBURN	KS		09/17/2009		19							19	19			
A9101604	AUBURN	WA		12/30/2009		572							572	572			
B0060703	AUBURN	WA		08/18/2010		344							344	344			
A8081802	AUBURN HILLS	MI		11/19/2008		393							393	393			
A9031304	AUBURN MILLS	MI		04/30/2009		51							51	51			
A8121508	AUGUSTA	GA		02/25/2009		202							202	202			
A7110501	AURORA	CO		01/30/2008		209							209	209			
A7112105	AURORA	CO		01/22/2008		607							607	607			
A5110704	AURORA	CO		02/13/2006		226							226	226			
A8041804	AUSTIN	TX		07/16/2008		199							199	199			
A7100302	AUSTIN	TX		12/10/2007		318							318	318			
A7092110	AUSTIN	TX		12/10/2007		368							368	368			
A7091102	AUSTIN	TX		12/13/2007		680							680	680			
A9040705	AUSTIN	TX		07/10/2009		142							142	142			
A8082003	AUSTIN	TX		10/23/2008		899							899	899			
A8080802	AUSTIN	TX		10/15/2008		442							442	442			
A8091203	AUSTIN	TX		11/18/2008		327							327	327			
A8052802	AUSTIN	TX		07/23/2008		289							289	289			
A9122105	AUSTIN	TX		01/20/2000		62							62	62			
B0052102	AUSTIN	TX		07/28/2010		112							112	112			
A9121701	AVON	CT		04/27/2010		209							209	209			
A7120708	AVON	OH		02/12/2008		462							462	462			

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
A8021504	BAKERSFIELD	CA		11/05/2008		377							377	377			
A8012102	BAKERSFIELD	CA		03/25/2008		538							538	538			
B0031003	BAKERSFIELD	CA		08/11/2010		134							134	134			
B0040803	BAKERSFIELD	CA		09/11/2003		85							85	85			
A9101304	BALDWIN PARK	CA		12/16/2009		129							129	129			
A7082801	BALTIMORE	MD		12/07/2007		523							523	523			
B1111601	BALTIMORE	MD		01/30/2012									5	5			
A8051601	BARLETT	TN		08/20/2008		196							196	196			
B0021901	BASEHOR	KS		03/04/2010		38							38	38			
A8052901	BAYTOWN	TX		08/15/2008		977							977	977			
A7092005	BAYTOWN	TX		12/12/2007		949							949	949			
A5050901	BEAR	DE		08/05/2005		412							412	412			
B0032604	BEAUMONT	TX		06/08/2010		98							98	98			
B0070901	BEAUMONT	TX		09/14/2010		279							279	279			
B0081012	BEAVERCREEK	OH		11/20/2000		359							359	359			
B0032603	BEAVERTON	OR		06/18/2010		69							69	69			
B1101201	BEAVERTON	OR		12/21/2011									24	24			
B0062502	BEAVERTON	OR		08/13/2010		114							114	114			
A7120414	BEDFORD	TX		01/22/2008		302							302	302			
B0032512	BEDFORD PARK	IL		07/19/2010		228							228	228			
B1083101	BEL AIR	MD		06/21/2001		45							45	45			
A9081811	BELLFLOWER	CA		10/20/2009		223							223	223			
A9030602	BELLINGHAM	WA		04/29/2009		89							89	89			
B0063001	BEND	OR		09/10/2010		216							216	216			
A8032505	BEND	OR		06/12/2008		147							147	147			
A5051801	BENNETTSVILLE	SC		08/05/2005		1,435							1,435	1,435			
A8031004	BENSON	AZ		06/04/2008		1,983							1,983	1,983			
A9030407	BERKELEY	CA		05/26/2009		396							396	396			
A7102204	BERKELEY	CA		12/21/2007		735							735	735			
A9112002	BERKELEY	CA		03/18/2010		48							48	48			
A8011401	BERMUDA DUNES	CA		03/12/2008		711							711	711			
A7120405	BERNALILLO	NM		02/25/2008		155							155	155			
A8021903	BESSEMER	AL		05/08/2008		157							157	157			
A8061208	BETHEL	CT		08/12/2008		240							240	240			
A8042501	BETHLEHEM	PA		08/28/2008		709							709	709			

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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
B0072610	BETHPAGE	NY		11/10/2010		293							293	293			
A6101108	BEVERLY	MA		12/28/2006		510							510	510			
B1092602	BEVERLY HILLS	CA		12/08/2011									24	24			
A8050902	BINGHAM	ME		07/31/2008		365							365	365			
A8061101	BIRMINGHAM	AL		08/12/2008		343							343	343			
A8082001	BIRMINGHAM	MI		11/03/2008		329							329	329			
A9031103	BLOOMINGTON	MN		05/13/2009		215							215	215			
A7110901	BLOOMSBURG	PA		01/15/2008		317							317	317			
B0010701	BLOSSOM	TX		01/21/2010		19							19	19			
B0030901	BLUE SPRINGS	MO		05/04/2010		150							150	150			
A8043001	BLUFFTON	SC		07/10/2008		283							283	283			
B0071410	BOCA RATON	FL		09/29/2010		459							459	459			
B0011903	BOERNE	TX		02/17/2000		30							30	30			
A7100203	BOISE	ID		12/20/2007		284							284	284			
A8021403	BOISE	ID		04/08/2008		205							205	205			
A8111102	BOISE	ID		01/20/2009		42							42	42			
A9122202	BOISE	ID		03/12/2010		81							81	81			
A9092502	BOLINGBROOK	IL		12/15/2009		471							471	471			
A8031904	BOONE	NC		06/12/2008		308							308	308			
A9061604	BORGER	TX		07/30/2009		55							55	55			
B0030502	BOSTON	MA		05/14/2010		187							187	187			
A8041803	BOULDER	CO		06/12/2008		149							149	149			
A7111901	BOUNTIFUL	UT		01/14/2008		477							477	477			
A9111702	BOUNTIFUL	UT		01/15/2010		35							35	35			
B0051302	BOWMANSVILLE	NY		07/26/2010		285							285	285			
A7110702	BRADENTON	FL		01/25/2008		150							150	150			
B0071504	BREA	CA		10/01/2010		473							473	473			
A8012404	BRIDGEWATER	MA		03/26/2008		158							158	158			
A8030609	BRIGHTON	MI		06/05/2008		276							276	276			
A8021201	BROCKPORT	NY		03/28/2008		1,067							1,067	1,067			
A8121505	BROCKTON	MA		01/29/2009		335							335	335			
A9032001	BRONX	NY		06/16/2009		75							75	75			
B0090103	BRONX	NY		11/23/2010		136							136	136			
B0090104	BRONX	NY		11/23/2010		136							136	136			
B1112303	BROOKLYN HEIGHTS	OH		01/31/2012									9	9			

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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		30							30	30			
B0062506	BROWNSBURG	IN		09/28/2010		530							530	530			
A8022801	BROWNSVILLE	TX		04/24/2008		889							889	889			
A8093005	BRUNSWICK	OH		11/20/2008		158							158	158			
A9061101	BRYAN	TX		07/01/2009		55							55	55			
A8022002	BUFFALO	MN		04/30/2008		402							402	402			
A8012802	BUFFALO	NY		03/27/2008		271							271	271			
A9032102	BULLARD	TX		05/21/2009		81							81	81			
B0071411	BURBANK	CA		10/07/2010		255							255	255			
B0062902	BURBANK	CA		09/02/2010		138							138	138			
A9021701	BURBANK	CA		04/01/2009		130							130	130			
A8082904	BURLINGAME	CA		11/10/2008		707							707	707			
A5030301	BURLINGAME	CA		05/25/2005		991							991	991			
B0052004	BURLINGTON	KS		07/01/2010		24							24	24			
A9021905	BURLINGTON	WA		04/15/2009		116							116	116			
A9060801	BURLINGTON	WA		07/31/2009		227							227	227			
B1082503	BURLINGTON	WA		12/20/2011									41	41			
A8022003	BURNSVILLE	MN		04/30/2008		1,056							1,056	1,056			
A8022005	BURNSVILLE	MN		04/30/2008		1,224							1,224	1,224			
B0090102	BYRAM	MS		11/10/2010		122							122	122			
A9091703	CALERA	OK		11/24/2009		20							20	20			
A8041802	CALHOUN	GA		06/19/2008		249							249	249			
A7121205	CALHOUN	GA		04/25/2008		373							373	373			
B0071203	CAMERON	NC		09/23/2010		278							278	278			
A7113001	CAMILLAS	NY		02/08/2008		324							324	324			
B0072306	CAMPBELL	CA		10/19/2010		324							324	324			
A9102004	CANOGA PARK	CA		12/31/2009		545							545	545			
A9102004-2	CANOGA PARK	CA		12/28/2011									16	16			
B0042301	CANOGA PARK	CA		03/23/2000		214							214	214			
A8021904	CANOGA PARK	CA		05/05/2008		217							217	217			
A8021304	CANTON	GA		03/21/2008		251							251	251			
A8090305	CANTON	MI		11/20/2008		97							97	97			
B0012502	CANTON	TX		02/11/2010		74							74	74			
B0021905	CANYON LAKE	TX		03/18/2010		48							48	48			
B0032503	CAPE CORAL	FL		07/23/2010		327							327	327			

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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
B0082401	CARROLLTON	TX		11/01/2010		82							82	82			
A7102601	CARSON	CA		01/17/2008		349							349	349			
A9102302	CARSON	CA		12/23/2009		299							299	299			
B0061405	CARSON	CA		08/31/2010		286							286	286			
A6071702	CARSON CITY	NV		10/02/2006		277							277	277			
A5081704	CARSON CITY	NV		11/02/2005		553							553	553			
A5112206	CARSON CITY	NV		02/08/2006		750							750	750			
B0030101	CARY	NC		05/07/2010		110							110	110			
B0072001	CASTLE ROCK	CO		09/30/2010		163							163	163			
B0071302	CATHEDRAL CITY	CA		09/08/2010		274							274	274			
A5062801	CATHEDRAL CITY	CA		09/21/2005		1,160							1,160	1,160			
A8073101	CATHEDRAL CITY	CA		09/30/2008		416							416	416			
A8030403	CEDAR CITY	UT		05/27/2008		206							206	206			
B0061002	CEDAR HILL	TX		08/20/2010		86							86	86			
A9062501	CENTEREACH	NY		08/25/2009		324							324	324			
A8072807	CENTERVILLE	GA		09/18/2008		1,070							1,070	1,070			
A8052902	CENTERVILLE	UT		08/22/2008		406							406	406			
B0011102	CENTRALIA	WA		03/18/2010		90							90	90			
A8012406	CHANDLER	AZ		03/31/2008		1,428							1,428	1,428			
A9042402	CHANDLER	AZ		07/17/2009		195							195	195			
A9091401	CHANDLER	AZ		11/20/2009		572							572	572			
B0042803	CHANDLER	AZ		06/30/2010		79							79	79			
A9111302	CHANDLER	AZ		12/29/2009		319							319	319			
B0061731	CHANHASSEN	MN		08/31/2010		232							232	232			
A9042403	CHARLESTON	SC		08/28/2009		235							235	235			
A8022211	CHARLESTON	SC		05/22/2008		532							532	532			
B0052006	CHARLOTTE	NC		08/12/2010		231							231	231			
B0072601	CHARLOTTE	NC		10/27/2010		1,148							1,148	1,148			
B0071207	CHATSWORTH	CA		11/15/2010		95							95	95			
B0080606	CHATSWORTH	CA		01/17/2001		66							66	66			
B0063003	CHATSWORTH	CA		10/29/2010		162							162	162			
A9120803	CHATSWORTH	CA		02/05/2010		85							85	85			
B0051205	CHATSWORTH	CA		07/27/2010		142							142	142			
A8012201	CHATTANOOGA	TN		03/17/2008		327							327	327			
B0012601	CHENEY	KS		02/18/2010		33							33	33			

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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
A8030505	CHESAPEAKE	VA		05/22/2008		311							311	311			
A8122302	CHESAPEAKE	VA		02/26/2009		296							296	296			
A8080804	CHESTERFIELD	IN		10/28/2008		187							187	187			
A9061701	CHICAGO	IL		09/03/2009		510							510	510			
A8071805	CHICAGO	IL		09/17/2008		172							172	172			
A8022107	CHICAGO	IL		05/19/2008		698							698	698			
B0032513	CHICAGO	IL		07/19/2010		193							193	193			
B0032511	CHICAGO	IL		07/19/2010		224							224	224			
B0051204	CHICAGO	IL		09/29/2010		335							335	335			
B1070607	CHICAGO	IL		01/31/2012									8	8			
B1070608	CHICAGO	IL		12/14/2011									18	18			
B1070609	CHICAGO	IL		12/14/2011									17	17			
B0060404	CHICAGO	IL		08/19/2010		131							131	131			
B0060802	CHICAGO	IL		09/30/2010		222							222	222			
A7102501	CHICAGO RIDGE	IL		01/22/2008		751							751	751			
B0020902	CHICO	CA		04/12/2010		59							59	59			
B0082001	CHICO	CA		10/26/2010		371							371	371			
A7111202	CHICO	CA		01/17/2008		796							796	796			
A8030402	CHUBBUCK	ID		05/27/2008		138							138	138			
A6110102	CHULA VISTA	CA		02/13/2007		292							292	292			
A8111801	CHULA VISTA	CA		01/20/2009		61							61	61			
A9030306	CHULA VISTA	CA		04/23/2009		153							153	153			
A9030416	CHULA VISTA	CA		04/29/2009		68							68	68			
A7111403	CICERO	IL		02/13/2008		749							749	749			
A7111201	CINCINNATI	OH		08/22/2008		997							997	997			
A7080107	CINCINNATI	OH		01/28/2008		291							291	291			
A7122703	CINCINNATI	OH		08/01/2008		343							343	343			
A7121802	CINCINNATI	OH		02/26/2008		700							700	700			
A8032710	CINCINNATI	OH		08/29/2008		853							853	853			
B1090703	CINCINNATI	OH		12/13/2011									11	11			
B0042103	CINCINNATI	OH		08/02/2010		390							390	390			
A9111801	CINCINNATI	OH		01/29/2010		140							140	140			
A9061105	CISCO	TX		08/04/2009		49							49	49			
A9030408	CITY OF COMMERCE	CA		04/29/2009		61							61	61			
B0041903	CLACKAMAS	OR		06/21/2010		150							150	150			

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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
A8022704	CLARENCE	NY		06/19/2008		578							578	578			
B0061101	CLARKSVILLE	TN		08/26/2010		159							159	159			
B0012903	CLAYTON	NC		03/30/2010		196							196	196			
A9113007	CLEARFIELD	UT		02/11/2010		29							29	29			
B0072303	CLEARLAKE	CA		10/12/2010		261							261	261			
A7121804	CLEARWATER	FL		02/28/2008		389							389	389			
A7101205	CLEBURNE	TX		12/13/2007		201							201	201			
A9111902	CLEVELAND	OH		09/29/1999		88							88	88			
A8072102	CLEVELAND	OH		09/25/2008		531							531	531			
A9042401	CLEVELAND	OH		06/29/2009		496							496	496			
A9090201	CLEVELAND	OH		12/30/2009		458							458	458			
A8110504	CLEVELAND	TX		02/09/2009		204							204	204			
A8090405	CLINTON	UT		11/12/2008		422							422	422			
A9070701	CLINTON TOWNSHIP	MI		11/25/2009		134							134	134			
A8021104	COCONUT CREEK	FL		04/25/2008		353							353	353			
B1082502	COEUR DALENE	ID		12/22/2011									50	50			
B0052502	COLLEGE PARK	GA		07/29/2010		351							351	351			
B0090310	COLLEGE PARK	GA		11/30/2010		121							121	121			
A8021305	COLLEGE STATION	TX		04/04/2008		265							265	265			
A8081502	COLONIAL HEIGHTS	VA		10/20/2008		360							360	360			
A5110306	COLONIE	NY		02/09/2006		761							761	761			
A8020101	COLORADO SPRINGS	CO		04/09/2008		175							175	175			
A5121602	COLORADO SPRINGS	CO		02/07/2006		371							371	371			
A5060103	COLORADO SPRINGS	CO		11/14/2005		684							684	684			
A8082902	COLORADO SPRINGS	CO		11/10/2008		555							555	555			
A9072101	COLORADO SPRINGS	CO		08/28/2009		577							577	577			
A8020603	COLUMBAS	GA		04/01/2008		189							189	189			
B0071903	COLUMBIA	MD		10/10/2000		486							486	486			
A8022007	COLUMBIA	MO		05/07/2008		1,023							1,023	1,023			
A8091107	COLUMBIA	SC		11/26/2008		201							201	201			
B0080902	COLUMBIA	SC		11/17/2010		71							71	71			
A9042404	COLUMBUS	OH		07/14/2009		174							174	174			
A9051301	COLUMBUS	OH		07/31/2009		307							307	307			
A8060505	COLUMBUS	OH		08/15/2008		206							206	206			
A8060503	COLUMBUS	OH		08/14/2008		206							206	206			

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
A9061106	COMANCHE	TX		07/21/2009		59							59	59			
A9111901	COMMERCE	GA		12/30/2009		414							414	414			
A8050103	COMMERCE CITY	CO		07/16/2008		676							676	676			
B0030402	COMMERCE CITY	CO		04/22/2010		61							61	61			
B0051206	CONCORD	CA		07/21/2010		598							598	598			
B0042705	CONCORD	VA		05/20/2010		29							29	29			
A9042803	CONROE	TX		08/25/2009		53							53	53			
A9042307	CONROE	TX		06/25/2009		356							356	356			
A9042308	CONROE	TX		06/25/2009		572							572	572			
A9030412	CONROE	TX		05/21/2009		127							127	127			
B1111702	CONROE	TX		01/18/2012									27	27			
A8022214	CORAL GABLES	FL		05/12/2008		338							338	338			
A8022215	CORAL GABLES	FL		05/12/2008		128							128	128			
A8022216	CORAL GABLES	FL		05/12/2008		176							176	176			
A8022217	CORAL GABLES	FL		05/12/2008		138							138	138			
A7112701	CORAL GABLES	FL		01/18/2008		238							238	238			
B0051304	CORAL SPRINGS	FL		06/30/2010		88							88	88			
A8012202	CORDOVA	TN		03/31/2008		275							275	275			
B0021106	CORONA	CA		04/08/2010		89							89	89			
A9022705	CORONA	CA		04/28/2009		419							419	419			
A9040907	CORONA	CA		06/12/2009		520							520	520			
A9041301	CORONA	CA		06/11/2009		96							96	96			
A8112505	CORONA	CA		01/29/2009		72							72	72			
B0082503	CORPUS CHRISTI	TX		11/22/2010		83							83	83			
B1092102	CORPUS CHRISTI	TX		12/16/2011									26	26			
A8090403	CORPUS CHRISTI	TX		11/24/2008		778							778	778			
A8012307	CORPUS CHRISTI	TX		03/14/2008		362							362	362			
A8030703	CORTE MADERA	CA		06/03/2008		230							230	230			
B0090207	CORVALLIS	OR		11/30/2010		546							546	546			
A8052004	COSTA MESA	CA		08/06/2008		259							259	259			
A9022401	COSTA MESA	CA		04/09/2009		56							56	56			
B0072907	COSTA MESA	CA		09/11/2003		116							116	116			
A9073005	COTTONWOOD FALL	KS		09/17/2009		20							20	20			
A8112506	COVINA	CA		01/29/2009		58							58	58			
A8012104	CROWN POINT	IN		04/15/2008		232							232	232			

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
A8011002	CRYSTAL LAKE	IL		03/31/2008		317							317	317			
A8021408	CUDAHY	CA		04/28/2008		287							287	287			
B0061109	CULVER CITY	CA		06/20/2001		193							193	193			
A7122602	CUMMING	GA		03/11/2008		3,408							3,408	3,408			
A8090202	CUYAHOGA FALLS	OH		11/17/2008		152							152	152			
B0012901	CUYAHOGA FALLS	OH		06/30/2010		105							105	105			
A7120607	CYPRESS	TX		03/05/2008		362							362	362			
A7120607A	CYPRESS	TX		01/23/2012									132	132			
B0061105	CYPRESS	TX		08/02/2010		185							185	185			
B0031001	CYPRESS	TX		05/20/2010		129							129	129			
A8021303	DACULA	GA		03/21/2008		275							275	275			
A8022702	DACULA	GA		05/16/2008		1,275							1,275	1,275			
A8072805	DACULA	GA		09/18/2008		1,070							1,070	1,070			
A8072806	DALLAS	GA		09/18/2008		1,008							1,008	1,008			
B1101303	DALLAS	GA		12/22/2011									6	6			
B0042702	DALLAS	TX		07/01/2010		155							155	155			
A7101101	DALLAS	TX		01/31/2008		226							226	226			
A8013001	DALLAS	TX		03/31/2008		581							581	581			
A7122402	DALLAS	TX		04/23/2008		278							278	278			
A8081405	DALLAS	TX		10/01/2008		1,751							1,751	1,751			
A8082006	DALLAS	TX		09/30/2008		747							747	747			
A8061204	DALLAS	TX		08/15/2008		583							583	583			
A8042802	DALLAS	TX		07/02/2008		835							835	835			
A9021001	DALLAS	TX		03/31/2009		431							431	431			
A9102002	DALLAS	TX		12/30/2009		93							93	93			
B1092603	DANA POINT	CA		12/08/2011									13	13			
A7121902	DANBURY	CT		02/12/2008		651							651	651			
A8062008	DAVIE	FL		08/28/2008		1,854							1,854	1,854			
A8103002	DAYTON	OH		01/23/2009		187							187	187			
A8050702	DAYTON	OH		08/01/2008		820							820	820			
A7122705	DAYTON	OH		08/01/2008		206							206	206			
A8051801	DAYTONA BEACH	FL		07/15/2008		273							273	273			
A8090306	DEARBORN	MI		11/20/2008		56							56	56			
A8090310	DEARBORN HEIGHTS	MI		11/20/2008		85							85	85			
A8081902	DECATUR	AL		11/07/2008		1,367							1,367	1,367			

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
B1081204	DECATUR	GA		12/15/2011									11	11			
B0072901	DECATUR	GA		11/15/2010		110							110	110			
B0070202	DECATUR	GA		08/26/2010		89							89	89			
B0022204	DECATUR	GA		04/29/2010		33							33	33			
A8082502	DECATUR	GA		11/12/2008		274							274	274			
A9081802	DECATUR	GA		11/10/2009		103							103	103			
A9081803	DECATUR	GA		11/10/2009		331							331	331			
A9081809	DECATUR	GA		11/10/2009		88							88	88			
B1091901	DELANO	CA		12/15/2011									43	43			
A8022219	DELRAY BEACH	FL		05/15/2008		162							162	162			
B0062903	DENVER	CO		08/17/2010		231							231	231			
B1110102	DENVER	CO		12/13/2011									4	4			
A8082009	DENVER	CO		10/02/2008		301							301	301			
A7091103	DENVER	CO		12/13/2007		668							668	668			
A7120412	DENVER	CO		01/18/2008		1,643							1,643	1,643			
B0060702	DEPTFORD	NJ		08/18/2010		536							536	536			
A7121901	DES MOINES	IA		02/08/2008		169							169	169			
A8020806	DES PLAINES	IL		06/24/2008		658							658	658			
B0043001	DESOTO	TX		06/24/2010		51							51	51			
A7112903	DETROIT	MI		02/01/2008		393							393	393			
A7112906	DETROIT	MI		02/01/2008		185							185	185			
A7112907	DETROIT	MI		02/01/2008		236							236	236			
A7112908	DETROIT	MI		02/01/2008		330							330	330			
A7112909	DETROIT	MI		02/01/2008		204							204	204			
B0020101	DETROIT	MI		03/31/2010		221							221	221			
B0020102	DETROIT	MI		03/31/2010		58							58	58			
A8080701	DEWITT	NY		10/27/2008		146							146	146			
B0090304	DINUBA	CA		11/10/2010		36							36	36			
A8092501	DISTRICT HEIGHTS	MD		11/04/2008		338							338	338			
A6052406	DIXON	CA		08/02/2006		324							324	324			
B0010705	DORAVILLE	GA		03/05/2010		55							55	55			
B0072611	DOWNEY	CA		11/23/2010		269							269	269			
A7121303	DRAPER	UT		03/13/2008		283							283	283			
A7110503	DUBLIN	OH		05/22/2008		419							419	419			
A8020604	DULUTH	GA		04/01/2008		850							850	850			

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
A5091601	DUNN	NC		12/09/2005		427							427	427			
A8090505	DUNWOODY	GA		10/16/2008		428							428	428			
B1081203	DUNWOODY	GA		12/15/2011									13	13			
A8072501	DURHAM	NC		09/19/2008		664							664	664			
A9030404	DURHAM	NC		05/21/2009		203							203	203			
B0032902	DURHAM	NC		06/01/2010		157							157	157			
A8052003	EAGLE	ID		08/13/2008		309							309	309			
A9032103	EAST BERNARD	TX		05/21/2009		77							77	77			
A7092113	EAST ELLIJAY	GA		12/18/2007		289							289	289			
A8081803	EAST LANSING	MI		10/31/2008		336							336	336			
A8062005	EAST LANSING	MI		08/28/2008		629							629	629			
B1091404	EAST PALO ALTO	CA		12/20/2011									48	48			
A6103102	EASTLAKE	OH		01/25/2007		659							659	659			
A7101001	EDGEWOOD	WA		12/18/2007		261							261	261			
A8091501	EDINBURG	TX		11/19/2008		104							104	104			
A9101601	EDMOND	OK		10/30/2009		237							237	237			
B0031801	EDWARDSVILLE	KS		05/06/2010		27							27	27			
B0072904	EL CAJON	CA		10/01/2010		1,055							1,055	1,055			
B0080204	EL CAJON	CA		06/06/2001		65							65	65			
A9122101	EL CAJON	CA		02/11/2010		94							94	94			
B0042902	EL CAJON	CA		06/30/2010		81							81	81			
A6030705	EL CAJON	CA		06/08/2006		243							243	243			
A8032501	EL CAJON	CA		06/18/2008		444							444	444			
A9030305	EL CAJON	CA		04/23/2009		51							51	51			
A9101401	EL CAJON	CA		01/06/2000		480							480	480			
B0042302	EL CENTRO	CA		06/30/2010		63							63	63			
A7121801	EL CERRITO	CA		04/28/2008		372							372	372			
A9040101	EL PASO	TX		06/09/2009		79							79	79			
A9040701	EL PASO	TX		06/30/2009		458							458	458			
B0060202	EL PASO	TX		08/05/2010		139							139	139			
B0020904	EL PASO	TX		03/31/2010		38							38	38			
B0011201	ELGIN	IL		02/26/2010		70							70	70			
A8010801	ELIZABETHTOWN	KY		03/25/2008		1,622							1,622	1,622			
B0061006	ELK GROVE	CA		08/20/2010		113							113	113			
B1101906	ELKRIDGE	MD		01/04/2012									36	36			

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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
A9101302	ELMHURST	IL		12/29/2009		725							725	725			
A8080801	ENCINITAS	CA		10/03/2008		153							153	153			
A8061002	ENCINITAS	CA		09/26/2008		931							931	931			
A8031101	ENDICOTT	NY		05/13/2008		989							989	989			
A9073003	ERIE	KS		08/31/2009		19							19	19			
A8022105	ERIE	PA		05/22/2008		628							628	628			
A9040805	ESCONDIDO	CA		05/28/2009		59							59	59			
A8030608	ESCONDIDO	CA		06/04/2008		1,220							1,220	1,220			
A8032506	ESCONDIDO	CA		06/25/2008		148							148	148			
A8030605	ESCONDIDO	CA		06/09/2008		493							493	493			
B0021105	ESCONDIDO	CA		03/30/2010		370							370	370			
A7110502	ESTES PARK	CO		01/11/2008		301							301	301			
A8022108	EUGENE	OR		05/07/2008		954							954	954			
B0060103	EVANS	GA		08/31/2010		332							332	332			
B0070702	EVANSVILLE	IN		09/29/2010		271							271	271			
A7112001	EVERETT	WA		01/10/2008		279							279	279			
A70713013	EVERETT	WA		09/05/2007		5							5	5			
A9050801	EVERETT	WA		07/01/2009		945							945	945			
A9111101	EVERETT	WA		01/29/2010		227							227	227			
B0020503	EVERETT	WA		03/31/2010		18							18	18			
B1082501	EVERETT	WA		12/20/2011		15							15	15			
B0061730	EXCELSIOR	MN		08/26/2010		169							169	169			
A7092404	EXETER	NH		12/17/2007		820							820	820			
B0062201	FAIR OAKS	CA		08/24/2010		202							202	202			
A8072804	FAIRBURN	GA		09/18/2008		1,008							1,008	1,008			
A7082002	FAIRFIELD	OH		02/29/2008		304							304	304			
A8121509	FAIRFIELD	OH		02/25/2009		216							216	216			
B1090901	FAIRFIELD	OH		01/27/2012		14							14	14			
B0030503	FAIRHAVEN	MA		05/10/2010		136							136	136			
A8041002	FAIRVIEW	NC		06/02/2008		882							882	882			
B0062202	FAIRWAY	KS		08/31/2010		344							344	344			
A8071006	FARGO	ND		10/03/2008		422							422	422			
A9082401	FARMERS BRANCH	TX		10/30/2009		824							824	824			
A6120604	FARMINGTON	UT		02/15/2007		231							231	231			
A9021002	FARMINGTON HILLS	MI		03/31/2009		470							470	470			

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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
A7111302	FARMINGTON HILLS	MI		02/07/2008		720							720	720			
A8031402	FARMINGTON HILLS	MI		05/30/2008		417							417	417			
A8022001	FAYETTEVILLE	NC		05/09/2008		430							430	430			
A7121015	FAYETTEVILLE	NC		03/31/2008		724							724	724			
B0072004	FAYETTEVILLE	NC		10/19/2010		220							220	220			
B1093001	FAYETTEVILLE	NC		12/20/2011									30	30			
B1093002	FAYETTEVILLE	NC		12/15/2011									19	19			
A5111004	FEASTERVILLE	PA		02/13/2006		312							312	312			
A5060601	FIRESTONE	CO		08/24/2005		454							454	454			
B1091903	FISHERS	IN		12/15/2011									38	38			
A7122704	FLORALA	AL		02/14/2008		217							217	217			
B0052807	FLORENCE	AL		07/30/2010		212							212	212			
A7122401	FLORISSANT	MO		03/05/2008		230							230	230			
A5051601	FLUSHING	NY		08/10/2005		369							369	369			
A8071002	FLUSHING	NY		09/25/2008		1,406							1,406	1,406			
A7102901	FOLEY	AL		01/11/2008		244							244	244			
A5052301	FOLSOM	CA		07/20/2005		549							549	549			
A8072810	FOREST PARK	GA		09/18/2008		1,070							1,070	1,070			
A8080806	FORT COLLINS	CO		10/28/2008		491							491	491			
A50831063	FORT MEYERS	FL		12/21/2007		205							205	205			
B1110702	FORT MYERS	FL		01/18/2012									3	3			
B1110703	FORT MYERS	FL		01/18/2012									3	3			
A7091402	FORT WALTON BEAC	FL		01/14/2008		478							478	478			
B0082504	FORT WAYNE	IN		11/30/2010		205							205	205			
A9022709	FORT WAYNE	IN		04/30/2009		642							642	642			
A9061606	FORT WORTH	TX		03/23/2010		56							56	56			
A8121510	FORT WORTH	TX		02/25/2009		250							250	250			
A8020805	FORT WORTH	TX		04/18/2008		340							340	340			
A8030610	FORT WORTH	TX		06/05/2008		242							242	242			
A6091504	FORT WORTH	TX		01/10/2007		269							269	269			
B0043002	FORT WORTH	TX		07/15/2010		157							157	157			
B0061003	FORT WORTH	TX		08/20/2010		91							91	91			
B0072304	FORT WORTH	TX		11/17/2010		255							255	255			
B0090703	FORT WORTH	TX		11/12/2010		98							98	98			
A8082804	FORTH WORTH	TX		10/07/2008		218							218	218			

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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
A5092602	FOSTER CITY	CA		12/28/2005		460							460	460			
B0030904	FOSTER CITY	CA		05/10/2010		57							57	57			
A8031009	FOUNTAIN VALLEY	CA		06/13/2008		134							134	134			
A8040801	FRANKLIN	TN		06/05/2008		920							920	920			
B0072903	FREDERICK	CO		10/20/2010		346							346	346			
A6053103	FREDERICKSBURG	VA		08/15/2006		1,077							1,077	1,077			
A6090501	FREDERICKSBURG	VA		01/18/2007		1,073							1,073	1,073			
A8090502	FREMONT	CA		11/18/2008		711							711	711			
A8082801	FRESNO	CA		11/21/2008		1,456							1,456	1,456			
A8082802	FRESNO	CA		09/30/2008		630							630	630			
A8042801	FRESNO	CA		07/01/2008		451							451	451			
A8121001	FRESNO	CA		03/05/2009		137							137	137			
A8040201	FRESNO	CA		06/05/2008		915							915	915			
A7121401	FRESNO	CA		02/08/2008		297							297	297			
A7100503	FRESNO	CA		12/20/2007		308							308	308			
A7100504	FRESNO	CA		12/12/2007		318							318	318			
B0042104	FRESNO	CA		06/25/2010		33							33	33			
B0051007	FRESNO	CA		08/02/2010		262							262	262			
B0052802	FRESNO	CA		07/09/2010		135							135	135			
B0072307	FRESNO	CA		10/19/2010		114							114	114			
B0012501	FT. WORTH	TX		03/18/2010		44							44	44			
A9090403	FULLERTON	CA		10/30/2009		189							189	189			
A8020808	FUQUAY-VARINA	NC		04/11/2008		398							398	398			
A8041402	GADSDEN	AL		06/27/2008		722							722	722			
A8052001	GAINESVILLE	FL		07/15/2008		487							487	487			
A8071101	GAINSVILLE	FL		09/10/2008		979							979	979			
A8010802	GALESBURG	IL		03/13/2008		228							228	228			
A8030712	GARDEN CITY	GA		06/30/2008		574							574	574			
A9091702	GARDEN CITY	KS		10/20/2009		20							20	20			
A8122301	GARDEN GROVE	CA		03/10/2009		27							27	27			
A8091801	GARDENA	CA		11/12/2008		299							299	299			
A8082005	GARLAND	TX		09/30/2008		895							895	895			
A8121511	GARLAND	TX		02/25/2009		208							208	208			
A8022602	GARLAND	TX		05/01/2008		301							301	301			
A7092112	GARNER	NC		12/12/2007		263							263	263			

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
B0062901	GATLINBURG	TN		08/16/2010		327							327	327			
A9071401	GENEVA	IL		09/30/2009		949							949	949			
A8022209	GEORGETOWN	KY		05/14/2008		393							393	393			
A9051401	GILBERT	AZ		07/16/2009		119							119	119			
A9031206	GILBERT	AZ		05/29/2009		208							208	208			
A8050501	GILBERT	AZ		07/01/2008		425							425	425			
A7110201	GILBERT	AZ		02/14/2008		406							406	406			
A9032106	GLADEWATER	TX		08/06/2009		54							54	54			
A9031701	GLEN BURNIE	MD		05/21/2009		272							272	272			
A9090401	GLEN ROSE	TX		10/06/2009		32							32	32			
B0040510	GLENDALE	AZ		06/10/2010		101							101	101			
A8121601	GLENDALE	CA		01/14/2009		181							181	181			
A8121602	GLENDALE	CA		01/14/2009		83							83	83			
A8031401	GLENDALE	CA		06/11/2008		136							136	136			
A9030301	GLENDORA	CA		04/30/2009		198							198	198			
A8061203	GOLDEN	CO		08/20/2008		341							341	341			
A8060904	GOLETA	CA		08/21/2008		549							549	549			
B0030404	GOODYEAR	AZ		04/28/2010		87							87	87			
A8030702	GOODYEAR	AZ		06/04/2008		850							850	850			
B0042801	GOSHEN	VA		06/17/2010		29							29	29			
A8021503	GRAHAM	NC		04/15/2008		332							332	332			
A8011807	GRAND JUNCTION	CO		07/25/2008		1,698							1,698	1,698			
A8082002	GRAND PRAIRIE	TX		09/30/2008		530							530	530			
A8052301	GRAND PRAIRIE	TX		07/23/2008		487							487	487			
A8062004	GRAND RAPIDS	MI		08/28/2008		464							464	464			
A8060502	GRANDPRAIRIE	TX		08/14/2008		244							244	244			
A9121001	GRANGER	IN		02/26/2010		98							98	98			
B0080603	GRANITE BAY	CA		10/07/2010		114							114	114			
B0042703	GRANVILLE	ID		06/24/2010		97							97	97			
B0031703	GRAPE CREEK	TX		04/01/2010		34							34	34			
A8110403	GREECE	NY		01/20/2009		348							348	348			
A7120603	GREECE	NY		03/31/2008		1,023							1,023	1,023			
A8021202	GREECE	NY		03/28/2008		2,206							2,206	2,206			
A8061308	GREELEY	CO		08/25/2008		158							158	158			
B0072605	GREENSBORO	NC		10/27/2010		458							458	458			

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
B0032901	GREENSBORO	NC		07/22/2010		267							267	267			
A5110305	GREENVILLE	NC		01/31/2006		723							723	723			
B0032201	GREENVILLE	SC		05/26/2010		96							96	96			
A8080406	GREENVILLE	SC		09/25/2008		997							997	997			
A8090401	GREENVILLE	TX		11/14/2008		230							230	230			
B0052003	GRESHAM	OR		07/26/2010		131							131	131			
A9042004	HAINES CITY	FL		06/30/2009		128							128	128			
A8072401	HAMBURG	NY		10/01/2008		218							218	218			
A7062101	HAMILTON	OH		12/04/2007		432							432	432			
A7112005	HAMILTON	OH		01/18/2008		243							243	243			
A9062201	HAMILTON	TX		08/27/2009		58							58	58			
A8030604	HANFORD	CA		05/22/2008		176							176	176			
A9081805	HAPEVILLE	GA		11/10/2009		107							107	107			
B0062301	HAPPY VALLEY	OR		09/08/2010		326							326	326			
B0010702	HARDIN	TX		01/21/2010		20							20	20			
A8020809	HARKER HEIGHTS	TX		04/18/2008		93							93	93			
A9073001	HARPER	KS		08/27/2009		21							21	21			
A8061201	HARRISON	OH		08/18/2008		783							783	783			
A9091704	HARTSHORNE	OK		10/06/2009		22							22	22			
A8081904	HASTINGS	MI		10/31/2008		281							281	281			
B0032505	HATTIESBURG	MS		05/28/2010		76							76	76			
B0032506	HATTIESBURG	MS		05/28/2010		135							135	135			
A8050202	HATTIESBURG	MS		07/30/2008		219							219	219			
A7090601	HAVERHILL	MA		12/10/2007		1,020							1,020	1,020			
B0072006	HAWTHORNE	CA		08/19/2010		667							667	667			
B0030301	HAWTHORNE	CA		05/14/2010		88							88	88			
A7101203	HAYWARD	CA		12/19/2007		642							642	642			
A8030302	HENDERSON	NV		04/30/2008		660							660	660			
A9022702	HENDERSON	NV		05/14/2009		271							271	271			
A7101601	HESPERIA	CA		12/06/2007		223							223	223			
A8071007	HIGH POINT	NC		09/30/2008		702							702	702			
B0081104	HIGHLAND	CA		11/30/2010		181							181	181			
B0060101	HIGHLAND PARK	CA		07/27/2010		206							206	206			
A8051501	HILLSBORO	TX		07/14/2008		240							240	240			
B0011202	HINSDALE	IL		06/25/2001		33							33	33			

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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
B1112501	HOBOKEN	NJ		12/29/2011									20	20			
A9042708	HOFFMAN ESTATES	IL		07/16/2009		275							275	275			
B0040101	HOLLIS	OK		05/06/2010		48							48	48			
B0030803	HOLLYWOOD	CA		04/01/2008		72							72	72			
A9021203	HOLLYWOOD	FL		04/16/2009		91							91	91			
B0040501	HOLT	MI		08/11/2010		334							334	334			
B0010801	HOMEWOOD	IL		02/25/2010		106							106	106			
B1070610	HOMEWOOD	IL		12/14/2011									27	27			
A5111005	HORSHAM	PA		01/17/2006		725							725	725			
B0040804	HORTON	KS		06/03/2010		30							30	30			
A8052305	HOUSTON	TX		07/24/2008		338							338	338			
A8061301	HOUSTON	TX		09/17/2008		3,460							3,460	3,460			
A8080602	HOUSTON	TX		09/09/2008		2,934							2,934	2,934			
A8071801	HOUSTON	TX		09/29/2008		1,585							1,585	1,585			
A8092904	HOUSTON	TX		11/25/2008		196							196	196			
A8093006	HOUSTON	TX		11/21/2008		442							442	442			
A8112101	HOUSTON	TX		01/30/2009		78							78	78			
A8112603	HOUSTON	TX		02/24/2009		39							39	39			
A8091802	HOUSTON	TX		11/25/2008		248							248	248			
A8091101	HOUSTON	TX		11/21/2008		508							508	508			
A9042310	HOUSTON	TX		06/25/2009		474							474	474			
A9042311	HOUSTON	TX		06/25/2009		621							621	621			
A9042303	HOUSTON	TX		06/25/2009		109							109	109			
A9042304	HOUSTON	TX		06/25/2009		187							187	187			
A9042305	HOUSTON	TX		06/25/2009		306							306	306			
A9030411	HOUSTON	TX		04/29/2009		120							120	120			
A9031307	HOUSTON	TX		06/03/2009		157							157	157			
A9020301	HOUSTON	TX		03/31/2009		266							266	266			
A8012401	HOUSTON	TX		05/05/2008		798							798	798			
A7121903	HOUSTON	TX		02/12/2008		608							608	608			
A8022903	HOUSTON	TX		05/20/2008		379							379	379			
A8022015	HOUSTON	TX		06/27/2008		166							166	166			
A8031201	HOUSTON	TX		04/24/2008		175							175	175			
A8031902	HOUSTON	TX		05/05/2008		258							258	258			
A8033104	HOUSTON	TX		06/23/2008		276							276	276			

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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
A6090801	HOUSTON	TX		11/17/2006		544							544	544			
A7092104	HOUSTON	TX		12/06/2007		514							514	514			
A7082104	HOUSTON	TX		01/14/2008		183							183	183			
A5050801	HOUSTON	TX		07/29/2005		698							698	698			
A7101103	HOUSTON	TX		12/20/2007		500							500	500			
A7103109	HOUSTON	TX		01/15/2008		1,247							1,247	1,247			
A7102301	HOUSTON	TX		12/20/2007		320							320	320			
A7102403	HOUSTON	TX		01/09/2008		242							242	242			
A7112007	HOUSTON	TX		01/23/2008		428							428	428			
B0021001	HOUSTON	TX		03/31/2010		121							121	121			
B0021101	HOUSTON	TX		04/01/2010		335							335	335			
B0022604	HOUSTON	TX		04/30/2010		150							150	150			
B0030103	HOUSTON	TX		05/24/2010		169							169	169			
B0040502	HOUSTON	TX		06/30/2010		159							159	159			
B0090201	HOUSTON	TX		09/15/2005		72							72	72			
B0081202	HOUSTON	TX		10/29/2010		110							110	110			
A8090307	HOWELL	MI		11/20/2008		48							48	48			
A8021411	HOWELL TOWNSHIP	NJ		04/25/2008		87							87	87			
B0081101	HUMBLE	TX		10/26/2010		199							199	199			
A6081001	HUMBLE	TX		10/30/2006		269							269	269			
A8031903	HUMBLE	TX		06/13/2008		536							536	536			
A8022208	HUMBLE	TX		04/22/2008		244							244	244			
A9090901	HUMBOLDT	KS		10/06/2009		20							20	20			
A8070701	HUNTINGDON VALLE	PA		10/15/2008		159							159	159			
B1101801	HUNTINGTON BEACH	CA		04/23/2002		56							56	56			
B0062803	HUNTINGTON BEACH	CA		09/15/2010		163							163	163			
A7113002	HUNTINGTON BEACH	CA		01/31/2008		628							628	628			
A6092203	HUNTINGTON BEACH	CA		12/12/2006		784							784	784			
A8021307	HUNTINGTON BEACH	CA		04/01/2008		224							224	224			
A7120709	HYDE PARK	UT		02/21/2008		305							305	305			
A7120710	HYDE PARK	UT		02/21/2008		287							287	287			
A7120711	HYDE PARK	UT		02/21/2008		191							191	191			
B0020301	INDIANAPOLIS	IN		03/30/2010		232							232	232			
A8090802	INDIANAPOLIS	IN		11/05/2008		143							143	143			
A8031006	INDIANAPOLIS	IN		06/20/2008		436							436	436			

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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
A8031007	INDIANAPOLIS	IN		06/20/2008		903							903	903			
A7102401	INDIANAPOLIS	IN		12/20/2007		430							430	430			
A9031901	INDIO	CA		05/21/2009		89							89	89			
A9031902	INDIO	CA		05/21/2009		85							85	85			
A9031903	INDIO	CA		05/21/2009		340							340	340			
A9031904	INDIO	CA		05/21/2009		75							75	75			
A9031906	INDIO	CA		05/21/2009		65							65	65			
A9031907	INDIO	CA		05/21/2009		49							49	49			
A9031908	INDIO	CA		05/21/2009		37							37	37			
A9031909	INDIO	CA		05/21/2009		56							56	56			
A8121701	INDIO	CA		02/13/2009		57							57	57			
B0080901	IRMO	SC		11/17/2010		31							31	31			
A7122102	IRVINE	CA		03/05/2008		160							160	160			
A8040402	IRVINE	CA		08/18/2008		374							374	374			
A8040403	IRVINE	CA		08/18/2008		594							594	594			
B0070703	IRVINE	CA		09/03/2010		239							239	239			
B0072310	IRVINE	CA		09/20/2010		99							99	99			
B0052801	IRVINE	CA		07/22/2010		188							188	188			
B0072705	IRWINDALE	CA		09/01/2010		169							169	169			
A9061702	ITASCA	TX		08/13/2009		20							20	20			
A9101301	JACKSONVILLE	FL		12/09/2009		543							543	543			
A7120701	JACKSONVILLE	FL		02/26/2008		306							306	306			
B0082506	JACKSONVILLE	FL		11/17/2010		66							66	66			
B0072905	JACKSONVILLE	FL		10/28/2010		110							110	110			
B0072906	JACKSONVILLE	FL		10/28/2010		121							121	121			
B0020506	JACKSONVILLE	FL		03/26/2010		55							55	55			
B0022602	JACKSONVILLE	FL		04/23/2010		333							333	333			
B0022603	JACKSONVILLE	FL		04/23/2010		339							339	339			
B0040601	JACKSONVILLE	NC		06/28/2010		345							345	345			
B0070103	JENSEN BEACH	FL		09/10/2010		107							107	107			
A9081905	JOAQUIN	TX		09/17/2009		23							23	23			
B1100601	JOHNS CREEK	GA		01/31/2012									11	11			
B1100602	JOHNS CREEK	GA		01/31/2012									16	16			
B0052806	JOHNS CREEK	GA		08/06/2010		394							394	394			
B0032904	JOLIET	IL		05/28/2010		210							210	210			

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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
B00329043	JOLIET	IL		05/28/2010		30							30	30			
A9081804	JONESBORO	GA		11/10/2009		158							158	158			
A6032401	JONESBORO	GA		06/01/2006		96							96	96			
A9022405	KALAMAZOO	MI		06/30/2009		121							121	121			
A9022402	KALAMAZOO	MI		06/30/2009		81							81	81			
A9022403	KALAMAZOO	MI		06/26/2009		111							111	111			
A7100202	KANNAPOLIS	NC		12/14/2007		274							274	274			
A9040104	KATY	TX		06/10/2009		349							349	349			
A8060401	KATY	TX		02/02/2009		145							145	145			
A7091304	KATY	TX		12/05/2007		958							958	958			
B0040801	KATY	TX		05/28/2010		56							56	56			
A7102303	KAYSVILLE	UT		01/17/2008		465							465	465			
A8011605	KELLER	TX		04/15/2008		142							142	142			
A8021102	KENNEWICK	WA		04/01/2008		207							207	207			
B0071603	KENT	WA		09/20/2010		79							79	79			
A9022706	KETCHUM	ID		05/21/2009		236							236	236			
A8121501	KILLEEN	TX		01/29/2009		472							472	472			
B0090302	KIMBERLY	WI		11/23/2010		352							352	352			
A8031011	KING CITY	CA		06/04/2008		729							729	729			
A9102206	KINGMAN	KS		11/05/2009		21							21	21			
B0062504	KINGSLAND	GA		09/17/2010		99							99	99			
A8011602	KINGSTON	WA		03/18/2008		417							417	417			
B0060902	KIRKLAND	WA		07/15/2010		1,079							1,079	1,079			
B0061504	KIRKLAND	WA		08/11/2010		521							521	521			
B0050702	KIRKLAND	WA		07/09/2010		258							258	258			
B0061403	KIRKVILLE	NY		09/08/2010		196							196	196			
A8011803	KIRKWOOD	MO		03/26/2008		499							499	499			
B0080402	KISSIMMEE	FL		11/30/2010		219							219	219			
B0062403	KNOXVILLE	TN		09/23/2010		215							215	215			
A7111503	KNOXVILLE	TN		01/30/2008		889							889	889			
A9040602	KNOXVILLE	TN		06/04/2009		215							215	215			
A8041801	KYLE	TX		06/30/2008		366							366	366			
A9102101	LA MARQUE	TX		10/29/2009		23							23	23			
B0070902	LA PORTE	TX		09/15/2010		192							192	192			
A8070201	LACEY	WA		09/23/2008		1,828							1,828	1,828			

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
A9031203	LAGUNA HILLS	CA		06/03/2009		100							100	100			
A5022301	LAGUNA NIGUEL	CA		05/18/2005		1,052							1,052	1,052			
A6081102	LAKE FOREST	CA		10/30/2006		474							474	474			
A9022701	LAKE FOREST	CA		06/05/2009		779							779	779			
A8053002	LAKE FOREST	CA		08/12/2008		274							274	274			
A7120609	LAKE GENEVA	WI		03/10/2008		330							330	330			
B0010603	LAKE HILLS	TX		02/04/2010		48							48	48			
A8062002	LAKE ORION	MI		08/29/2008		368							368	368			
A8062003	LAKE ORION	MI		08/29/2008		368							368	368			
B0022203	LAKE OSWEGO	OR		04/22/2010		90							90	90			
B1081205	LAKE WORTH	FL		12/15/2011									12	12			
A8062010	LAKEVILLE	MN		08/28/2008		1,347							1,347	1,347			
A8050801	LAKEWOOD	CO		09/30/2008		1,211							1,211	1,211			
A8041805	LANCASTER	CA		07/14/2008		311							311	311			
A8051401	LANCASTER	CA		07/31/2008		213							213	213			
B0040503	LANCASTER	CA		07/28/2003		40							40	40			
A7101102	LANCASTER	TX		12/19/2007		379							379	379			
A9021003	LANCASTER	TX		03/31/2009		519							519	519			
A7100201	LANSING	KS		12/13/2007		356							356	356			
A8062007	LANSING	MI		08/28/2008		486							486	486			
A9022710	LANSING	MI		06/01/2009		295							295	295			
B0060203	LANSING	MI		07/26/2010		561							561	561			
B1082401	LANTANA	FL		12/15/2011									24	24			
A8070102	LAREDO	TX		10/01/2008		309							309	309			
B0030902	LAREDO	TX		05/20/2010		101							101	101			
B1101702	LAREDO	TX		01/31/2012									4	4			
B1101703	LAREDO	TX		01/31/2012									6	6			
A7121803	LARGO	FL		02/29/2008		593							593	593			
A7120301	LAS CRUCES	NM		03/20/2008		180							180	180			
A7121302	LAS CRUCES	NM		02/29/2008		111							111	111			
A8061202	LAS CRUCES	NM		09/05/2008		473							473	473			
A9040702	LAS VEGAS	NV		06/05/2009		62							62	62			
A9031101	LAS VEGAS	NV		05/21/2009		422							422	422			
A9092401	LAS VEGAS	NV		11/17/2009		133							133	133			
A9092402	LAS VEGAS	NV		11/17/2009		48							48	48			

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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
A9040906	LAS VEGAS	NV		06/23/2009		595							595	595			
A8062006	LAS VEGAS	NV		08/28/2008		1,722							1,722	1,722			
A8062009	LAS VEGAS	NV		08/28/2008		3,753							3,753	3,753			
A8061704	LAS VEGAS	NV		09/04/2008		191							191	191			
A8022705	LAS VEGAS	NV		05/13/2008		254							254	254			
A8040901	LAS VEGAS	NV		07/31/2008		802							802	802			
A8033103	LAS VEGAS	NV		07/01/2008		1,718							1,718	1,718			
A8020812	LAS VEGAS	NV		04/28/2008		445							445	445			
A6100502	LAS VEGAS	NV		12/21/2006		366							366	366			
B1111001	LAS VEGAS	NV		01/19/2012									14	14			
B0080611	LAS VEGAS	NV		10/28/2010		502							502	502			
B0061503	LAS VEGAS	NV		08/26/2010		201							201	201			
B0071202	LAS VEGAS	NV		10/06/2010		202							202	202			
B0072603	LAS VEGAS	NV		10/12/2010		145							145	145			
B0080609	LAS VEGAS	NV		10/06/2010		129							129	129			
B0051301	LAS VEGAS	NV		08/13/2010		242							242	242			
B0030504	LAS VEGAS	NV		04/29/2010		145							145	145			
A9040802	LATHAM	NY		06/24/2009		161							161	161			
A9040803	LATHAM	NY		06/24/2009		126							126	126			
A8020702	LAVONIA	GA		04/04/2008		266							266	266			
A8082602	LAWRENCE	IN		10/30/2008		490							490	490			
A8011102	LAWRENCE	MA		04/30/2008		651							651	651			
A8121502	LAWRENCEVILLE	GA		01/29/2009		339							339	339			
B0020105	LAWRENCEVILLE	GA		03/31/2010		211							211	211			
A8052903	LAYTON	UT		08/22/2008		411							411	411			
A7091002	LEBANON	IN		12/28/2007		271							271	271			
B0052808	LENOIR	NC		07/30/2010		212							212	212			
A6061201	LENOIR CITY	TN		08/29/2006		351							351	351			
A8050901	LEWISTON	ME		07/31/2008		462							462	462			
A8093004	LEWISVILLE	TX		11/25/2008		121							121	121			
A9082101	LEXINGTON	KY		11/06/2009		584							584	584			
A8061901	LEXINGTON	KY		09/08/2008		498							498	498			
A9042301	LILBURN	GA		06/30/2009		724							724	724			
A8031010	LIMERICK	PA		08/22/2008		260							260	260			
B1111102	LIMERICK TOWNSHIP	PA		12/22/2011									15	15			

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
B1111103	LIMERICK TOWNSHIP	PA		12/22/2011									14	14			
B1111104	LIMERICK TOWNSHIP	PA		12/22/2011									12	12			
B0032514	LINCOLNSHIRE	IL		07/19/2010		267							267	267			
A7120418	LINDON	UT		03/27/2008		366							366	366			
A8021301	LINDON	UT		04/15/2008		321							321	321			
A9081808	LITHONIA	GA		11/10/2009		128							128	128			
A8080408	LITHONIA	GA		10/01/2008		111							111	111			
A9042704	LITTLETON	CO		07/15/2009		81							81	81			
A8070801	LIVERPOOL	NY		09/17/2008		2,229							2,229	2,229			
A6050101	LIVONIA	MI		07/10/2006		494							494	494			
A9062202	LLANO	TX		09/24/2009		29							29	29			
A8031102	LOCKPORT	NY		05/13/2008		451							451	451			
A8022604	LOCKPORT	NY		07/21/2008		386							386	386			
A7122103	LOGAN	UT		03/12/2008		411							411	411			
A8081905	LOGAN	UT		10/24/2008		165							165	165			
B0040201	LOGAN	UT		06/14/2010		137							137	137			
A9120302	LONE TREE	CO		01/29/2010		374							374	374			
B1101903	LONG BEACH	CA		12/14/2011									9	9			
A8021907	LONG BEACH	CA		05/05/2008		667							667	667			
B0012701	LONGMONT	CO		03/24/2010		186							186	186			
A8082504	LONGVIEW	TX		11/14/2008		235							235	235			
A8020401	LOS ANGELES	CA		04/09/2008		488							488	488			
A5051101	LOS ANGELES	CA		07/22/2005		653							653	653			
A5111007	LOS ANGELES	CA		01/07/2008		3,943							3,943	3,943			
A7101201	LOS ANGELES	CA		12/06/2007		379							379	379			
A8073102	LOS ANGELES	CA		10/09/2008		68							68	68			
A8071701	LOS ANGELES	CA		09/08/2008		1,138							1,138	1,138			
A8072302	LOS ANGELES	CA		10/01/2008		578							578	578			
A8112502	LOS ANGELES	CA		02/05/2009		226							226	226			
A8120201	LOS ANGELES	CA		01/29/2009		117							117	117			
A9031310	LOS ANGELES	CA		06/02/2009		1,685							1,685	1,685			
A9040704	LOS ANGELES	CA		06/24/2009		228							228	228			
A9081701	LOS ANGELES	CA		10/14/2009		201							201	201			
B1101904	LOS ANGELES	CA		12/14/2011									7	7			
B1102705	LOS ANGELES	CA		01/17/2012									19	19			

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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
B0082404	LOS ANGELES	CA		11/30/2010		184							184	184			
B0081103	LOS ANGELES	CA		10/27/2010		112							112	112			
B0070903	LOS ANGELES	CA		08/25/2010		121							121	121			
B0062801	LOS ANGELES	CA		09/15/2010		250							250	250			
B0061725	LOS ANGELES	CA		07/31/2000		68							68	68			
B0061406	LOS ANGELES	CA		10/26/2000		67							67	67			
B0032907	LOS ANGELES	CA		05/28/2010		98							98	98			
B0041402	LOS ANGELES	CA		06/30/2010		101							101	101			
B0041504	LOS ANGELES	CA		06/23/2010		104							104	104			
A9122803	LOS ANGELES	CA		02/10/2010		103							103	103			
A9102303	LOS ANGELES	CA		12/23/2009		427							427	427			
A9102304	LOS ANGELES	CA		12/23/2009		289							289	289			
A5021502	LOS GATOS	CA		05/06/2005		667							667	667			
A7091901	LOUISVILLE	KY		12/03/2007		816							816	816			
B0052101	LOVES PARK	IL		07/21/2010		83							83	83			
A9081901	LUBBOCK	TX		09/29/2009		24							24	24			
B0052809	LYNCHBURG	VA		07/30/2010		231							231	231			
B0012603	LYNDON	KS		02/18/2010		33							33	33			
A9031202	LYNNWOOD	WA		05/21/2009		2,607							2,607	2,607			
A8072811	MABLETON	GA		09/18/2008		1,070							1,070	1,070			
A9042406	MACEDONIA	OH		07/14/2009		174							174	174			
B0090210	MACON	GA		11/18/2010		80							80	80			
A9110904	MADERA	CA		02/22/2010		32							32	32			
B0012702	MANTECA	CA		10/31/2002		28							28	28			
A7120707	MANTECA	CA		02/26/2008		238							238	238			
A8061312	MANTECA	CA		08/28/2008		353							353	353			
B1081202	MARIETTA	GA		12/15/2011									21	21			
B0071304	MARIETTA	GA		09/14/2010		152							152	152			
B0030102	MARIETTA	GA		05/07/2010		41							41	41			
A8092201	MARIETTA	GA		10/30/2008		754							754	754			
A9031001	MARIETTA	GA		05/06/2009		105							105	105			
A7120303	MARIETTA	GA		01/30/2008		1,642							1,642	1,642			
A7100103	MARIETTA	GA		04/25/2008		199							199	199			
A7091201	MARSHALLTOWN	IA		12/26/2007		4,821							4,821	4,821			
B0020802	MARSHFIELD	WI		04/15/2010		85							85	85			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0060102	MARTINEZ	GA		08/31/2010		277							277	277			
B0060104	MARTINEZ	GA		08/31/2010		249							249	249			
B0042802	MARTINEZ	GA		07/30/2010		339							339	339			
A8011702	MARTINSVILLE	IN		03/17/2008		182							182	182			
A9091403	MARYSVILLE	OK		10/01/2009		18							18	18			
A8022011	MASON	OH		05/16/2008		1,500							1,500	1,500			
B0032401	MATTHEWS	NC		05/27/2010		175							175	175			
A9090902	MAUD	OK		09/29/2009		17							17	17			
B0061107	MAULDIN	SC		09/01/2010		178							178	178			
A9033002	MCDONOUGH	GA		06/10/2009		834							834	834			
A7102407	MCKINNEY	TX		12/11/2007		437							437	437			
A9102204	MEDICINE LODGE	KS		12/03/2009		22							22	22			
A8033102	MEDINA	OH		06/09/2008		2,320							2,320	2,320			
A80331023	MEDINA	OH		11/07/2008		786							786	786			
A8030713	MELBOURNE	FL		06/25/2008		167							167	167			
A8012310	MEMPHIS	TN		04/01/2008		123							123	123			
A9091809	MEMPHIS	TN		12/08/2009		898							898	898			
A9101201	MEMPHIS	TN		12/16/2009		217							217	217			
A9032101	MEMPHIS	TX		05/21/2009		61							61	61			
A7110701	MENLO PARK	CA		01/18/2008		200							200	200			
A60104023	MENLO PARK	CA		09/05/2008		764							764	764			
A8060504	MENTOR	OH		08/06/2008		211							211	211			
A8032503	MESA	AZ		06/19/2008		223							223	223			
A8091502	MESA	AZ		11/17/2008		1,029							1,029	1,029			
B0022501	MESA	AZ		03/30/2010		378							378	378			
A9102102	MESA	AZ		12/29/2009		76							76	76			
A9103004	MESA	AZ		12/30/2009		421							421	421			
A9122801	MESA	AZ		02/18/2010		57							57	57			
B0060201	MESA	AZ		10/03/2003		209							209	209			
B0080608	MESA	AZ		10/14/2010		192							192	192			
B0021906	METHUEN	MA		04/05/2010		100							100	100			
A8030506	MIAMI	FL		05/23/2008		387							387	387			
A7120705	MIAMI	FL		02/13/2008		542							542	542			
A7120502	MIAMI	FL		02/11/2008		265							265	265			
A7103102	MIAMI	FL		01/16/2008		361							361	361			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7103103	MIAMI	FL		01/16/2008		361							361	361			
A7103104	MIAMI	FL		01/16/2008		181							181	181			
A7103105	MIAMI	FL		01/16/2008		181							181	181			
A7102404	MIAMI	FL		12/14/2007		329							329	329			
A7102405	MIAMI	FL		12/14/2007		316							316	316			
A8080101	MIAMI	FL		10/23/2008		717							717	717			
A8030715	MIAMISBURG	OH		06/09/2008		1,117							1,117	1,117			
B0051008	MIDDLEBORO	MA		07/28/2010		145							145	145			
B0022201	MIDDLEBURG HEIGH	OH		05/06/2010		78							78	78			
A7121002	MIDDLETOWN	NY		03/06/2008		1,312							1,312	1,312			
A8012103	MIDDLETOWN	OH		03/20/2008		2,448							2,448	2,448			
A8060201	MIDLAND	TX		08/22/2008		269							269	269			
A9122301	MIDLAND	TX		02/26/2010		158							158	158			
B0032403	MIDLAND	TX		04/15/2010		50							50	50			
B0040507	MIDLOTHIAN	VA		07/21/2010		80							80	80			
B0032501	MIDLOTHIAN	VA		04/30/2010		158							158	158			
B1083010	MIDVALE	UT		01/31/2012									7	7			
A7122003	MIDVALE	UT		02/08/2008		635							635	635			
A9032501	MIDWAY	UT		12/10/2009		205							205	205			
A8050903	MILBRIDGE	ME		07/31/2008		531							531	531			
A7120417	MILLBRAE	CA		04/03/2008		632							632	632			
A9031209	MILPITAS	CA		05/11/2009		67							67	67			
B0022502	MILPITAS	CA		04/22/2010		89							89	89			
A9102202	MINNEAPOLIS	KS		11/19/2009		19							19	19			
A8022004	MINNEAPOLIS	MN		04/30/2008		318							318	318			
A7120304	MINNEAPOLIS	MN		02/14/2008		398							398	398			
B0051005	MINNEAPOLIS	MN		07/08/2010		309							309	309			
A8082202	MINNETONKA	MN		10/27/2008		683							683	683			
B0041503	MISSION	TX		06/04/2010		83							83	83			
B0062505	MISSION VIEJO	CA		09/01/2010		332							332	332			
A7121402	MISSION VIEJO	CA		03/14/2008		1,502							1,502	1,502			
A7092703	MISSOURI CITY	TX		12/14/2007		188							188	188			
A70927033	MISSOURI CITY	TX		09/29/2008		267							267	267			
A5060101	MISSOURI CITY	TX		08/25/2005		1,502							1,502	1,502			
A9072301	MODESTO	CA		10/13/2009		88							88	88			

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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
B0072703	MODESTO	CA		09/30/2010		515							515	515			
B1110301	MODESTO	CA		12/20/2001		9							9	9			
B0031101	MONROE	WA		04/15/2010		365							365	365			
B0040508	MONROVIA	CA		06/21/2010		144							144	144			
A8111901	MONROVIA	CA		01/23/2009		51							51	51			
A8111902	MONROVIA	CA		01/23/2009		38							38	38			
A8091109	MONTEZUMA	GA		11/26/2008		79							79	79			
B0062402	MONTGOMERY	AL		09/23/2010		142							142	142			
B0062404	MONTGOMERY	AL		09/23/2010		162							162	162			
A5101003	MORENO VALLEY	CA		12/21/2005		362							362	362			
B0040802	MORENO VALLEY	CA		06/11/2010		110							110	110			
A9120102	MORGAN	UT		02/16/2010		162							162	162			
A7102903	MORRISTOWN	NJ		01/14/2008		826							826	826			
A9021901	MORRISVILLE	NC		07/01/2009		130							130	130			
A8020602	MORROW	GA		03/17/2008		577							577	577			
A9061607	MOUNT PLEASANT	TX		08/13/2009		24							24	24			
A5092101	MOUNTAIN VIEW	CA		12/01/2005		536							536	536			
A9072801	MT VERNON	TX		09/17/2009		23							23	23			
A9060301	MT VIEW	CA		10/29/2009		36							36	36			
A8052801	MUKILTEO	WA		08/04/2008		612							612	612			
A8092303	MUNCIE	IN		11/21/2008		399							399	399			
B1070605	MUNDELEIN	IL		01/31/2012									10	10			
A9110601	MURRELLS INLET	SC		01/22/2010		128							128	128			
A7092004	MUSKOGEE	OK		12/11/2007		253							253	253			
A7121706	NASHVILLE	TN		02/29/2008		319							319	319			
A8022102	NASHVILLE	TN		05/22/2008		287							287	287			
A5041101	NASSAU BAY	TX		06/13/2005		1,154							1,154	1,154			
A8051201	NATIONAL CITY	CA		07/18/2008		1,099							1,099	1,099			
A5022802	NATIONAL CITY	CA		05/23/2005		831							831	831			
A8030601	NAVARRE	FL		09/18/2008		891							891	891			
B0051202	NEODESHA	KS		06/17/2010		31							31	31			
A8100101	NEW BEDFORD	MA		10/27/2008		680							680	680			
B0072604	NEW BERN	NC		10/29/2010		690							690	690			
B0072102	NEW BRAUNFELS	TX		10/07/2010		374							374	374			
B0061106	NEW CANEY	TX		08/31/2010		233							233	233			

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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
B0061402	NEW HOPE	PA		10/01/2010		224							224	224			
A8012101	NEW YORK	NY		04/02/2008		232							232	232			
B0060901	NEW YORK	NY		07/26/2010		1,138							1,138	1,138			
B0082702	NEW YORK	NY		09/27/2010		588							588	588			
A7122002	NEWARK	CA		02/28/2008		177							177	177			
A8071008	NEWARK	NJ		09/22/2008		881							881	881			
A8121506	NEWINGTON	CT		01/29/2009		274							274	274			
A8082702	NEWMARK	NJ		11/14/2008		307							307	307			
A8030502	NEWNAN	GA		06/05/2008		241							241	241			
A8031005	NEWPORT BEACH	CA		06/12/2008		205							205	205			
A5051004	NEWPORT BEACH	CA		07/22/2005		453							453	453			
B0040102	NEWPORT BEACH	CA		06/18/2010		229							229	229			
B0080610	NEWPORT BEACH	CA		10/28/2010		136							136	136			
A8050602	NEWPORT NEWS	VA		07/22/2008		581							581	581			
B0012605	NEWTON	KS		04/22/2010		51							51	51			
A8071501	NEWTOWN SQUARE	PA		10/23/2008		828							828	828			
A8051901	NIAGARA FALLS	NY		08/18/2008		518							518	518			
A9022501	NIAGARA FALLS	NY		04/30/2009		359							359	359			
B1070606	NILES	IL		01/31/2012		7							7	7			
A8072809	NORCROSS	GA		09/25/2008		1,070							1,070	1,070			
B0020104	NORCROSS	GA		04/29/2010		186							186	186			
A8120503	NORFOLK	VA		01/28/2009		187							187	187			
A8031008	NORMAL	IL		06/20/2008		1,002							1,002	1,002			
A7112901	NORRISTOWN	PA		02/27/2008		379							379	379			
A8121512	NORTH ANDOVER	MA		01/29/2009		317							317	317			
A8121504	NORTH BILLERICA	MA		01/29/2009		518							518	518			
A7101704	NORTH CHARLESTON	SC		01/07/2008		405							405	405			
A7092403	NORTH HAMPTON	NH		12/17/2007		863							863	863			
A7092401	NORTH HAMPTON	NH		12/17/2007		417							417	417			
B1110903	NORTH HOLLYWOOD	CA		01/05/2012		14							14	14			
A6100402	NORTH LAS VEGAS	NV		12/21/2006		1,693							1,693	1,693			
A7121709	NORTH LAS VEGAS	NV		04/25/2008		92							92	92			
A7121703	NORTH LAS VEGAS	NV		04/04/2008		229							229	229			
A9122802	NORTH PALM BEACH	FL		12/27/2000		57							57	57			
A8012405	NORTH RICHLAND HI	TX		03/26/2008		256							256	256			

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
A8021405	NORTH SALT LAKE	UT		04/17/2008		519							519	519			
A8022901	NORTH SALT LAKE	UT		05/22/2008		193							193	193			
A7110601	NORTH SALT LAKE	UT		01/29/2008		184							184	184			
A9030401	NORTHRIDGE	CA		04/29/2009		155							155	155			
A9042405	NORWOOD	OH		07/14/2009		174							174	174			
A8072103	NOVI	MI		09/30/2008		342							342	342			
A8100103	NOVI	MI		11/25/2008		128							128	128			
A8100104	NOVI	MI		11/25/2008		199							199	199			
A9030421	OAKDALE	CA		05/19/2009		83							83	83			
A9031601	OAKDALE	CA		05/28/2009		387							387	387			
A8012505	OAKLAND	CA		04/23/2008		236							236	236			
B0042001	OAKLAND	CA		07/13/2010		82							82	82			
B0043003	OAKLAND	CA		07/12/2010		300							300	300			
A6032402	OCALA	FL		06/09/2006		303							303	303			
A8093003	OCALA	FL		11/04/2008		379							379	379			
A9110602	OCEANSIDE	CA		01/11/2010		41							41	41			
B0061726	OCEANSIDE	CA		08/18/2010		222							222	222			
B0021903	ODESSA	TX		03/04/2010		38							38	38			
B0012101	ODESSA	TX		02/11/2010		25							25	25			
B0012102	ODESSA	TX		02/11/2010		48							48	48			
A8011804	O'FALLON	MO		03/26/2008		469							469	469			
A8022017	OGDEN	UT		05/30/2008		222							222	222			
A9111301	OGDEN	UT		12/30/2009		325							325	325			
A9070601	OKLAHOMA CITY	OK		08/31/2009		137							137	137			
B0052602	OKLAHOMA CITY	OK		08/02/2010		516							516	516			
B0062501	OLATHE	KS		09/30/2010		219							219	219			
A5021801	OLATHE	KS		05/13/2005		464							464	464			
A8011802	OLATHE	KS		02/27/2008		3,575							3,575	3,575			
A8031801	OLATHE	KS		04/30/2008		195							195	195			
A8092903	OLYMPIA	WA		11/19/2008		233							233	233			
A9020601	OMAHA	NE		04/02/2009		103							103	103			
A8030606	OMAHA	NE		05/05/2008		226							226	226			
B0081802	ONTARIO	CA		10/20/2010		103							103	103			
B0032906	ONTARIO	CA		05/28/2010		163							163	163			
A9030417	ONTARIO	CA		05/08/2009		31							31	31			

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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
A9030418	ONTARIO	CA		05/08/2009		58							58	58			
A9012701	ONTARIO	CA		03/31/2009		65							65	65			
A9030601	ORANGE	CA		04/20/2009		759							759	759			
B0011902	ORANGE PARK	FL		03/22/2010		44							44	44			
A8021101	ORCHARD LAKE	MI		07/09/2008		744							744	744			
A8110402	ORCHARD PARK	NY		01/20/2009		317							317	317			
A7103107	OREGON	OH		01/15/2008		541							541	541			
A9022708	OREGON CITY	OR		04/30/2009		514							514	514			
B0022303	ORLANDO	FL		08/02/2010		111							111	111			
B0051103	ORLANDO	FL		07/29/2010		621							621	621			
B0072606	ORLANDO	FL		11/30/2010		478							478	478			
B0070102	ORLANDO	FL		10/29/2010		482							482	482			
A8082903	ORLANDO	FL		11/13/2008		687							687	687			
A9100601	ORLANDO	FL		12/23/2009		114							114	114			
A7091206	ORLANDO	FL		12/04/2007		384							384	384			
A8022212	ORLANDO	FL		04/23/2008		395							395	395			
A8022213	ORLANDO	FL		05/13/2008		414							414	414			
B0062507	ORO VALLEY	AZ		09/21/2010		193							193	193			
A8012302	ORO VALLEY	AZ		03/19/2008		184							184	184			
A8020804	OVERLAND PARK	KS		03/28/2008		538							538	538			
B0051203	OXNARD	CA		07/02/2010		311							311	311			
B0080403	OXNARD	CA		10/06/2010		295							295	295			
A9042302	PACIFIC GROVE	CA		05/15/2009		199							199	199			
A9032402	PALM COAST	FL		05/11/2009		82							82	82			
A8082102	PALM DESERT	CA		10/30/2008		590							590	590			
B1112304	PALM DESERT	CA		01/26/2012									3	3			
B0031704	PALM DESERT	CA		05/28/2010		69							69	69			
A9052001	PALM SPRINGS	CA		07/29/2009		151							151	151			
A6110101	PALO ALTO	CA		01/04/2007		728							728	728			
B0032203	PANAMA CITY	FL		05/20/2010		48							48	48			
A7061203	PAPILLION	NE		01/16/2008		424							424	424			
B0021902	PARIS	TX		03/04/2010		37							37	37			
B0041401	PARKER	CO		06/15/2010		146							146	146			
A7092402	PARMA	OH		12/03/2007		358							358	358			
A8020811	PASADENA	CA		03/31/2008		1,828							1,828	1,828			

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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
B0033102	PASADENA	FL		05/28/2010		56							56	56			
A8080601	PASADENA	MD		09/26/2008		1,083							1,083	1,083			
A8022009	PASADENA	MD		05/07/2008		462							462	462			
A8022010	PASADENA	MD		05/07/2008		543							543	543			
A9050101	PASADENA	TX		07/20/2009		360							360	360			
A8012903	PASO ROBLES	CA		04/17/2008		211							211	211			
A8012904	PASO ROBLES	CA		04/17/2008		211							211	211			
A8041403	PATERSON	NJ		06/19/2008		147							147	147			
A8081203	PAYSON	AZ		11/05/2008		411							411	411			
B0032606	PEMBROKE PINES	FL		06/14/2010		198							198	198			
A8080407	PEMBROKE PINES	FL		10/23/2008		426							426	426			
A8061306	PENDLETON	OR		08/28/2008		108							108	108			
A8061307	PENDLETON	OR		08/28/2008		328							328	328			
A8071502	PENFIELD	NY		10/03/2008		346							346	346			
A8021404	PENFIELD	NY		06/06/2008		412							412	412			
B1101905	PENFIELD	NY		12/22/2011		41							41	41			
A7121016	PENSACOLA	FL		02/28/2008		156							156	156			
A7091403	PENSACOLA	FL		01/14/2008		153							153	153			
B0080601	PENSACOLA	FL		10/29/2010		275							275	275			
A8041401	PEORIA	AZ		06/19/2008		251							251	251			
A7120604	PERINTON	NY		03/31/2008		479							479	479			
A9040703	PERINTON	NY		06/16/2009		183							183	183			
A9040706	PERRY	FL		06/16/2009		52							52	52			
A8021402	PETERSBURG	VA		04/30/2008		697							697	697			
B0032510	PFLUGERVILLE	TX		06/03/2010		30							30	30			
B0081702	PFLUGERVILLE	TX		11/12/2010		29							29	29			
A8030711	PHOENIX	AZ		06/09/2008		446							446	446			
A8031002	PHOENIX	AZ		06/06/2008		194							194	194			
A5050903	PHOENIX	AZ		06/20/2005		304							304	304			
A6101109	PHOENIX	AZ		12/11/2006		395							395	395			
A7081702	PHOENIX	AZ		12/14/2007		345							345	345			
A8111701	PHOENIX	AZ		01/09/2009		66							66	66			
A9021301	PHOENIX	AZ		07/01/2009		228							228	228			
A9042706	PHOENIX	AZ		06/29/2009		217							217	217			
A9070201	PHOENIX	AZ		08/27/2009		64							64	64			

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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
A9042003	PHOENIX	AZ		06/15/2009		54							54	54			
A9082402	PHOENIX	AZ		10/08/2009		87							87	87			
B0063007	PHOENIX	AZ		09/02/2010		185							185	185			
B0090106	PHOENIX	AZ		11/08/2010		31							31	31			
B1110802	PHOENIX	AZ		01/03/2012									36	36			
B0040509	PHOENIX	AZ		06/01/2010		34							34	34			
A9121101	PHOENIX	AZ		02/24/2010		48							48	48			
A7120605	PHOENIXVILLE	PA		02/26/2008		458							458	458			
A9061102	PINELAND	TX		07/21/2009		64							64	64			
A9080601	PINEVILLE	NC		10/30/2009		283							283	283			
A8022805	PITTSBURGH	PA		06/30/2008		260							260	260			
A8021401	PITTSBURGH	PA		04/14/2008		1,105							1,105	1,105			
A9021302	PLANO	TX		04/07/2009		233							233	233			
A8090203	PLANO	TX		10/08/2008		954							954	954			
A8082703	PLANO	TX		11/05/2008		597							597	597			
A5051802	PLANO	TX		09/09/2005		749							749	749			
B0010604	PLANT CITY	FL		03/24/2010		59							59	59			
A8080805	PLATTEVILLE	CO		10/28/2008		194							194	194			
A8061207	PLATTSBURGH	NY		08/14/2008		1,203							1,203	1,203			
B1110401	PLEASANTON	CA		01/18/2012									8	8			
A9040302	PLYMOUTH	MI		05/27/2009		230							230	230			
A9100101	POCATELLO	ID		12/10/2009		610							610	610			
A7111402	POMONA	CA		01/24/2008		239							239	239			
A7101701	POMONA	CA		12/11/2007		1,296							1,296	1,296			
A9102003	POMONA	CA		12/14/2009		177							177	177			
A9101303	POMONA	CA		12/16/2009		52							52	52			
A9090402	POMONA	KS		09/29/2009		19							19	19			
B0020907	POMPANO BEACH	FL		03/31/2010		290							290	290			
A7102305	POMPANO BEACH	FL		01/30/2008		547							547	547			
A8111203	PONTIAC	MI		01/21/2009		85							85	85			
A9123002	POOLER	GA		03/22/2010		49							49	49			
A8020807	PORT ANGELES	WA		06/03/2008		484							484	484			
B0060801	PORT ARTHUR	TX		07/01/2010		26							26	26			
A9120201	PORT ARTHUR	TX		02/17/2010		49							49	49			
A8022220	PORT CHARLOTTE	FL		05/15/2008		232							232	232			

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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
A8081901	PORTAGE	MI		10/30/2008		817							817	817			
A9022404	PORTAGE	MI		06/30/2009		131							131	131			
A9091802	PORTLAND	ME		01/25/2010		17							17	17			
A7092801	PORTLAND	ME		01/18/2008		264							264	264			
A8080603	PORTLAND	OR		09/24/2008		1,570							1,570	1,570			
A9020304	PORTLAND	OR		04/15/2009		650							650	650			
A9031602	PORTLAND	OR		05/20/2009		117							117	117			
A9030501	PORTLAND	OR		06/29/2009		454							454	454			
A8032802	PORTLAND	OR		06/18/2008		139							139	139			
A8041101	PORTLAND	OR		07/07/2008		955							955	955			
A8031403	PORTLAND	OR		06/11/2008		355							355	355			
A7051802	PORTLAND	OR		06/26/2008		403							403	403			
B0081701	PORTLAND	OR		11/12/2010		63							63	63			
A7110902	PORTSMOUTH	VA		01/25/2008		372							372	372			
A8111103	POWAY	CA		01/12/2009		165							165	165			
A8010301	PRESCOTT VALLEY	AZ		03/13/2008		653							653	653			
B1092901	PRINCE GEORGE	VA		12/14/2011									25	25			
A8060601	PROVO	UT		08/22/2008		286							286	286			
A8011806	PUYALLUP	WA		04/22/2008		1,152							1,152	1,152			
A8013101	QUINTON	VA		04/30/2008		236							236	236			
A5060303	RADCLIFF	KY		08/25/2005		323							323	323			
B0071204	RAEFORD	NC		09/23/2010		185							185	185			
A9022704	RALEIGH	NC		05/28/2009		100							100	100			
A8121002	RALEIGH	NC		02/20/2009		56							56	56			
A7102302	RALEIGH	NC		12/21/2007		457							457	457			
A8062302	RANCHO CARDOVA	CA		07/10/2008		981							981	981			
B0051401	RANCHO CUCAMONG	CA		06/29/2010		31							31	31			
A7101802	RANCHO CUCAMONG	CA		01/04/2008		274							274	274			
A7112101	RANCHO MIRAGE	CA		02/13/2008		482							482	482			
A8021203	RAYMORE	MO		04/09/2008		1,169							1,169	1,169			
B0072609	REDONDO BEACH	CA		09/22/2010		214							214	214			
A7101501	REDWOOD CITY	CA		12/21/2007		1,275							1,275	1,275			
A5040501	REDWOOD CITY	CA		06/29/2005		295							295	295			
A8012308	REDWOOD CITY	CA		04/01/2008		302							302	302			
A9040807	REDWOOD CITY	CA		06/26/2009		244							244	244			

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
A8031906	RENO	NV		05/09/2008		428							428	428			
A6050103	RENO	NV		07/07/2006		1,213							1,213	1,213			
A8060901	RENO	NV		08/27/2008		1,261							1,261	1,261			
A8042401	RENO	NV		07/28/2008		296							296	296			
A9040904	RENO	NV		06/30/2009		223							223	223			
A9040905	RENO	NV		06/30/2009		211							211	211			
A9031305	RENO	NV		05/19/2009		154							154	154			
A9031306	RENO	NV		05/19/2009		112							112	112			
A9030202	RENO	NV		05/15/2009		443							443	443			
A9122302	RENO	NV		03/01/2010		46							46	46			
A8061601	RESEDA	CA		08/28/2008		311							311	311			
B0052805	RIALTO	CA		08/05/2010		382							382	382			
A8011103	RICHLAND	WA		05/08/2008		564							564	564			
A6081501	RICHLAND	WA		09/22/2006		1,092							1,092	1,092			
A8050905	RICHLAND	WA		07/31/2008		616							616	616			
A80509053	RICHLAND	WA		03/31/2010		17							17	17			
A8011801	RICHMOND	VA		03/27/2008		655							655	655			
A8053001	RIDGELAND	MS		07/31/2008		2,319							2,319	2,319			
A8120502	RIO RANCHO	NM		01/15/2009		33							33	33			
A7120410	RIO RANCHO	NM		02/25/2008		264							264	264			
B0010704	RIO VISTA	TX		01/21/2010		18							18	18			
A9081807	RIVERDALE	GA		11/10/2009		99							99	99			
B1102004	RIVERSIDE	CA		01/31/2012									36	36			
A8061310	RIVERSIDE	CA		09/04/2008		1,367							1,367	1,367			
A7010502	RIVERSIDE	CA		01/31/2008		393							393	393			
A6061603	RIVERSIDE	CA		09/06/2006		1,014							1,014	1,014			
A7110202	RIVERSIDE	CA		01/15/2008		1,238							1,238	1,238			
A9092504	RIVERTON	UT		11/10/2009		240							240	240			
A8030706	RIVERVIEW	FL		06/02/2008		636							636	636			
A7110107	ROANOKE	VA		01/17/2008		488							488	488			
A8032401	ROCHESTER	NY		05/28/2008		222							222	222			
A8070301	ROCHESTER HILLS	MI		10/10/2008		426							426	426			
A8022201	ROCHESTER HILLS	MI		04/15/2008		136							136	136			
A8022205	ROCK HILL	SC		04/21/2008		186							186	186			
A9061605	ROCKDALE	TX		08/20/2009		55							55	55			

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
B0080602	ROCKLIN	CA		10/07/2010		105							105	105			
A5030705	ROCKPORT	TX		05/26/2005		361							361	361			
B1102002	ROCKVILLE	MD		02/20/2002		10							10	10			
B1100101	ROCKVILLE	MD		01/29/2002		6							6	6			
A8082507	ROCKWALL	TX		11/14/2008		208							208	208			
A7102007	ROCKY MOUNT	NC		03/27/2008		1,244							1,244	1,244			
A7102007A	ROCKY MOUNT	NC		05/19/2008		1,850							1,850	1,850			
A7102008	ROCKY MOUNT	NC		03/27/2008		1,555							1,555	1,555			
A7102008A	ROCKY MOUNT	NC		05/19/2008		933							933	933			
A7102009	ROCKY MOUNT	NC		03/27/2008		6,306							6,306	6,306			
A7102009A	ROCKY MOUNT	NC		05/19/2008		622							622	622			
A7102010	ROCKY MOUNT	NC		03/27/2008		1,866							1,866	1,866			
A7102010A	ROCKY MOUNT	NC		05/19/2008		404							404	404			
A7102011	ROCKY MOUNT	NC		03/27/2008		700							700	700			
A5081602	ROCKY MOUNT	NC		12/19/2005		1,610							1,610	1,610			
A8110401	ROCKY MOUNT	NC		01/12/2009		94							94	94			
A8022104	ROCKY RIVER	OH		05/22/2008		939							939	939			
A9020210	RODEO	CA		04/28/2009		116							116	116			
A8121503	ROHNERT PARK	CA		01/29/2009		399							399	399			
B0061802	ROSEMEAD	CA		09/16/2010		454							454	454			
A8082007	ROSWELL	GA		10/23/2008		115							115	115			
A8070303	ROSWELL	GA		08/28/2008		361							361	361			
B0051403	ROSWELL	GA		06/30/2010		83							83	83			
A8091702	ROUND ROCK	TX		11/20/2008		578							578	578			
A9042702	ROUND ROCK	TX		07/17/2009		174							174	174			
A9050402	ROWLETT	TX		06/29/2009		192							192	192			
A8081404	ROY	UT		10/27/2008		269							269	269			
A9111701	ROY	UT		01/22/2010		48							48	48			
B0022202	ROY	UT		05/03/2010		77							77	77			
A8090311	ROYAL OAK	MI		11/20/2008		58							58	58			
B0051701	RUBIDOUX	CA		08/31/2010		334							334	334			
A9091402	RUSH SPRINGS	OK		10/01/2009		19							19	19			
B0080303	RUSSELLVILLE	AR		09/30/2010		258							258	258			
A8091202	SACHSE	TX		11/20/2008		324							324	324			
B0062804	SACRAMENTO	CA		08/31/2010		164							164	164			

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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
B0072308	SACRAMENTO	CA		10/19/2010		122							122	122			
A9010501	SACRAMENTO	CA		02/02/2009		97							97	97			
A9030409	SACRAMENTO	CA		05/20/2009		106							106	106			
A8070103	SACRAMENTO	CA		09/08/2008		228							228	228			
A8070802	SACRAMENTO	CA		08/27/2008		1,104							1,104	1,104			
A8081805	SACRAMENTO	CA		10/29/2008		284							284	284			
A8020802	SACRAMENTO	CA		03/27/2008		558							558	558			
B0061001	SALEM	OR		10/12/2010		1,823							1,823	1,823			
A7092003	SALEM	OR		12/05/2007		312							312	312			
A9010801	SALEM	OR		04/09/2009		359							359	359			
A9022601	SALEM	OR		04/28/2009		250							250	250			
B0012602	SALINA	KS		03/04/2010		39							39	39			
A9022406	SALINAS	CA		05/05/2009		79							79	79			
B1092202	SALINAS	CA		12/29/2011									9	9			
B1110803	SALT LAKE CITY	UT		12/29/2011									8	8			
A8082503	SALT LAKE CITY	UT		10/01/2008		68							68	68			
A8082205	SALT LAKE CITY	UT		01/05/2009		87							87	87			
A8082206	SALT LAKE CITY	UT		10/27/2008		306							306	306			
A9032502	SALT LAKE CITY	UT		05/29/2009		239							239	239			
A9030502	SALT LAKE CITY	UT		04/16/2009		67							67	67			
A8022013	SALT LAKE CITY	UT		06/02/2008		405							405	405			
A8021902	SALT LAKE CITY	UT		05/07/2008		494							494	494			
A8021505	SALT LAKE CITY	UT		04/28/2008		118							118	118			
A8011703	SALT LAKE CITY	UT		04/18/2008		493							493	493			
A7111902	SALT LAKE CITY	UT		01/24/2008		203							203	203			
A7112006	SALT LAKE CITY	UT		02/05/2008		592							592	592			
A7100901	SALT LAKE CITY	UT		12/20/2007		1,112							1,112	1,112			
A8060202	SAN ANGELO	TX		08/19/2008		269							269	269			
B0052001	SAN ANGELO	TX		06/17/2010		32							32	32			
B0051101	SAN ANTONIO	TX		06/16/2010		289							289	289			
B0010602	SAN ANTONIO	TX		01/21/2010		54							54	54			
A9120802	SAN ANTONIO	TX		01/07/2010		58							58	58			
B0030501	SAN ANTONIO	TX		05/10/2010		80							80	80			
B0062405	SAN ANTONIO	TX		09/30/2010		92							92	92			
B0080607	SAN ANTONIO	TX		10/25/2010		264							264	264			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1101902	SAN ANTONIO	TX		01/30/2012									22	22			
A9032303	SAN ANTONIO	TX		05/21/2009		135							135	135			
A5110902	SAN ANTONIO	TX		01/17/2006		527							527	527			
A8012309	SAN ANTONIO	TX		03/24/2008		229							229	229			
A8021204	SAN ANTONIO	TX		07/01/2008		2,183							2,183	2,183			
A8011001	SAN ANTONIO	TX		03/07/2008		364							364	364			
A7121202	SAN ANTONIO	TX		01/31/2008		423							423	423			
A8033101	SAN ANTONIO	TX		06/19/2008		269							269	269			
A8022703	SAN ANTONIO	TX		05/09/2008		277							277	277			
B1110801	SAN BERNADINO	CA		12/29/2011									20	20			
B0030201	SAN BERNARDINO	CA		04/30/2010		55							55	55			
B0020903	SAN BERNARDINO	CA		03/31/2010		421							421	421			
A9021802	SAN BUENAVENTURA	CA		04/23/2009		115							115	115			
A9021803	SAN BUENAVENTURA	CA		04/23/2009		81							81	81			
A8112401	SAN BUENAVENTURA	CA		01/27/2009		296							296	296			
A8072901	SAN CARLOS	CA		10/09/2008		345							345	345			
B0032903	SAN CARLOS	CA		06/22/2010		31							31	31			
B0052810	SAN CLEMENTE	CA		08/10/2010		193							193	193			
B0062806	SAN DEIGO	CA		09/10/2010		698							698	698			
A8022701	SAN DEIGO	CA		05/29/2008		615							615	615			
A8012801	SAN DIEGO	CA		04/16/2008		287							287	287			
A7102402	SAN DIEGO	CA		03/10/2008		243							243	243			
A5041102	SAN DIEGO	CA		06/21/2005		308							308	308			
A5101303	SAN DIEGO	CA		12/20/2005		223							223	223			
A8123001	SAN DIEGO	CA		03/03/2009		101							101	101			
A9030410	SAN DIEGO	CA		04/30/2009		353							353	353			
A9060501	SAN DIEGO	CA		07/29/2009		50							50	50			
B0063005	SAN DIEGO	CA		09/14/2010		218							218	218			
B0061701	SAN DIEGO	CA		09/26/2000		38							38	38			
B0080404	SAN DIEGO	CA		11/30/2010		492							492	492			
B0080201	SAN DIEGO	CA		09/29/2010		146							146	146			
B1113003	SAN DIEGO	CA		01/23/2012									5	5			
B1101102	SAN DIEGO	CA		12/01/2011									55	55			
B0082405	SAN DIEGO	CA		11/15/2010		186							186	186			
B0050706	SAN DIEGO	CA		11/03/2004		382							382	382			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0032607	SAN DIEGO	CA		05/03/2010		201							201	201			
B0040602	SAN DIEGO	CA		06/23/2010		105							105	105			
B0022601	SAN DIEGO	CA		04/26/2010		335							335	335			
A9110901	SAN DIEGO	CA		12/29/2009		63							63	63			
A9102701	SAN DIEGO	CA		03/27/1998		71							71	71			
B0061102	SAN FERNANDO	CA		04/18/2001		224							224	224			
A9020303	SAN FERNANDO	CA		05/06/2009		231							231	231			
A7080908	SAN FRANCISCO	CA		12/10/2007		181							181	181			
A7091702	SAN FRANCISCO	CA		12/03/2007		828							828	828			
B0031901	SAN FRANCISCO	CA		06/29/2010		141							141	141			
B0031102	SAN FRANCISCO	CA		06/01/2010		309							309	309			
B0051901	SAN JOSE	CA		07/29/2010		146							146	146			
A9112003	SAN JOSE	CA		01/04/2010		227							227	227			
A9122103	SAN JOSE	CA		03/16/2010		94							94	94			
A6082803	SAN JOSE	CA		11/29/2006		454							454	454			
A7113003	SAN JOSE	CA		02/13/2008		654							654	654			
A7112003	SAN JOSE	CA		01/04/2008		389							389	389			
A7120501	SAN JOSE	CA		02/14/2008		288							288	288			
A8021407	SAN JOSE	CA		04/25/2008		208							208	208			
A9101602	SAN JOSE	CA		12/18/2009		81							81	81			
A8082601	SAN JOSE	CA		10/23/2008		233							233	233			
A8082701	SAN JOSE	CA		11/06/2008		437							437	437			
A8091803	SAN JOSE	CA		11/17/2008		137							137	137			
A8062001	SAN JOSE	CA		08/18/2008		667							667	667			
B0041502	SAN JUAN	TX		06/04/2010		69							69	69			
A8010304	SAN LEANDRO	CA		03/20/2008		219							219	219			
B0072701	SAN LUIS OBISPO	CA		09/30/2010		89							89	89			
B0072702	SAN LUIS OBISPO	CA		10/06/2010		305							305	305			
B0031201	SAN LUIS OBISPO	CA		05/22/2000		25							25	25			
A7122104	SAN LUIS OBISPO	CA		03/25/2008		286							286	286			
A7010201	SAN LUIS OBISPO	CA		02/08/2007		555							555	555			
A7092002	SAN LUIS OBISPO	CA		12/06/2007		472							472	472			
A8082203	SAN LUIS OBISPO	CA		11/05/2008		200							200	200			
A9040603	SAN MARCOS	CA		10/01/2009		365							365	365			
A5051901	SAN MARCOS	CA		08/09/2005		617							617	617			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7120415	SAN MARCOS	CA		01/28/2008		376							376	376			
B0061005	SAN MARCOS	TX		08/20/2010		68							68	68			
A9032302	SAN PEDRO	CA		05/28/2009		184							184	184			
A7110506	SAN RAMON	CA		02/05/2008		214							214	214			
B0081601	SAN SABA	TX		10/26/2010		346							346	346			
A8071005	SANDUSKY	OH		09/30/2008		592							592	592			
A7072607	SANDY	UT		01/11/2008		675							675	675			
A7092114	SANDY	UT		12/19/2007		366							366	366			
B0031005	SANDY SPRINGS	GA		05/04/2010		57							57	57			
A6061304	SANFORD	FL		08/21/2006		948							948	948			
A8010302	SANTA ANA	CA		03/14/2008		2,609							2,609	2,609			
A9101603	SANTA ANA	CA		11/30/2009		208							208	208			
A9081810	SANTA ANA	CA		10/20/2009		156							156	156			
A9040903	SANTA ANA	CA		07/06/2009		57							57	57			
A9042705	SANTA ANA	CA		06/30/2009		118							118	118			
A8090301	SANTA ANA	CA		11/17/2008		309							309	309			
A8051202	SANTA ANA	CA		07/10/2008		344							344	344			
B0051303	SANTA ANA	CA		07/22/2010		267							267	267			
B0072305	SANTA ANA	CA		07/30/2003		140							140	140			
A8110503	SANTA CLARA	CA		01/08/2009		40							40	40			
B0052701	SANTA CLARITA	CA		07/28/2000		79							79	79			
A9012601	SANTA CRUZ	CA		03/30/2009		56							56	56			
A6062206	SANTA FE	NM		09/15/2006		1,456							1,456	1,456			
A7091701	SANTA FE	NM		12/17/2007		408							408	408			
A8111903	SANTA FE SPRINGS	CA		01/30/2009		86							86	86			
A9043001	SANTA MARIA	CA		07/01/2009		227							227	227			
A8021306	SANTA MARIA	CA		04/24/2008		139							139	139			
A6021006	SANTA MARIA	CA		04/13/2006		1,558							1,558	1,558			
A6082902	SANTA MARIA	CA		11/08/2006		1,594							1,594	1,594			
A9040606	SANTA MONICA	CA		06/18/2009		36							36	36			
B0012902	SANTA MONICA	CA		03/29/2010		127							127	127			
A8011701	SANTA ROSA	CA		04/11/2008		733							733	733			
A7121102	SANTA ROSA	CA		04/10/2008		385							385	385			
A7120702	SANTA TERESA	NM		02/21/2008		488							488	488			
A7120408	SANTE FE	NM		02/25/2008		233							233	233			

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
B0062406	SARASOTA	FL		09/09/2010		157							157	157			
A9040804	SAUGATUCK	MI		05/29/2009		161							161	161			
A8022210	SAUSALITO	CA		05/15/2008		282							282	282			
A9123001	SAVANNAH	GA		03/22/2010		61							61	61			
A9092501	SAVANNAH	GA		11/25/2009		253							253	253			
A8020605	SAVANNAH	GA		04/01/2008		242							242	242			
A7120401	SAVANNAH	GA		01/31/2008		1,114							1,114	1,114			
A6031503	SCARBOROUGH	ME		06/06/2006		384							384	384			
A8030603	SCARBOROUGH	ME		06/06/2008		234							234	234			
A8041501	SCOTTSDALE	AZ		06/05/2008		213							213	213			
A6032201	SCOTTSDALE	AZ		06/09/2006		438							438	438			
A7102203	SCOTTSDALE	AZ		12/14/2007		1,080							1,080	1,080			
A7120416	SCOTTSDALE	AZ		02/21/2008		141							141	141			
A8071401	SCOTTSDALE	AZ		09/26/2008		947							947	947			
B0041902	SCOTTSDALE	AZ		07/21/2010		129							129	129			
B0032504	SCOTTSDALE	AZ		05/19/2010		118							118	118			
A9072802	SEALY	TX		08/25/2009		26							26	26			
A8091902	SEATTLE	WA		11/18/2008		79							79	79			
A8091903	SEATTLE	WA		11/18/2008		147							147	147			
A8091503	SEATTLE	WA		11/25/2008		538							538	538			
A9030204	SEATTLE	WA		05/20/2009		341							341	341			
A9040901	SEATTLE	WA		06/25/2009		270							270	270			
A9040902	SEATTLE	WA		06/25/2009		338							338	338			
A8011104	SEATTLE	WA		02/27/2008		518							518	518			
A7121014	SEATTLE	WA		02/25/2008		359							359	359			
A8020601	SEATTLE	WA		04/17/2008		226							226	226			
A8022016	SEATTLE	WA		05/12/2008		2,359							2,359	2,359			
A8041601	SEATTLE	WA		07/08/2008		5,629							5,629	5,629			
B1092601	SEATTLE	WA		01/31/2012									17	17			
B0061103	SEATTLE	WA		08/20/2010		77							77	77			
B0061104	SEATTLE	WA		08/20/2010		165							165	165			
B0062503	SEATTLE	WA		09/01/2010		500							500	500			
B0020507	SEATTLE	WA		03/16/2010		102							102	102			
A9102103	SEATTLE	WA		12/22/2009		310							310	310			
A9073002	SEDAN	KS		10/01/2009		19							19	19			

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
A9021204	SEGUIN	TX		04/16/2009		91							91	91			
B0010703	SEMINOLE	TX		01/21/2010		21							21	21			
A9071701	SETAC	WA		10/06/2009		235							235	235			
A8090504	SHAKER HEIGHTS	OH		11/17/2008		81							81	81			
A9042001	SHERMAN	TX		07/01/2009		100							100	100			
A8050601	SHERMAN OAKS	CA		07/01/2008		322							322	322			
B0062802	SHERMAN OAKS	CA		09/15/2010		218							218	218			
A8061209	SHORELINE	WA		08/27/2008		374							374	374			
B0012202	SHORELINE	WA		02/15/2000		48							48	48			
A8012803	SIDNEY	OH		04/11/2008		240							240	240			
A7100303	SIGNAL HILL	CA		01/11/2008		332							332	332			
A7111301	SIMI VALLEY	CA		01/23/2008		207							207	207			
A8022202	SIMI VALLEY	CA		05/27/2008		648							648	648			
A9091501	SLAUGHTERVILLE	OK		11/19/2009		19							19	19			
A8012901	SMYRNA	GA		04/04/2008		456							456	456			
A8120504	SMYRNA	GA		02/02/2009		497							497	497			
B0071301	SMYRNA	GA		08/12/2010		282							282	282			
B1092701	SOUTH BEND	IN		12/13/2011									8	8			
A8093009	SOUTH HOUSTON	TX		11/24/2008		522							522	522			
A7121001	SOUTH LYON	MI		03/21/2008		1,056							1,056	1,056			
A9031204	SOUTH PASADENA	CA		05/08/2009		140							140	140			
B1102401	SOUTH PASADENA	CA		12/29/2011									78	78			
B0030908	SOUTH SAN FRANCIS	CA		05/27/2010		41							41	41			
A7112702	SOUTHAVEN	MS		01/29/2008		1,212							1,212	1,212			
A8050203	SOUTHFIELD	MI		07/30/2008		318							318	318			
B0051902	SOUTHFIELD	MI		08/26/2010		63							63	63			
A8090308	SOUTHGATE	MI		11/20/2008		56							56	56			
B0021601	SOUTHPORT	NC		03/31/2010		359							359	359			
A9021903	SPARKS	NV		04/27/2009		172							172	172			
A9021904	SPARKS	NV		04/27/2009		55							55	55			
A7111504	SPARKS	NV		02/01/2008		683							683	683			
A8081903	SPARTA	MI		10/31/2008		469							469	469			
A7091307	SPOKANE	WA		12/03/2007		261							261	261			
A8090312	SPRING	TX		11/19/2008		430							430	430			
A8022206	SPRING	TX		05/12/2008		633							633	633			

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
A8033105	SPRING	TX		06/17/2008		1,024							1,024	1,024			
A8010201	SPRING	TX		03/10/2008		575							575	575			
A8020701	SPRING	TX		04/22/2008		226							226	226			
A5062702	SPRING	TX		09/08/2005		914							914	914			
A7091305	SPRING	TX		12/05/2007		490							490	490			
A7100801	SPRING	TX		12/31/2007		187							187	187			
A8012303	SPRING HILL	FL		04/14/2008		267							267	267			
A7092502	ST GEORGE	UT		12/03/2007		214							214	214			
B1092908	ST LOUIS	MO		12/29/2011									36	36			
A8032801	ST LOUIS PARK	MN		05/01/2008		265							265	265			
A8012402	ST PETERS	MO		04/30/2008		446							446	446			
A8081801	ST PETERSBURG	FL		10/24/2008		236							236	236			
B1090204	ST. LOUIS	MO		12/22/2011									11	11			
B1090205	ST. LOUIS	MO		12/22/2011									14	14			
B1090206	ST. LOUIS	MO		12/22/2011									2	2			
B1100406	ST. LOUIS	MO		12/22/2011									9	9			
B1100402	ST. LOUIS	MO		12/22/2011									13	13			
B1100403	ST. LOUIS	MO		12/22/2011									17	17			
B1101802	ST. LOUIS	MO		01/30/2012									17	17			
B0080202	ST. LOUIS	MO		11/02/2010		118							118	118			
A5051202	ST. PAUL	MN		07/21/2005		816							816	816			
A8060402	STAFFORD	TX		08/18/2008		229							229	229			
A9042309	STAFFORD	TX		06/25/2009		614							614	614			
B0020201	STANTON	CA		03/31/2010		153							153	153			
B0021803	STANTON	CA		04/29/2010		346							346	346			
B0072801	STANWOOD	WA		09/28/2010		129							129	129			
B1102003	STANWOOD	WA		01/19/2012									7	7			
B0072301	STATESBORO	GA		09/15/2010		178							178	178			
A7091303	STERLING HEIGHTS	MI		12/10/2007		461							461	461			
B0031601	STERLING HEIGHTS	MI		05/24/2010		137							137	137			
A9030203	STOCKTON	CA		05/28/2009		232							232	232			
A8063001	STOCKTON	CA		09/09/2008		361							361	361			
A5110102	STOCKTON	CA		01/30/2006		873							873	873			
B0042102	STONE MOUNTAIN	GA		06/01/2010		172							172	172			
A9081806	STONE MOUNTAIN	GA		11/10/2009		146							146	146			

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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
A8082803	STONE MOUTNAIN	GA		10/29/2008		200							200	200			
B0080612	STRATFORD	CT		10/26/2010		173							173	173			
B0030903	STRONGSVILLE	OH		05/27/2010		109							109	109			
B1120101	STRONGSVILLE	OH		04/19/2001		10							10	10			
B0042704	SUFFOLK	VA		06/29/2010		48							48	48			
A8053003	SUGAR HILL	GA		08/15/2008		607							607	607			
A9103002	SUMMERVILLE	SC		01/12/2010		104							104	104			
A8022221	SUN CITY	AZ		04/24/2008		110							110	110			
A5021707	SUNNYVALE	CA		05/06/2005		406							406	406			
A9052102	SUNNYVALE	CA		07/28/2009		124							124	124			
B0050302	SUNNYVALE	CA		07/21/2010		532							532	532			
B0062805	SUNNYVALE	TX		10/07/2010		139							139	139			
B0072706	SUPERIOR	CO		10/29/2010		341							341	341			
B0030802	SURPRISE	AZ		04/27/2010		33							33	33			
A9090103	SYRACUSE	KS		09/24/2009		19							19	19			
A8011105	TACOMA	WA		03/26/2008		1,056							1,056	1,056			
A8071003	TACOMA	WA		09/30/2008		937							937	937			
A8121507	TALLAHASSEE	FL		02/25/2009		413							413	413			
A8021502	TALLAHASSEE	FL		04/25/2008		365							365	365			
A7112102	TAMPA	FL		01/31/2008		277							277	277			
A9040806	TAMPA	FL		06/10/2009		84							84	84			
A8081102	TAMPA	FL		10/02/2008		77							77	77			
A8082008	TAMPA	FL		10/20/2008		382							382	382			
A8061701	TAMPA	FL		08/22/2008		394							394	394			
B0080301	TAMPA	FL		09/27/2010		218							218	218			
B0082505	TAMPA	FL		11/23/2010		121							121	121			
B0010605	TAMPA	FL		03/24/2010		72							72	72			
B0011401	TAMPA	FL		03/30/2010		160							160	160			
B0012201	TARZANA	CA		03/09/2010		102							102	102			
B0072005	TARZANA	CA		09/22/2010		136							136	136			
A8121513	TAUNTON	MA		02/25/2009		123							123	123			
A9102703	TAYLOR	MI		01/20/2010		167							167	167			
A8041001	TAYLOR	MI		06/12/2008		199							199	199			
A8082508	TAYLOR	MI		11/12/2008		266							266	266			
A4092101	TAYLORSVILLE	UT		09/16/2005		614							614	614			

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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
A8082901	TAYLORSVILLE	UT		10/24/2008		91							91	91			
B0062401	TAYLORSVILLE	UT		09/08/2010		114							114	114			
A8020402	TEHACHAPI	CA		11/03/2008		161							161	161			
A9103005	TEMPE	AZ		12/29/2009		247							247	247			
B1101701	TEMPE	AZ		12/16/2011									18	18			
B1102704	TEMPE	AZ		01/03/2012									6	6			
A8021506	TEMPE	AZ		05/05/2008		147							147	147			
A8022012	TEMPE	AZ		05/07/2008		422							422	422			
A8051402	TEMPE	AZ		07/07/2008		755							755	755			
A8111101	TEMPE	AZ		01/20/2009		108							108	108			
A9071402	TEMPE	AZ		09/01/2009		448							448	448			
A9041601	TEMPE	AZ		06/11/2009		151							151	151			
B0030401	TEMPLE	TX		04/01/2010		44							44	44			
A7083104	TERRE HAUTE	IN		12/04/2007		2,528							2,528	2,528			
B0032402	TEXAS CITY	TX		04/22/2010		63							63	63			
A9122201	THE WOODLANDS	TX		03/10/2010		54							54	54			
A6100602	THE WOODLANDS	TX		12/06/2006		798							798	798			
A6102706	THOUSAND OAKS	CA		01/10/2007		311							311	311			
A8082101	THOUSAND PALMS	CA		10/30/2008		393							393	393			
A7101801	TOLEDO	OH		12/27/2007		1,041							1,041	1,041			
A5080502	TOMBALL	TX		11/10/2005		268							268	268			
A6020204	TONOWANDA	NY		04/07/2006		596							596	596			
A7102304	TOOELE	UT		04/30/2008		98							98	98			
A7121204	TORRANCE	CA		02/27/2008		774							774	774			
A8032502	TRACY	CA		06/18/2008		226							226	226			
A5050606	TRACY	CA		07/12/2005		635							635	635			
B0063002	TROUTDALE	OR		03/30/2001		85							85	85			
A9040601	TROY	MI		06/15/2009		208							208	208			
A8071804	TRUCKEE	CA		01/28/2009		348							348	348			
B1081201	TUCKER	GA		12/15/2011									16	16			
A8090302	TUCSON	AZ		11/13/2008		378							378	378			
A8081906	TUCSON	AZ		09/15/2008		1,777							1,777	1,777			
A8052202	TUCSON	AZ		07/30/2008		396							396	396			
A8022802	TUCSON	AZ		05/29/2008		352							352	352			
A8041003	TUCSON	AZ		06/30/2008		549							549	549			

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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
A8020803	TUCSON	AZ		04/29/2008		493							493	493			
A7100501	TUCSON	AZ		12/12/2007		498							498	498			
B1101003	TUCSON	AZ		12/28/2011									16	16			
B0072704	TUCSON	AZ		11/02/2010		103							103	103			
A9111601	TUCSON	AZ		01/19/2010		16							16	16			
A9042802	TUKWILA	WA		07/07/2009		89							89	89			
A8121101	TUKWILA	WA		02/17/2009		122							122	122			
B1101002	TUKWILA	WA		12/02/2011									26	26			
A7101602	TULSA	OK		01/17/2008		517							517	517			
B0032509	TUSTIN	CA		05/26/2010		46							46	46			
A8012902	TWENTYNINE PALMS	CA		04/14/2008		670							670	670			
A9061608	TYLER	TX		08/27/2009		25							25	25			
A8082506	TYLER	TX		11/14/2008		105							105	105			
B1101001	TYLER	TX		01/18/2012									7	7			
A7092115	UNION CITY	CA		12/05/2007		562							562	562			
B1092907	UNION CITY	GA		12/19/2011									8	8			
A8012804	UNIONTOWN	OH		04/11/2008		269							269	269			
B1100405	UNIVERSITY CITY	MO		12/22/2011									7	7			
B0090702	UPLAND	CA		11/22/2010		32							32	32			
B1111101	UPPER MERION TOW	PA		12/22/2011									69	69			
A9050102	UVALDE	TX		07/20/2009		86							86	86			
B0060303	VALLEJO	CA		07/20/2010		655							655	655			
A8121203	VALLEJO	CA		02/20/2009		27							27	27			
B0021102	VALRICO	FL		03/31/2010		246							246	246			
A9061610	VAN HORN	TX		09/30/2009		24							24	24			
A9032701	VAN NUYS	CA		06/10/2009		144							144	144			
A5090801	VAN NUYS	CA		11/22/2005		328							328	328			
B0071604	VANCOUVER	WA		09/20/2010		68							68	68			
A6121509	VANCOUVER	WA		02/28/2007		1,143							1,143	1,143			
A7102902	VANCOUVER	WA		12/19/2007		380							380	380			
A8110702	VENTURA	CA		01/14/2009		152							152	152			
B0071902	VENTURA	CA		10/25/2010		176							176	176			
A8120101	VERNON	CA		02/12/2009		43							43	43			
B0042701	VICTORIA	VA		05/06/2010		56							56	56			
B0071303	VISTA	CA		09/23/2010		111							111	111			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1102001	WACO	TX		12/29/2011									7	7			
A8040401	WADSWORTH	OH		07/07/2008		451							451	451			
A6053104	WALLA WALLA	WA		10/30/2006		461							461	461			
A6032904	WALLA WALLA	WA		06/26/2006		327							327	327			
A9101305	WALNUT	CA		12/16/2009		112							112	112			
B0060105	WALNUT CREEK	CA		07/14/2010		81							81	81			
A7120305	WARNER ROBBINS	GA		02/08/2008		1,006							1,006	1,006			
B1110901	WASHINGTON	DC		12/22/2011									11	11			
B0040901	WASHINGTON	DC		06/22/2010		40							40	40			
B0012604	WASHINGTON	KS		02/18/2010		33							33	33			
A8090309	WATERFORD	MI		11/20/2008		58							58	58			
A8012301	WATKINSVILLE	GA		03/24/2008		708							708	708			
A8030503	WATKINSVILLE	GA		06/19/2008		235							235	235			
A8030504	WATKINSVILLE	GA		06/30/2008		293							293	293			
A7112004	WATSONVILLE	CA		02/11/2008		298							298	298			
B0040702	WAUKEGAN	IL		06/21/2010		283							283	283			
B0082501	WEATHERFORD	TX		10/28/2010		203							203	203			
B1090207	WEBSTER GROVES	MO		12/22/2011									4	4			
B0032202	WELLS	TX		04/01/2010		40							40	40			
B0041501	WESLACO	TX		06/04/2010		83							83	83			
A7102306	WESLEY CHAPEL	FL		12/21/2007		304							304	304			
B0070601	WEST BLOOMFIELD	MI		09/17/2010		310							310	310			
A8081403	WEST BOUNTIFUL	UT		10/27/2008		252							252	252			
A9120401	WEST BOUNTIFUL	UT		01/27/2010		139							139	139			
A8072301	WEST CARROLLTON	OH		10/08/2008		241							241	241			
B0071208	WEST CHICAGO	IL		10/29/2010		101							101	101			
A8111202	WEST COVINA	CA		01/27/2009		97							97	97			
B0060701	WEST HOLLYWOOD	CA		07/29/2010		650							650	650			
A6052609	WEST JORDAN	UT		07/12/2006		744							744	744			
A8091504	WEST LINN	OR		10/22/2008		156							156	156			
A8033001	WEST LINN	OR		06/19/2008		249							249	249			
B1111105	WEST NORRITON TO	PA		12/22/2011									24	24			
A8081506	WEST SACRAMENTO	CA		10/15/2008		134							134	134			
A9021902	WEST SACRAMENTO	CA		04/28/2009		53							53	53			
A8040202	WEST VALLEY CITY	UT		06/27/2008		545							545	545			

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
A9091002	WEST VALLEY CITY	UT		10/20/2009		117							117	117			
A9052101	WEST VALLEY CITY	UT		07/27/2009		183							183	183			
B0060401	WEST VALLEY CITY	UT		08/04/2010		122							122	122			
A7090705	WESTLAKE	OH		12/28/2007		650							650	650			
A7101803	WESTMINSTER	CA		01/29/2008		830							830	830			
B0080302	WESTMINSTER	CO		10/14/2010		119							119	119			
A8061001	WESTMINSTER	CO		08/27/2008		1,074							1,074	1,074			
B0072003	WHITTIER	CA		10/14/2010		130							130	130			
B0010501	WHITTIER	CA		04/12/2010		75							75	75			
A8030701	WICHITA FALLS	TX		05/19/2008		167							167	167			
A6050401	WILLIAMSVILLE	NY		08/24/2006		474							474	474			
A8090303	WILSON	NC		11/19/2008		981							981	981			
B1111801	WILSONVILLE	OR		01/12/2012									45	45			
A8072808	WINDER	GA		09/18/2008		1,008							1,008	1,008			
A8112602	WINDSOR	CT		01/30/2009		319							319	319			
A8081501	WINDSOR LOCKS	CT		10/06/2008		240							240	240			
A9042701	WINTER GARDEN	FL		07/07/2009		153							153	153			
A9100602	WINTER PARK	FL		12/23/2009		128							128	128			
B0052702	WINTER PARK	FL		08/26/2010		306							306	306			
A9120301	WINTERS	TX		02/04/2010		18							18	18			
A8040701	WOOD VILLAGE	OR		05/22/2008		180							180	180			
A9042801	WOODBIDGE	VA		07/20/2009		125							125	125			
A9020305	WOODLAND	CA		04/01/2009		101							101	101			
A8050703	WOODLAND	CA		07/09/2008		350							350	350			
B0052501	WOODLAND HILLS	CA		10/01/2010		344							344	344			
A7112002	WOODS CROSS	UT		01/10/2008		240							240	240			
A8022218	WOODSON TERRACE	MO		05/19/2008		119							119	119			
A8012304	WOODSTOCK	GA		04/22/2008		764							764	764			
A7092601	WOODSTOCK	GA		12/13/2007		1,381							1,381	1,381			
B0052803	WOODSTOCK	GA		08/18/2010		482							482	482			
A8091105	WRIGHTSVILLE	GA		11/26/2008		79							79	79			
A8062701	YAKIMA	WA		09/09/2008		430							430	430			
A8071102	YPSILANTI	MI		09/29/2008		2,972							2,972	2,972			
A9010702	YUMA	AZ		02/25/2009		142							142	142			

SCHEDULE B - PART 3

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

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SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
BLM0X3-PQ-2	SUMMIT PARTNERS CREDIT FUND A-1 LP	WILMINGTON	DE	SUMMIT PARTNERS		01/27/2012	2	3,386,250			10,158,750	9.000
BLM0L7-DT-3	THL CREDIT GREENWAY FUND LLC	BOSTON	MA	THL CREDIT GREENWAY LLC		01/26/2011	2		1,257,150		1,680,646	8.670
1599999	Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated							3,386,250	1,257,150		11,839,396	X X X
3999999	Subtotal Unaffiliated							3,386,250	1,257,150		11,839,396	X X X
4199999	Totals							3,386,250	1,257,150		11,839,396	X X X

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SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
BLM0L7-DT-3	THL CREDIT GREENWAY FUN	BOSTON	MA	RETURN OF CAPITAL	01/26/2011	03/07/2012	63,838	(258)				(258)		63,580	63,580				
1599999	Common Stocks - Joint Venture/Partnership Interests - Unaffiliated						63,838	(258)				(258)		63,580	63,580				
3999999	Total Unaffiliated						63,838	(258)				(258)		63,580	63,580				
4199999	Totals						63,838	(258)				(258)		63,580	63,580				

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3620AC-Q2-3	GNMA II REVERSE MTG - FIXED-RATE		02/21/2012	CAPITALIZED INTEREST		87,101	87,101.00		1
3620AH-L5-0	GNMA II REVERSE MTG - FIXED-RATE		03/20/2012	CAPITALIZED INTEREST		82,042	82,042.00		1
3620AH-MA-8	GNMA II REVERSE MTG - FIXED-RATE		01/20/2012	CAPITALIZED INTEREST		64,040	64,040.00		1
3620AU-SC-9	GNMA II REVERSE MTG - FIXED-RATE		03/20/2012	CAPITALIZED INTEREST		104,315	104,315.00		1
36297E-ZE-8	GNMA II REVERSE MTG - FIXED-RATE		02/21/2012	CAPITALIZED INTEREST		28,271	28,271.00		1
36297K-4A-6	GNMA II REVERSE MTG - FIXED-RATE		02/21/2012	CAPITALIZED INTEREST		57,936	57,936.00		1
36297K-4D-0	GNMA II REVERSE MTG - FIXED-RATE		01/20/2012	CAPITALIZED INTEREST		48,422	48,422.00		1
36297K-4P-3	GNMA II REVERSE MTG - FIXED-RATE		01/20/2012	CAPITALIZED INTEREST		20,868	20,868.00		1
83162C-UR-2	SBAP 2012-20C 1		03/06/2012	CREDIT SUISSE		2,000,000	2,000,000.00		1
0599999	Total Bonds U. S. Government				X X X	2,492,995	2,492,995.00		X X X
268317-AB-0	EDF SA	F	02/15/2012	JP MORGAN CHASE		2,352,620	2,000,000.00	9,028	1FE
71645W-AR-2	PETROBRAS INTERNATIONAL FINANCE CO	F	03/06/2012	VARIOUS		10,000,585	9,500,000.00	22,620	2FE
1099999	Total Bonds All Other Governments				X X X	12,353,205	11,500,000.00	31,648	X X X
452151-LD-3	ILLINOIS ST		02/13/2012	MITSUBISHI UFJ SECURITIES (USA)		1,810,288	1,750,000.00	15,859	1FE
452152-FG-1	ILLINOIS ST		02/14/2012	MERRILL LYNCH		3,189,870	3,000,000.00	54,287	1FE
452152-HS-3	ILLINOIS ST		01/23/2012	CITIGROUP		3,313,453	3,055,000.00	66,016	1FE
1799999	U.S. Total Bonds States, Territories and Possessions				X X X	8,313,611	7,805,000.00	136,162	X X X
13033L-WJ-2	CALIFORNIA HEALTH FACS FING AUTH R		01/19/2012	JP MORGAN CHASE		2,039,580	2,000,000.00		1FE
31381T-PY-0	FNMA 10YR BALLOON MULTI		12/27/2011	DUNCAN WILLIAMS		4,077,500	4,000,000.00	9,833	1
BLM0ZZ-WR-9	FNMA DUS MULTI 10YR BALLOON		03/22/2012	DUNCAN WILLIAMS		3,061,875	3,000,000.00	5,504	1
BLM0Y7-PQ-2	FNMA DUS MULTI 20YR BALLOON		02/14/2012	DUNCAN WILLIAMS		2,031,250	2,000,000.00	2,825	1
372546-AQ-4	GEORGE WASHINGTON UNIVERSITY		03/21/2012	BARCLAYS CAPITAL		2,021,200	2,000,000.00		1FE
38375B-HL-9	GNR 2010-H22 JA		03/20/2012	CAPITALIZED INTEREST		82,383	82,383.00		1
38375B-GM-8	GNR 2010-H24 HA		03/20/2012	CAPITALIZED INTEREST		75,104	75,104.00		1
38375B-JH-6	GNR 2010-H27 JA		02/21/2012	CAPITALIZED INTEREST		7,525	7,525.00		1
38375B-HW-5	GNR 2010-H28 HA		03/20/2012	CAPITALIZED INTEREST		14,103	14,103.00		1
38375B-JT-0	GNR 2011-H03 HA		02/21/2012	CAPITALIZED INTEREST		38,309	38,309.00		1
38375B-NY-4	GNR_2012-H01		02/21/2012	VARIOUS		2,781,562	2,754,063.00	12,043	1
647677-AF-0	NAVY NEW ORLEANS NAVY HO		01/12/2012	RAYMOND JAMES ASSOCIATES		2,000,000	2,000,000.00		1FE
64461T-CV-4	NH HEFA - CATHOLIC MED CTR		01/13/2012	CITIGROUP		1,935,450	1,980,000.00	4,950	2FE
677071-AG-7	OHANA MILIT HA MIL HSG		03/06/2012	JEFFRIES SECURITIES		1,056,010	1,000,000.00	25,368	1FE
677071-AM-4	OHANA MILITARY COMMUNITIES LLC		02/24/2012	MORGAN KEEGAN & CO. INC.		1,078,740	1,000,000.00	22,455	1FE
902261-HG-4	TYLER HLTH REF-A-EAST		02/27/2012	CITIGROUP		1,032,030	1,000,000.00	17,500	2FE
97710B-Q6-2	WISCONSIN ST HEALTH & EDL FACS		03/29/2012	MERRILL LYNCH		2,101,680	2,000,000.00		1FE
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	25,434,301	24,951,487.00	100,478	X X X

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
013078-AA-8	ALBERTO CULVER CO		01/11/2012	BANK OF AMERICA		3,462,750	3,000,000.00	19,742	1FE
025816-BB-4	AMERICAN EXPRESS COMPANY		02/10/2012	CREDIT SUISSE		3,965,280	3,000,000.00	57,552	1FE
02666Q-G7-2	AMERICAN HONDA FINANCE CORP		01/18/2012	DEUTSCHE BANK		3,122,010	3,000,000.00	39,396	1FE
032095-AB-7	AMPHENOL CORPORATION		01/20/2012	VARIOUS		9,550,660	9,500,000.00		2FE
03674P-AD-5	ANTERO RESOURCES FINANCE CORP		01/19/2012	DEUTSCHE BANK		702,100	680,000.00	23,691	4FE
03968X-AA-9	ARDAGH PACKAGING FINANCE PLC	F	01/19/2012	CITIGROUP		655,221	680,000.00		4FE
04939M-AE-9	ATLAS PIPELINE PARTNERS		01/05/2012	IMPERIAL CAPITAL		850,000	800,000.00	4,861	4FE
050095-AM-0	ATWOOD OCEANICS INC		01/12/2012	CREDIT SUISSE		575,000	575,000.00		3FE
067316-AC-3	BACARDI LTD	F	01/11/2012	BNP PARIBAS		1,627,665	1,500,000.00	375	2FE
05965M-AA-1	BANCO DEL ESTADO DE CHILE	F	02/03/2012	VARIOUS		4,964,250	5,000,000.00		1FE
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD	F	02/21/2012	JP MORGAN CHASE		3,962,560	4,000,000.00		1FE
12189L-AD-3	BURLINGTON NORTHERN SANTA FE LLC		01/23/2012	WELLS FARGO SECURITIES (FMR WACHOVIA)		3,211,140	3,000,000.00	18,792	2FE
12189L-AH-4	BURLINGTON NORTHERN SANTA FE LLC		02/28/2012	VARIOUS		2,999,360	3,000,000.00		2FE
156700-AS-5	CENTURYLINK INC		03/06/2012	STIFEL NICOLAUS & CO.		621,754	624,000.00		2FE
125581-GL-6	CIT GROUP INC		03/12/2012	MORGAN STANLEY		1,657,000	1,657,000.00		4FE
126192-AD-5	COMM_12-LC4		03/19/2012	VARIOUS		4,022,139	4,000,000.00	7,124	1FE
20605P-AD-3	CONCHO RESOURCES INC		03/07/2012	JP MORGAN CHASE		1,872,000	1,872,000.00		4FE
237194-AJ-4	DARDEN RESTAURANTS INC		02/08/2012	VARIOUS		5,627,575	5,500,000.00	76,625	2FE
233851-AK-0	DIAMLER FINANCE NA LLC		01/04/2012	CITIGROUP		5,490,375	5,500,000.00		1FE
25470X-AE-5	DISH DBS CORP		01/06/2012	STIFEL NICOLAUS & CO.		344,800	320,000.00	2,400	3FE
23329P-AA-8	DNB BANK ASA	F	03/26/2012	BANK OF AMERICA		3,996,520	4,000,000.00		1FE
26223N-AE-5	DRUG 2012-1		03/21/2012	CREDIT SUISSE		2,209,615	2,210,000.00		2FE
29268B-AB-7	ENEL FINANCE INTERNATION	F	02/22/2012	VARIOUS		5,326,520	5,000,000.00	138,021	1FE
26884L-AB-5	EQT CORP		01/23/2012	BARCLAYS CAPITAL		2,970,480	3,000,000.00	32,094	2FE
307000-AA-7	FAMILY DOLLAR STORES INC		03/26/2012	JEFFRIES SECURITIES		1,828,575	1,750,000.00	14,097	2FE
31620M-AG-1	FIDELITY NATIONAL INFORMATION SERV		03/05/2012	BANK OF AMERICA		2,000,000	2,000,000.00		3FE
316773-CL-2	FIFTH THIRD BANCORP		03/15/2012	VARIOUS		3,431,630	3,500,000.00	2,528	2FE
30251G-AN-7	FMG RESOURCES (AUGUST 2006) PTY LT	F	03/14/2012	JP MORGAN CHASE		1,657,000	1,657,000.00		3FE
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC		02/27/2012	VARIOUS		7,965,290	8,000,000.00	4,931	2FE
35802X-AF-0	FRESENIUS MEDICAL CARE II		01/17/2012	BANK OF AMERICA		300,000	300,000.00		3FE
40052V-AB-0	GRUPO BIMBO SAB DE CV	F	01/19/2012	CITIGROUP		7,977,740	8,000,000.00		2FE
423012-AA-1	HEINEKEN NV	F	03/29/2012	JP MORGAN CHASE		4,986,550	5,000,000.00		2FE
428302-AB-9	HEXION US FINANCE CORP		03/05/2012	JP MORGAN CHASE		624,000	624,000.00		4FE
435765-AE-2	HOLLY ENERGY PARTNERS LP		02/28/2012	CITIGROUP		936,000	936,000.00		4FE
440543-AJ-5	HORNBECK OFFSHORE SERVICES INC		03/02/2012	JP MORGAN CHASE		480,000	480,000.00		3FE
466112-AF-6	JBS USA LLC/JBS USA FINANCE INC		03/01/2012	BANK OF AMERICA		598,880	608,000.00	11,632	3FE
832696-AB-4	JM SMUCKER CO/THE		03/02/2012	VARIOUS		6,192,526	6,040,000.00	73,554	2FE
46636A-AC-6	JPMCC_10-CNTR		03/23/2012	BANK OF AMERICA		8,105,191	7,700,000.00	22,645	1FE
492914-AT-3	KEY ENERGY SERVICES INC		03/05/2012	CREDIT SUISSE		639,600	624,000.00	819	4FE
527298-AS-2	LEVEL 3 FINANCING INC		01/10/2012	CITIGROUP		1,080,000	1,080,000.00		4FE
58445M-AN-2	MEDIACOM LLC/US		01/31/2012	BANK OF AMERICA		468,000	468,000.00		4FE

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
552953-BB-6	MGM MIRAGE		01/06/2012	RBS GREENWICH CAPITAL		945,600	960,000.00	35,787	4FE
61760V-AP-8	MSC 2012-C4 A4		03/09/2012	MORGAN STANLEY		3,029,892	3,000,000.00	7,299	1FE
64128X-AA-8	NEUBERGER BERMAN GROUP LLC/NEUBERG		03/12/2012	JP MORGAN CHASE		1,292,000	1,292,000.00		3FE
655844-BJ-6	NORFOLK SOUTHERN CORP		03/19/2012	VARIOUS		4,413,640	4,500,000.00	1,458	2FE
LX1235-32-9	OBERTHUR:TERM LOAN B		03/30/2012	ROYAL BANK OF CANADA		3,230,000	3,400,000.00		4FE
681936-AY-6	OMEGA HEALTHCARE INVESTORS INC		03/05/2012	BANK OF AMERICA		1,520,000	1,520,000.00		3FE
714264-AH-1	PERNOD RICARD SA	F	01/05/2012	JP MORGAN CHASE		2,489,500	2,500,000.00		2FE
718546-AA-2	PHILLIPS 66		03/19/2012	VARIOUS		7,323,410	7,250,000.00	3,792	2FE
693476-BF-9	PNC FUNDING CORP		03/06/2012	CITIGROUP		2,465,340	2,000,000.00	33,128	1FE
693476-BN-2	PNC FUNDING CORP		03/05/2012	MORGAN STANLEY		2,486,100	2,500,000.00		1FE
74112B-AG-0	PRESTIGE BRANDS INC		01/24/2012	MORGAN STANLEY		340,000	340,000.00		4FE
74733V-AB-6	QEP RESOURCES INC		02/27/2012	WELLS FARGO SECURITIES (FMR WACHOVIA)		624,000	624,000.00		3FE
21685W-DD-6	RABOBANK NEDERLAND/UTRECHT	F	03/15/2012	VARIOUS		1,962,380	2,000,000.00	8,934	1FE
759509-AB-8	RELIANCE STL & ALUM CO		03/15/2012	BROADPOINT CAPITAL		498,165	500,000.00	11,892	2FE
78573A-AA-8	SABMILLER HOLDINGS INC		01/23/2012	VARIOUS		11,506,645	11,500,000.00	2,031	2FE
80007P-AJ-8	SANDRIDGE ENERGY INC		02/06/2012	JEFFRIES SECURITIES		422,175	390,000.00	8,986	4FE
826200-AD-9	SIEMENS FINANCIERINGSMAT	F	02/29/2012	VARIOUS		9,807,460	8,000,000.00	172,521	1FE
40624@-AQ-3	SR NOTES SER 2003-IV		12/01/2011	DIRECT				41,325	2Z
87164K-AA-2	SYNGENTA FINANCE NV	F	03/21/2012	CITIGROUP		6,589,308	6,600,000.00		1FE
880779-AU-7	TEREX CORP		03/05/2012	BARCLAYS CAPITAL		673,600	640,000.00	16,071	5FE
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		01/20/2012	BARCLAYS CAPITAL		2,191,560	2,000,000.00	9,500	1FE
911365-AW-4	UNITED RENTALS (NORTH AMERICA) INC		01/06/2012	BARCLAYS CAPITAL		632,800	640,000.00	17,271	5FE
90320X-AA-9	UPCB FINANCE VI LTD	F	01/31/2012	JP MORGAN CHASE		780,000	780,000.00		4FE
90321N-AC-6	UR FINANCING ESCROW CORP		02/24/2012	MORGAN STANLEY		1,248,000	1,248,000.00		4FE
92936Q-AG-3	WFRBS 2012-C6 A4		03/16/2012	WELLS FARGO SECURITIES (FMR WACHOVIA)		5,049,775	5,000,000.00	1,433	1FE
98419M-AE-0	XYLEM INC		03/27/2012	VARIOUS		4,737,305	4,375,000.00	106,607	2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	199,316,411	193,744,000.00	1,028,914	X X X
8399997	Total Bonds Part 3				X X X	247,910,523	240,493,482	1,297,202	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	247,910,523	240,493,482.00	1,297,202	X X X
19075Q-60-7	COBANK ACB		01/11/2012	DIRECT	3,000.000	1,895,670			P1UZ
8499999	Total Preferred Stock Industrial and Miscellaneous (Unaffiliated)				X X X	1,895,670	X X X		X X X
8999997	Total Preferred Stock Part 3				X X X	1,895,670	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

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SCHEDULE D - PART 3

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

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8999999	Total Preferred Stock				X X X	1,895,670	X X X		X X X
004498-10-1	ACI WORLDWIDE INC		03/29/2012	BERNSTEIN	463.000	18,705			U
00751Y-10-6	ADVANCE AUTO PARTS INC.		03/29/2012	BERNSTEIN	154.000	13,553			L
00766T-10-0	AECOM TECHNOLOGY CORP.		03/29/2012	BERNSTEIN	336.000	7,532			L
008252-10-8	AFFILIATED MANAGERS GROUP		02/13/2012	DEUTSCHE BANK	71.000	7,555			L
001084-10-2	AGCO CORP.		02/13/2012	DEUTSCHE BANK	145.000	7,611			L
012653-10-1	ALBEMARLE CORP.		03/29/2012	BERNSTEIN	123.000	7,758			L
017175-10-0	ALLEGHANY CORP.		03/29/2012	BERNSTEIN	922.000	304,158			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP.		03/29/2012	BERNSTEIN	61.000	7,672			L
018802-10-8	ALLIANT ENERGY CORP.		03/29/2012	BERNSTEIN	244.000	10,539			L
00164V-10-3	AMC NETWORKS INC. CL A		03/29/2012	BERNSTEIN	172.000	7,552			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC.		03/29/2012	BERNSTEIN	440.000	19,453			L
025932-10-4	AMERICAN FINANCIAL GROUP INC.		03/29/2012	BERNSTEIN	196.000	7,559			L
03662Q-10-5	ANSYS INC		03/29/2012	BERNSTEIN	117.000	7,613			L
038336-10-3	APTARGROUP INC.		02/13/2012	DEUTSCHE BANK	138.000	7,248			L
042735-10-0	ARROW ELECTRONICS INC.		03/29/2012	BERNSTEIN	184.000	7,647			L
363576-10-9	ARTHUR J GALLAGHER & CO		03/29/2012	BERNSTEIN	285.000	10,196			L
044209-10-4	ASHLAND INC.		03/29/2012	BERNSTEIN	126.000	7,656			L
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD.		03/29/2012	BERNSTEIN	269.000	7,573			L
050095-10-8	ATWOOD OCEANICS INC		02/13/2012	DEUTSCHE BANK	154.000	7,433			L
059692-10-3	BANCORPSOUTH INC.		02/13/2012	DEUTSCHE BANK	714.000	8,506			L
SB7RLD-72-8	BERJAYA CORP RIGHTS	D	03/15/2012	DIRECT	28,350.000				U
092113-10-9	BLACK HILLS CORP.		03/29/2012	BERNSTEIN	481.000	16,112			L
096627-10-4	BOARDWALK PIPELINE PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	20,013.000	553,185			L
Y0695K-10-8	BS FINANCIAL GROUP INC.	D	03/15/2011	CORPORATE ACTION NON-MONETARY	10,500.000	133,260			U
Y0997Y-10-3	BS FINANCIAL GROUP INC.	D	03/15/2011	CORPORATE ACTION NON-MONETARY	10,500.000	132,776			U
118230-10-1	BUCKEYE PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	17,174.000	1,033,784			L
133131-10-2	CAMDEN PROPERTY TRUST		03/29/2012	VARIOUS	446.000	28,443			L
142339-10-0	CARLISLE COS.		03/29/2012	BERNSTEIN	154.000	7,631			L
146229-10-9	CARTERS INC.		03/29/2012	VARIOUS	3,310.000	142,668			L
14888B-10-3	CATALYST HEALTH SOLUTIONS IN		03/29/2012	BERNSTEIN	121.000	7,622			L
12503M-10-8	CBOE HOLDINGS INC.		02/13/2012	DEUTSCHE BANK	5,730.000	162,507			L
16524K-10-8	CHESAPEAKE MIDSTREAM PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	9,431.000	273,327			L
168615-10-2	CHICOS FAS INC.		03/29/2012	BERNSTEIN	498.000	7,662			L
S61896-57-7	CHINA AIRLINES LTD.	D	02/03/2012	DIRECT	14,627.000	5,810			U
SB5LL0-G2-1	CHINA COMMUNICATIONS SERVICES	D	01/06/2012	DIRECT	25,600.000				U
171340-10-2	CHURCH & DWIGHT CO.		03/29/2012	BERNSTEIN	154.000	7,571			L
171798-10-1	CIMAREX ENERGY CO.		03/29/2012	BERNSTEIN	105.000	7,772			L
184496-10-7	CLEAN HARBORS INC		03/29/2012	BERNSTEIN	119.000	7,978			L
12561W-10-5	CLECO CORP.		02/13/2012	DEUTSCHE BANK	187.000	7,381			L

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20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		02/13/2012	DEUTSCHE BANK	105.000	7,468			L
205638-10-9	COMPUWARE CORP. COMMON STK		02/13/2012	DEUTSCHE BANK	14,042.000	123,266			L
217202-10-0	COPANO ENERGY L.L.C.		03/07/2012	DEUTSCHE BANK	17,976.000	642,462			L
217204-10-6	COPART INC		03/29/2012	BERNSTEIN	289.000	7,540			L
22025Y-40-7	CORRECTIONS CORP. OF AMERICA		03/29/2012	BERNSTEIN	283.000	7,680			L
225447-10-1	CREE INC.		02/13/2012	DEUTSCHE BANK	262.000	7,220			L
22765U-10-2	CROSSTEX ENERGY L.P.		03/07/2012	DEUTSCHE BANK	9,139.000	155,613			L
229899-10-9	CULLEN/FROST BANKERS INC.		03/29/2012	BERNSTEIN	129.000	7,526			L
S62494-76-0	DAEGU BANK	D	06/07/2011	CORPORATE ACTION NON-MONETARY	8,200.000	126,545			U
23311P-10-0	DCP MIDSTREAM PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	9,035.000	416,406			L
Y2058E-10-9	DGB FINANCIAL GROUP CO. LTD.	D	06/07/2011	CORPORATE ACTION NON-MONETARY	8,200.000	117,473			U
253393-10-2	DICK'S SPORTING GOODS INC		03/29/2012	BERNSTEIN	159.000	7,588			L
257559-20-3	DOMTAR CORP.		03/29/2012	BERNSTEIN	82.000	7,719			L
233326-10-7	DST SYSTEMS INC.		03/29/2012	BERNSTEIN	140.000	7,572			L
264411-50-5	DUKE REALTY CORP.		03/29/2012	BERNSTEIN	536.000	7,620			L
27579R-10-4	EAST WEST BANCORP INC.		03/29/2012	BERNSTEIN	324.000	7,540			L
283702-10-8	EL PASO PIPELINE PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	32,155.000	1,160,670			L
29250R-10-6	ENBRIDGE ENERGY PARTNERS L.P. CL A		03/07/2012	DEUTSCHE BANK	35,832.000	1,155,002			L
29264F-20-5	ENDO PHARMACEUTICALS HOLDINGS INC.		03/29/2012	BERNSTEIN	196.000	7,584			L
29273R-10-9	ENERGY TRANSFER PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	36,515.000	1,707,587			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	48,343.000	2,501,958			L
297178-10-5	ESSEX PROPERTY TRUST INC.		03/29/2012	BERNSTEIN	51.000	7,605			L
297425-10-0	ESTERLINE TECHNOLOGIES CORP		02/13/2012	DEUTSCHE BANK	117.000	7,543			L
30162A-10-8	EXELIS INC.		03/29/2012	BERNSTEIN	594.000	7,598			L
30225N-10-5	EXTERRAN PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	6,756.000	158,700			L
303075-10-5	FACTSET RESEARCH SYSTEMS INC		03/29/2012	BERNSTEIN	77.000	7,520			L
303250-10-4	FAIR ISAAC CORP.		03/29/2012	BERNSTEIN	180.000	7,809			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		03/29/2012	BERNSTEIN	164.000	15,732			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		03/29/2012	BERNSTEIN	589.000	10,595			L
31847R-10-2	FIRST AMERICAN FINANCIAL CORP.		03/29/2012	BERNSTEIN	477.000	7,995			L
343498-10-1	FLOWERS FOODS INC.		03/29/2012	BERNSTEIN	378.000	7,675			L
344849-10-4	FOOT LOCKER INC		02/13/2012	DEUTSCHE BANK	273.000	7,389			L
34964C-10-6	FORTUNE BRANDS HOME & SECURITY INC		03/29/2012	BERNSTEIN	343.000	7,593			L
35914P-10-5	FRONTIER OIL		07/01/2011	CORPORATE ACTION NON-MONETARY	6,758.000	185,084			L
371927-10-4	GENESIS ENERGY L.P.		03/07/2012	DEUTSCHE BANK	12,455.000	388,914			L
37940X-10-2	GLOBAL PAYMENTS INC.		03/29/2012	BERNSTEIN	145.000	7,578			L
384109-10-4	GRACO INC		03/29/2012	BERNSTEIN	148.000	7,705			L
391164-10-0	GREAT PLAINS ENERGY INC.		03/29/2012	BERNSTEIN	377.000	7,606			L
397624-10-7	GREIF INC. CL A		03/29/2012	BERNSTEIN	138.000	7,657			L
Y3R29Z-10-7	HKT TRUST	D	03/02/2012	CORPORATE ACTION NON-MONETARY	5,456.000	3,737			U
404251-10-0	HNI CORP.		02/13/2012	DEUTSCHE BANK	287.000	7,527			L
436106-10-8	HOLLYFRONTIER CORP		03/29/2012	VARIOUS	6,741.000	225,902			L

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44106M-10-2	HOSPITALITY PROPERTIES TRUST		03/29/2012	BERNSTEIN	287.000	7,588			L
451107-10-6	IDACORP INC.		02/13/2012	DEUTSCHE BANK	268.000	11,191			L
46069S-10-9	INTERSIL CORP. CL A		03/29/2012	BERNSTEIN	680.000	7,572			L
472319-10-2	JEFFERIES GROUP INC.		03/29/2012	BERNSTEIN	405.000	7,499			L
48020Q-10-7	JONES LANG LASALLE INC		02/13/2012	DEUTSCHE BANK	92.000	7,553			L
494550-10-6	KINDER MORGAN ENERGY PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	27,790.000	2,434,179			L
500643-20-0	KORN/FERRY INTERNATIONAL		02/13/2012	DEUTSCHE BANK	439.000	7,446			L
512807-10-8	LAM RESEARCH CORP.		03/29/2012	BERNSTEIN	174.000	7,623			L
512815-10-1	LAMAR ADVERTISING CO. CL A		02/13/2012	DEUTSCHE BANK	233.000	7,487			L
515098-10-1	LANDSTAR SYSTEM INC.		03/29/2012	BERNSTEIN	131.000	7,577			L
554382-10-1	MACERICH CO.		03/29/2012	BERNSTEIN	134.000	7,585			L
559080-10-6	MAGELLAN MIDSTREAM PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	24,998.000	1,806,210			L
570759-10-0	MARKWEST ENERGY PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	19,594.000	1,191,472			L
573284-10-6	MARTIN MARIETTA MATERIALS INC.		03/29/2012	BERNSTEIN	89.000	7,552			L
58502B-10-6	MEDNAX INC.		03/29/2012	BERNSTEIN	102.000	7,605			L
594901-10-0	MICROS SYSTEMS INC		03/29/2012	BERNSTEIN	139.000	7,632			L
602720-10-4	MINE SAFETY APPLIANCES CO.		02/13/2012	DEUTSCHE BANK	215.000	7,529			L
611740-10-1	MONSTER BEVERAGE CORP.		03/29/2012	BERNSTEIN	123.000	7,602			L
553530-10-6	MSC INDUSTRIAL DIRECT CO. CL A		03/29/2012	BERNSTEIN	90.000	7,490			L
636518-10-2	NATIONAL INSTRUMENTS CORP.		03/29/2012	BERNSTEIN	274.000	7,683			L
637417-10-6	NATIONAL RETAIL PROPERTIES INC.		03/29/2012	BERNSTEIN	364.000	9,887			L
62886E-10-8	NCR CORP.		03/29/2012	BERNSTEIN	356.000	7,665			L
64126X-20-1	NEUSTAR INC. CL A		03/29/2012	BERNSTEIN	337.000	12,489			L
67019E-10-7	NSTAR		03/29/2012	BERNSTEIN	157.000	7,574			L
67058H-10-2	NUSTAR ENERGY L.P.		03/07/2012	DEUTSCHE BANK	16,146.000	985,164			L
676220-10-6	OFFICE DEPOT INC COMMON STK		02/13/2012	DEUTSCHE BANK	2,467.000	7,650			L
670837-10-3	OGE ENERGY CORP		03/29/2012	BERNSTEIN	144.000	7,584			L
678026-10-5	OIL STATES INTERNATIONAL INC.		02/13/2012	DEUTSCHE BANK	89.000	7,387			L
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP.		03/29/2012	BERNSTEIN	710.000	7,575			L
681904-10-8	OMNICARE INC		02/13/2012	DEUTSCHE BANK	223.000	7,341			L
68268N-10-3	ONEOK PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	29,744.000	1,715,643			L
688239-20-1	OSHKOSH CORP		02/13/2012	DEUTSCHE BANK	296.000	7,276			L
690732-10-2	OWENS & MINOR INC.		03/29/2012	BERNSTEIN	253.000	7,644			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP. COM STOCK		03/29/2012	BERNSTEIN	274.000	7,640			L
716768-10-6	PETSMART INC		03/29/2012	BERNSTEIN	133.000	7,547			L
726503-10-5	PLAINS ALL AMERICAN PIPELINE L.P.		03/07/2012	DEUTSCHE BANK	23,797.000	1,902,701			L
69349H-10-7	PNM RESOURCES INC.		03/29/2012	BERNSTEIN	422.000	7,727			L
73172K-10-4	POLYCOM INC.		03/29/2012	BERNSTEIN	397.000	7,466			L
737446-10-4	POST HOLDINGS INC.		02/09/2012	DIRECT	1,765.000	47,743			L
750086-10-0	RACKSPACE HOSTING INC.		03/29/2012	BERNSTEIN	132.000	7,518			L
751028-10-1	RALCORP HOLDINGS INC		03/29/2012	BERNSTEIN	103.000	7,583			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		03/29/2012	BERNSTEIN	556.000	20,184			L

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754907-10-3	RAYONIER INC. REIT		03/29/2012	BERNSTEIN	188.000	8,231			L
756109-10-4	REALTY INCOME CORP.		03/29/2012	BERNSTEIN	250.000	9,639			L
75885Y-10-7	REGENCY ENERGY PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	35,989.000	924,914			L
75886F-10-7	REGENERON PHARMACEUTICALS INC.		03/29/2012	BERNSTEIN	91.000	10,324			L
768573-10-7	RIVERBED TECHNOLOGY INC.		03/29/2012	BERNSTEIN	280.000	7,751			L
772739-20-7	ROCK-TENN CO. CL A		03/29/2012	BERNSTEIN	115.000	7,652			L
79377W-10-8	SAKS INC		02/13/2012	DEUTSCHE BANK	683.000	7,446			L
810186-10-6	SCOTTS MIRACLE-GRO CO.		03/29/2012	BERNSTEIN	139.000	7,533			L
81725T-10-0	SENSIENT TECHNOLOGIES CORP		03/29/2012	BERNSTEIN	204.000	7,678			L
G81276-10-0	SIGNET JEWELERS LTD.	F	03/29/2012	BERNSTEIN	156.000	7,560			L
827048-10-9	SILGAN HOLDINGS INC		03/29/2012	BERNSTEIN	172.000	7,599			L
78440X-10-1	SL GREEN REALTY CORP.		03/29/2012	BERNSTEIN	99.000	7,564			L
835495-10-2	SONOCO PRODUCTS CO.		02/13/2012	DEUTSCHE BANK	223.000	7,337			L
84756N-10-9	SPECTRA ENERGY PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	9,699.000	314,083			L
86764L-10-8	SUNOCO LOGISTICS PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	19,077.000	734,579			L
868157-10-8	SUPERIOR ENERGY SERVICES INC		03/29/2012	VARIOUS	5,041.000	140,694			L
78486Q-10-1	SVB FINANCIAL GROUP		03/29/2012	BERNSTEIN	117.000	7,496			L
SB67C2-G0-1	SWIRE PROPERTIES LTD.	D	01/17/2012	DIRECT	32,200.000	90,476			U
871607-10-7	SYNOPSYS INC.		03/29/2012	BERNSTEIN	489.000	15,064			L
87161C-10-5	SYNOVUS FINANCIAL CORP.		02/13/2012	DEUTSCHE BANK	3,842.000	7,521			L
87611X-10-5	TARGA RESOURCES PARTNERS L.P.		03/07/2012	DEUTSCHE BANK	19,985.000	837,863			L
87233Q-10-8	TC PIPELINES L.P.		03/07/2012	DEUTSCHE BANK	9,991.000	456,287			L
878237-10-6	TECH DATA CORP		03/29/2012	BERNSTEIN	140.000	7,573			L
879369-10-6	TELEFLEX INC.		02/13/2012	DEUTSCHE BANK	119.000	7,418			L
880779-10-3	TEREX CORP.		03/29/2012	BERNSTEIN	337.000	7,488			L
216648-40-2	THE COOPER COS INC		03/29/2012	BERNSTEIN	95.000	7,586			L
884315-10-2	THOMAS & BETTS CORP		03/29/2012	BERNSTEIN	106.000	7,603			L
88632Q-10-3	TIBCO SOFTWARE INC.		03/29/2012	BERNSTEIN	474.000	15,054			L
892356-10-6	TRACTOR SUPPLY COMPANY		03/29/2012	BERNSTEIN	89.000	8,044			L
896239-10-0	TRIMBLE NAVIGATION LTD.		03/29/2012	BERNSTEIN	141.000	7,633			L
896522-10-9	TRINITY INDUSTRIES INC.		02/13/2012	DEUTSCHE BANK	223.000	7,607			L
902653-10-4	UDR INC.		03/29/2012	BERNSTEIN	576.000	14,937			L
904311-10-7	UNDER ARMOUR INC. CL A		03/29/2012	BERNSTEIN	80.000	7,430			L
91307C-10-2	UNITED THERAPEUTICS CORP.		03/29/2012	BERNSTEIN	209.000	9,889			L
919794-10-7	VALLEY NATIONAL BANCORP		02/13/2012	DEUTSCHE BANK	1,599.000	19,647			L
918194-10-1	VCA ANTECH INC.		02/13/2012	DEUTSCHE BANK	326.000	7,393			L
92532F-10-0	VERTEX PHARMACEUTICALS INC.		03/29/2012	BERNSTEIN	189.000	7,660			L
084423-10-2	W.R. BERKLEY CORP.		03/29/2012	BERNSTEIN	266.000	9,652			L
929740-10-8	WABTEC COMMON STK		02/13/2012	DEUTSCHE BANK	106.000	7,459			L
930059-10-0	WADDELL & REED FINANCIAL INC. CL A		03/29/2012	BERNSTEIN	234.000	7,524			L
941053-10-0	WASTE CONNECTIONS INC.		03/29/2012	BERNSTEIN	959.000	30,812			L
95709T-10-0	WESTAR ENERGY INC.		03/29/2012	BERNSTEIN	1,160.000	32,247			L

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

SCHEDULE D - PART 3

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

[illegible]

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
EIS	36202B-SZ-9		03/01/2012	MBS PAYMENT		14	14.00	14	14						14					08/01/2018	1
	36202B-TK-1		03/01/2012	MBS PAYMENT		17	17.00	17	17						17					01/01/2020	1
	36202C-EN-9		03/01/2012	MBS PAYMENT		92	92.00	94	92						92				1	01/01/2022	1
	36202C-QA-4		03/01/2012	MBS PAYMENT		296	296.00	296	296						296				3	01/01/2025	1
	36202E-HR-3		03/01/2012	MBS PAYMENT		364,946	364,946.00	367,683	365,037		(91)		(91)		364,946				2,947	08/01/2035	1
	36202A-SA-6		03/01/2012	MBS PAYMENT		21	21.00	21	21						21					08/01/2015	1
	36215C-FC-7		03/01/2012	MBS PAYMENT		527	527.00	551	527						527				9	09/01/2015	1
	36215U-B6-4		03/01/2012	MBS PAYMENT		238	238.00	249	238						238				4	11/01/2015	1
	362150-VB-7		03/01/2012	MBS PAYMENT		34	34.00	35	34						34				1	11/01/2015	1
	36217Y-GQ-5		03/01/2012	MBS PAYMENT		106	106.00	111	106						106				2	07/01/2017	1
	36218D-YU-1		03/01/2012	MBS PAYMENT		117	117.00	118	117						117				2	12/01/2017	1
	36218T-A2-4		03/01/2012	MBS PAYMENT		151	151.00	157	151						151				3	06/01/2012	1
	36219D-XZ-0		03/01/2012	MBS PAYMENT		111	111.00	116	111						111				2	04/01/2017	1
	36219S-KW-8		03/01/2012	MBS PAYMENT		286	286.00	298	287						286				5	01/01/2018	1
	36220P-K4-3		03/01/2012	MBS PAYMENT		21	21.00	22	21						21					03/01/2019	1
	36220U-U9-0		03/01/2012	MBS PAYMENT		42	42.00	43	42						42				1	02/01/2020	1
	362201-UJ-2		03/01/2012	MBS PAYMENT		59	59.00	61	59						59					11/01/2020	1
	362202-FL-2		03/01/2012	MBS PAYMENT		228	228.00	230	228						228				3	09/01/2017	1
	36223A-N4-0		03/01/2012	MBS PAYMENT		11	11.00	12	11						11					05/01/2013	1
	362096-2V-0		03/01/2012	MBS PAYMENT		193	193.00	188	193						193				4	04/01/2013	1
	362102-6S-9		03/01/2012	MBS PAYMENT		62	62.00	61	62						62				1	04/01/2013	1
	3620AC-Q2-3		03/01/2012	GNMA II REVERSE MTG - FIXED-RAT		170,284	170,284.00	184,733	170,400		(116)		(116)		170,284				1,580	06/30/2021	1
	3620AH-L5-0		02/01/2012	GNMA II REVERSE MTG - FIXED-RAT		126,877	126,877.00	134,371	126,910		(33)		(33)		126,877				822	03/04/2021	1
	3620AH-MA-8		03/01/2012	GNMA II REVERSE MTG - FIXED-RAT		372,238	372,238.00	401,969	372,515		(276)		(276)		372,238				3,850	09/28/2021	1
	36297E-ZE-8		03/01/2012	GNMA II REVERSE MTG - FIXED-RAT		45,440	45,440.00	48,866	45,473		(34)		(34)		45,440				611	10/28/2021	1
	36297K-4A-6		03/01/2012	GNMA II REVERSE MTG - FIXED-RAT		29,487	29,487.00	30,601	29,501		(14)		(14)		29,487				402	05/20/2021	1
	36297K-4D-0		03/01/2012	GNMA II REVERSE MTG - FIXED-RAT		52,878	52,878.00	54,858	52,903		(25)		(25)		52,878				613	01/20/2019	1
	36297K-4L-2		03/01/2012	GNMA II REVERSE MTG - FIXED-RAT		75,200	75,200.00	79,292	75,243		(42)		(42)		75,200				820	08/19/2023	1
	36297K-4P-3		03/01/2012	GNMA II REVERSE MTG - FIXED-RAT		21,865	21,865.00	23,142	21,878		(14)		(14)		21,865				296	04/22/2023	1
	83162C-PG-2		01/01/2012	SBAP_05-20A		848,599	848,599.00	831,890	848,599						848,599				21,131	01/01/2025	1
	831641-EN-1		03/01/2012	SBIC 2008-10B 1		1,229,400	1,229,400.00	1,229,400	1,229,400						1,229,400				35,095	09/01/2018	1
	831641-DU-6		02/01/2012	SBIC_04-P10B		29,243	29,243.00	29,243	29,243						29,243				350	08/02/2014	1
	831641-DW-2		02/01/2012	SBIC_05-P10A		53,812	53,812.00	53,812	53,812						53,812				629	02/01/2015	1
	831641-DY-8		02/01/2012	SBIC_05-P10B		128,109	128,109.00	127,028	128,094		15		15		128,109				1,595	08/01/2015	1
	831641-ED-3		03/01/2012	SBIC_06-10B		4,706,487	4,706,487.00	4,715,335	4,715,335						4,715,335		(8,848)	(8,848)	129,895	09/01/2016	1
	831641-EA-9		02/01/2012	SBIC_06-P10A		343,597	343,597.00	346,497	346,497						346,497		(2,900)	(2,900)	4,684	02/01/2016	1
	912827-7L-0		02/15/2012	MATURITY		200,000	200,000.00	212,014	200,220		(220)		(220)		200,000				4,875	02/15/2012	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
0599999	Total - Bonds - U.S. Governments				X X X	8,801,088	8,801,088.00	8,873,428	8,813,687		(850)		(850)		8,812,836		(11,748)	(11,748)	210,237	X X X	X X X
939741-HQ-0	WASHINGTON SER A		02/01/2012	DIRECT		615,000	615,000.00	720,202	641,194		6,016		6,016		647,210		(32,210)	(32,210)	20,756	02/01/2015	1FE
1799999	U.S. Total - Bonds - States, Territories and Possessions				X X X	615,000	615,000.00	720,202	641,194		6,016		6,016		647,210		(32,210)	(32,210)	20,756	X X X	X X X
64966B-AQ-6	NEW YORK N Y		03/15/2012	PRIOR YEAR INCOME															55,000	03/15/2012	1FE
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				X X X														55,000	X X X	X X X
071635-AY-2	BAUGO IND SCH BLDG CORP		01/17/2012	PRIOR YEAR INCOME															25,625	01/15/2025	1Z
246395-PC-5	DE HSG SR SFM-SER B		01/03/2012	PRIOR YEAR INCOME															1,470	07/01/2038	1FE
251255-3J-2	DETROIT WTR 2ND-A-RMK		03/09/2012	FIDELITY CAPITAL MA		2,216,660	2,000,000.00	2,174,960	2,088,526		(3,776)		(3,776)		2,084,749		131,911	131,911	73,792	07/01/2016	2FE
251255-3K-9	DETROIT WTR 2ND-A-RMK		03/09/2012	UBS FINANCIAL SERV		1,601,417	1,455,000.00	1,596,397	1,535,273		(3,414)		(3,414)		1,531,859		69,557	69,557	53,683	07/01/2017	2FE
31296P-HH-8	FG A14732		03/01/2012	MBS PAYMENT		47,813	47,813.00	47,933	47,806		7		7		47,813				373	05/01/2032	1
31297M-BB-3	FG A31834		03/01/2012	MBS PAYMENT		27,974	27,974.00	28,263	27,977		(3)		(3)		27,974				374	05/01/2034	1
31297M-B6-4	FG A31861		03/01/2012	MBS PAYMENT		1,470	1,470.00	1,486	1,470						1,470				13	11/01/2033	1
312927-ZX-7	FG A81658		03/01/2012	MBS PAYMENT		249,781	249,781.00	250,122	249,800		(19)		(19)		249,781				2,509	12/01/2037	1
312965-U6-1	FG B13305		03/01/2012	MBS PAYMENT		72,414	72,414.00	71,882	72,312		102		102		72,414				545	10/01/2018	1
312966-DH-4	FG B13704		03/01/2012	MBS PAYMENT		112,325	112,325.00	111,922	112,300		25		25		112,325				813	10/01/2018	1
312967-NN-8	FG B14897		03/01/2012	MBS PAYMENT		94,838	94,838.00	94,172	94,809		30		30		94,838				614	10/01/2018	1
312967-6E-7	FG B15369		03/01/2012	MBS PAYMENT		138,912	138,912.00	137,935	138,951		(39)		(39)		138,912				1,033	10/01/2018	1
312968-PP-9	FG B15830		03/01/2012	MBS PAYMENT		44,341	44,341.00	44,002	44,349		(8)		(8)		44,341				223	12/01/2018	1
312968-UH-1	FG B15984		03/01/2012	MBS PAYMENT		238,053	238,053.00	236,231	237,666		387		387		238,053				2,095	11/01/2018	1
312970-4D-5	FG B18020		03/01/2012	MBS PAYMENT		44,819	44,819.00	44,777	44,831		(12)		(12)		44,819				440	01/01/2019	1
312971-4T-8	FG B18934		03/01/2012	MBS PAYMENT		455,873	455,873.00	455,285	455,850		23		23		455,873				2,866	08/01/2019	1
31292H-NH-3	FG C01292		03/01/2012	MBS PAYMENT		5,857	5,857.00	5,818	5,856		1		1		5,857				52	09/01/2030	1
31298T-G6-3	FG C56521		03/01/2012	MBS PAYMENT		201	201.00	201	204						204		(3)	(3)	2	09/01/2029	1
31298Y-HN-4	FG C60237		03/01/2012	MBS PAYMENT		183	183.00	181	183						183				2	01/01/2028	1
31287N-B5-6	FG C62760		03/01/2012	MBS PAYMENT		18,025	18,025.00	17,887	18,007		19		19		18,025				180	01/01/2031	1
31287Q-KT-7	FG C64806		03/01/2012	MBS PAYMENT		589	589.00	585	589						589				6	05/01/2031	1
31288G-5M-0	FG C78052		03/01/2012	MBS PAYMENT		93,575	93,575.00	93,516	93,574		1		1		93,575				443	02/01/2031	1
31288H-N5-5	FG C78512		03/01/2012	MBS PAYMENT		3,858	3,858.00	3,856	3,858						3,858				37	10/01/2032	1
3128F6-P6-7	FG D66745		03/01/2012	MBS PAYMENT		555	555.00	554	555						555				7	02/01/2023	1
31294K-YB-5	FG E01606		03/01/2012	MBS PAYMENT		102,213	102,213.00	101,845	102,200		12		12		102,213				740	09/01/2018	1
31283H-R2-3	FG G01405		03/01/2012	MBS PAYMENT		9,491	9,491.00	9,548	9,491						9,491				94	08/01/2030	1

E05.1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 9.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.2	31297T-TE-3		03/01/2012	MBS PAYMENT		62,183	62,183.00	60,793	62,176		6		6		62,183				487	12/01/2034	1
	31347N-BH-8		03/15/2012	VARIOUS		25	25.00	25	25						25				1	04/01/2017	1
	31288E-2F-3		03/01/2012	MBS PAYMENT		142,693	142,693.00	142,381	142,681		13		13		142,693				1,074	04/01/2032	1
	31288E-DD-6		03/01/2012	MBS PAYMENT		96,261	96,261.00	95,600	96,257		5		5		96,261				1,294	03/01/2032	1
	31288E-DE-4		03/01/2012	MBS PAYMENT		2,385	2,385.00	2,367	2,385						2,385				22	08/01/2032	1
	31288F-5G-5		03/01/2012	MBS PAYMENT		127,356	127,356.00	126,739	127,379		(23)		(23)		127,356				1,105	10/01/2031	1
	31288H-5U-0		03/01/2012	MBS PAYMENT		1,382	1,382.00	1,376	1,382						1,382				12	03/01/2028	1
	31288H-6D-7		03/01/2012	MBS PAYMENT		730	730.00	724	729						730				6	04/01/2032	1
	31288H-7H-7		03/01/2012	MBS PAYMENT		107,575	107,575.00	106,735	107,645		(70)		(70)		107,575				1,134	06/01/2032	1
	31288H-N3-0		03/01/2012	MBS PAYMENT		7,237	7,237.00	7,227	7,237						7,237				66	12/01/2032	1
	31288H-WB-2		03/01/2012	MBS PAYMENT		3,679	3,679.00	3,664	3,679						3,679				37	04/01/2029	1
	31288J-NC-6		03/01/2012	MBS PAYMENT		363,826	363,826.00	360,415	363,684		142		142		363,826				3,028	02/01/2032	1
	312904-E5-0		03/01/2012	FHLMC_1027		430	430.00	430	429						429		1	1	6	07/01/2020	1
	312905-Z7-0		03/01/2012	FHLMC_1087		743	743.00	801	744						743				11	06/01/2021	1
	312906-RN-2		03/01/2012	FHLMC_1118		13,556	13,556.00	13,561	14,004		(8)		(8)		13,996		(440)	(440)	106	06/01/2021	1
	3133T2-CQ-1		03/01/2012	FHLMC_1630-PK		68,770	68,770.00	69,845	68,789		(19)		(19)		68,770				734	11/01/2023	1
	3133TP-M3-0		03/01/2012	FHLMC_2251-ZB		3,930	3,930.00	4,420	3,930						3,930				46	01/01/2030	1
	313398-F9-5		03/01/2012	FHLMC_2333-Z		60,532	60,532.00	65,884	60,573		(41)		(41)		60,532				706	07/01/2031	1
	313398-FA-2		03/01/2012	FHLMC_2333-ZD		60,532	60,532.00	62,615	60,548		(16)		(16)		60,532				706	07/01/2031	1
	3133TV-FN-1		03/01/2012	FHLMC_2355-LC		18,544	18,544.00	18,338	18,540		4		4		18,544				178	05/01/2031	1
	31392V-Z6-2		03/01/2012	FHLMC_2508		247,776	247,776.00	247,157	247,764		12		12		247,776				2,075	10/01/2017	1
	31392V-ZU-9		03/01/2012	FHLMC_2508		264,786	264,786.00	262,687	264,752		34		34		264,786				2,073	05/01/2017	1
	31392W-B3-3		03/01/2012	FHLMC_2512A		108,131	108,131.00	109,291	108,111		20		20		108,131				903	07/01/2012	1
	31392X-E9-5		03/01/2012	FHLMC_2513-QW		160,883	160,883.00	159,644	160,682		201		201		160,883				1,512	04/01/2012	1
	31392W-DQ-0		03/01/2012	FHLMC_2514		493,006	493,006.00	495,685	492,940		66		66		493,006				4,281	12/01/2012	1
	31393F-5M-4		03/01/2012	FHLMC_2522-GD		178,241	178,241.00	177,907	178,229		12		12		178,241				1,750	11/01/2017	1
	31393H-3E-0		03/01/2012	FHLMC_2541-GY		640,591	640,591.00	640,191	640,567		24		24		640,591				5,827	10/01/2017	1
	31393H-F7-2		03/01/2012	FHLMC_2543-PQ		162,357	162,357.00	162,718	162,353		5		5		162,357				1,439	07/01/2013	1
	31393F-RL-2		03/01/2012	FHLMC_2544-AL		624,155	624,155.00	624,350	624,137		18		18		624,155				5,846	06/01/2015	1
	31393J-CB-2		03/01/2012	FHLMC_2551		1,471,357	1,471,357.00	1,496,096	1,472,646		(1,289)		(1,289)		1,471,357				13,754	12/01/2012	1
	31393L-NU-3		03/01/2012	FHLMC_2564		106,390	106,390.00	106,390	106,390						106,390				943	05/01/2013	1
	31393M-6W-6		03/01/2012	FHLMC_2580		89,733	89,733.00	85,778	89,571		162		162		89,733				747	09/01/2012	1
	31394G-NX-7		03/01/2012	FHLMC_2659		223,108	223,108.00	217,945	222,982		126		126		223,108				2,130	12/01/2015	1
	31395F-T5-3		03/01/2012	FHLMC_2857-MD		8,358,393	8,358,393.00	8,408,242	8,358,752		(359)		(359)		8,358,393				68,549	12/01/2012	1
	31340Y-RU-5		03/16/2012	VARIOUS		729	729.00	753	729		(1)		(1)		729				16	06/15/2019	1
	31392W-UJ-7		03/01/2012	FHR 2510 PE		83,429	83,429.00	83,976	83,412		18		18		83,429				703	06/01/2012	1
	31393G-BZ-6		03/01/2012	MBS PAYMENT		208,983	208,983.00	212,321	208,976		7		7		208,983				1,871	08/01/2012	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.3	31393W-ML-0		03/01/2012	MBS PAYMENT		880,917	880,917.00	826,410	879,420		1,496		1,496		880,917				7,205	04/01/2014	1
	31394H-4E-8		03/01/2012	MBS PAYMENT		1,033,410	1,033,410.00	1,017,785	1,032,840		570		570		1,033,410				9,052	07/01/2013	1
	31394K-AE-4		03/01/2012	MBS PAYMENT		91,596	91,596.00	88,553	91,508		88		88		91,596				828	04/01/2014	1
	31395J-PL-4		03/01/2012	MBS PAYMENT		5,270,562	5,270,562.00	5,295,450	5,269,480		1,082		1,082		5,270,562				44,510	07/01/2012	1
	3137A3-ZP-7		03/01/2012	MBS PAYMENT		135,873	135,873.00	138,782	135,917		(44)		(44)		135,873				793	10/01/2025	1
	31371L-7C-7		03/01/2012	MBS PAYMENT		188,045	188,045.00	185,687	187,921		124		124		188,045				1,492	08/01/2024	1
	31371M-GG-6		03/01/2012	MBS PAYMENT		14,099	14,099.00	14,056	14,097		1		1		14,099				135	01/01/2035	1
	31371N-MV-4		03/01/2012	MBS PAYMENT		365,828	365,828.00	366,114	365,834		(6)		(6)		365,828				3,692	10/01/2037	1
	31385X-NR-4		03/01/2012	MBS PAYMENT		75,423	75,423.00	76,054	75,445		(23)		(23)		75,423				685	02/01/2032	1
	31387N-JT-5		03/01/2012	MBS PAYMENT		1,239	1,239.00	1,233	1,239						1,239				10	02/01/2030	1
	31387N-3C-9		03/01/2012	MBS PAYMENT		45,754	45,754.00	45,754	46,902						46,902		(1,148)	(1,148)	570	02/01/2029	1
	31387S-W3-6		03/01/2012	MBS PAYMENT		1,961	1,961.00	1,961	2,014						2,014		(53)	(53)	22	08/01/2027	1
	31388J-RU-1		03/01/2012	MBS PAYMENT		345	345.00	345	345						345				4	04/01/2031	1
	31389V-RG-4		03/01/2012	MBS PAYMENT		10,584	10,584.00	10,495	10,581		3		3		10,584				93	05/01/2031	1
	31362S-3R-4		03/01/2012	MBS PAYMENT		63	63.00	63	63						63				1	10/01/2015	1
	31401P-FN-9		03/01/2012	MBS PAYMENT		115,300	115,300.00	113,429	115,191		109		109		115,300				917	08/01/2032	1
	31401X-EL-7		03/01/2012	MBS PAYMENT		130,834	130,834.00	131,406	130,943		(109)		(109)		130,834				1,179	02/01/2034	1
	31404K-LN-0		03/01/2012	MBS PAYMENT		107,944	107,944.00	107,590	107,937		7		7		107,944				748	09/01/2033	1
	31404N-LJ-3		03/01/2012	MBS PAYMENT		92,990	92,990.00	92,990	92,990						92,990				697	11/01/2018	1
	31404N-PV-2		03/01/2012	MBS PAYMENT		189,118	189,118.00	189,059	189,111		7		7		189,118				994	09/01/2018	1
	31404Q-EC-9		03/01/2012	MBS PAYMENT		53,604	53,604.00	53,302	53,588		16		16		53,604				467	07/01/2033	1
	31404R-Z6-7		03/01/2012	MBS PAYMENT		167,579	167,579.00	167,029	167,559		20		20		167,579				1,452	06/01/2033	1
	31404W-TJ-5		03/01/2012	MBS PAYMENT		209,410	209,410.00	206,825	209,256		154		154		209,410				1,406	01/01/2019	1
	31405C-MP-1		03/01/2012	MBS PAYMENT		3,128	3,128.00	3,124	3,129		(1)		(1)		3,128				26	03/01/2019	1
	31406E-JR-6		03/01/2012	MBS PAYMENT		136,263	136,263.00	135,124	136,215		48		48		136,263				1,253	02/01/2034	1
	31410E-M9-6		03/01/2012	MBS PAYMENT		73,144	73,144.00	74,332	73,273		(130)		(130)		73,144				279	06/01/2036	1
	31413S-D5-0		03/01/2012	MBS PAYMENT		144,218	144,218.00	143,879	144,217		1		1		144,218				751	08/01/2047	1
	31417Y-MF-1		03/01/2012	MBS PAYMENT		3,974,574	3,974,574.00	4,123,556	3,981,296		(6,722)		(6,722)		3,974,574				26,266	10/01/2019	1
	31417Y-WQ-6		03/01/2012	MBS PAYMENT		521,333	521,333.00	543,001	521,882		(549)		(549)		521,333				3,044	10/01/2020	1
	31371M-DP-9		03/01/2012	MBS PAYMENT		40,394	40,394.00	40,192	40,388		6		6		40,394				347	01/01/2025	1
	31371M-GB-7		03/01/2012	MBS PAYMENT		237,105	237,105.00	236,271	237,081		23		23		237,105				1,939	03/01/2025	1
	31417Y-M6-1		03/01/2012	MBS PAYMENT		185,271	185,271.00	191,466	185,494		(223)		(223)		185,271				1,237	11/01/2019	1
	31381S-EA-6		03/01/2012	MBS PAYMENT		16,016	16,016.00	16,271	16,019		(3)		(3)		16,016				96	09/01/2021	1
	31381T-PY-0		03/01/2012	VARIOUS		4,110,459	4,032,959.00	4,111,097	4,110,454		4		4		4,110,459				124	01/01/2022	1
	31371K-XX-4		03/01/2012	MBS PAYMENT		15,894	15,894.00	15,834	15,892		2		2		15,894				148	10/01/2031	1
	31371K-ZA-2		03/01/2012	MBS PAYMENT		118,886	118,886.00	118,774	118,881		4		4		118,886				1,071	11/01/2031	1
	31390W-N3-2		03/01/2012	MBS PAYMENT		197,505	197,505.00	197,412	197,503		2		2		197,505				1,809	03/01/2032	1

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SCHEDULE D - PART 4

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During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.4	31391J-J6-8		03/01/2012	MBS PAYMENT		76,499	76,499.00	76,200	76,493		5		5		76,499				700	05/01/2032	1
	31391M-HP-1		03/01/2012	MBS PAYMENT		1,418	1,418.00	1,413	1,418						1,418				13	01/01/2032	1
	31391M-J9-5		03/01/2012	MBS PAYMENT		88,068	88,068.00	88,026	88,071		(3)		(3)		88,068				903	08/01/2031	1
	31391P-SU-1		03/01/2012	MBS PAYMENT		69,497	69,497.00	69,232	69,496		2		2		69,497				381	11/01/2031	1
	31391R-ZS-4		03/01/2012	MBS PAYMENT		89,515	89,515.00	89,165	89,492		23		23		89,515				937	09/01/2030	1
	31391S-E7-1		03/01/2012	MBS PAYMENT		81,357	81,357.00	81,052	81,352		5		5		81,357				892	04/01/2032	1
	31391T-M8-8		03/01/2012	MBS PAYMENT		13,496	13,496.00	13,412	13,487		9		9		13,496				174	12/01/2030	1
	31391W-E3-1		03/01/2012	MBS PAYMENT		61,291	61,291.00	61,263	61,289		2		2		61,291				483	11/01/2031	1
	31400C-4T-8		03/01/2012	MBS PAYMENT		6,568	6,568.00	6,527	6,568						6,568				57	12/01/2030	1
	31401D-S8-5		03/01/2012	MBS PAYMENT		733,590	733,590.00	733,360	733,174		415		415		733,590				9,260	10/01/2032	1
	31401M-UT-6		03/01/2012	MBS PAYMENT		79,803	79,803.00	80,139	79,808		(5)		(5)		79,803				453	08/01/2031	1
	31401M-UX-7		03/01/2012	MBS PAYMENT		327,939	327,939.00	328,759	327,985		(46)		(46)		327,939				2,209	05/01/2032	1
	31401M-UZ-2		03/01/2012	MBS PAYMENT		19,646	19,646.00	19,670	19,637		8		8		19,646				134	04/01/2032	1
	31401X-E7-8		03/01/2012	MBS PAYMENT		119,971	119,971.00	120,121	119,987		(16)		(16)		119,971				839	03/01/2032	1
	31371L-X2-0		03/01/2012	MBS PAYMENT		169,453	169,453.00	167,467	169,379		74		74		169,453				1,703	01/01/2034	1
	31371M-AB-3		03/01/2012	MBS PAYMENT		217,248	217,248.00	216,773	217,228		20		20		217,248				1,810	10/01/2024	1
	31371M-F9-3		03/01/2012	MBS PAYMENT		508,949	508,949.00	508,064	508,929		20		20		508,949				4,329	01/01/2025	1
	31371M-T3-1		03/01/2012	MBS PAYMENT		21,658	21,658.00	21,893	21,662		(5)		(5)		21,658				217	10/01/2035	1
	31376K-JJ-6		03/01/2012	MBS PAYMENT		884,681	884,681.00	875,980	884,434		247		247		884,681				6,032	03/01/2034	1
	313920-LC-2		03/01/2012	MBS PAYMENT		105,784	105,784.00	111,794	105,873		(89)		(89)		105,784				1,208	04/01/2031	1
	313921-B5-6		03/01/2012	MBS PAYMENT		236,606	236,606.00	236,927	236,601		6		6		236,606				2,746	10/01/2031	1
	31392F-DL-8		03/01/2012	MBS PAYMENT		284,272	284,272.00	284,272	284,272						284,272				2,397	10/01/2017	1
	31392H-CY-7		03/01/2012	MBS PAYMENT		549,072	549,072.00	549,072	549,072						549,072				5,024	06/01/2012	1
	31392C-T6-1		03/01/2012	MBS PAYMENT		30,234	30,234.00	33,428	30,267		(32)		(32)		30,234				318	11/01/2031	1
	31392H-U6-8		03/01/2012	MBS PAYMENT		1,422,155	1,422,155.00	1,440,069	1,422,435		(280)		(280)		1,422,155				13,118	09/01/2012	1
	31397S-MX-9		03/01/2012	MBS PAYMENT		707,652	707,652.00	728,881	708,156		(504)		(504)		707,652				5,296	06/01/2024	1
	313602-Q2-3		03/01/2012	MBS PAYMENT		1,183	1,183.00	1,190	1,183						1,183				18	08/01/2019	1
	31358H-Y2-5		03/01/2012	MBS PAYMENT		3,319	3,319.00	3,342	3,319						3,319				38	07/01/2021	1
	31359U-M8-5		03/01/2012	MBS PAYMENT		30,417	30,417.00	33,451	30,522		(105)		(105)		30,417				393	08/01/2027	1
	31358F-6B-0		03/01/2012	MBS PAYMENT		1,394	1,394.00	1,361	1,393						1,394				21	01/01/2021	1
	313602-EG-5		03/01/2012	MBS PAYMENT		997	997.00	991	997						997				17	03/01/2018	1
	313602-GQ-1		03/01/2012	MBS PAYMENT		113	113.00	112	113						113				2	01/01/2017	1
	313603-BF-8		03/01/2012	MBS PAYMENT		3,614	3,614.00	3,638	3,615						3,614				41	11/01/2019	1
	313603-F8-0		03/01/2012	MBS PAYMENT		304	304.00	318	304						304				5	03/01/2020	1
	31358R-BM-4		03/01/2012	MBS PAYMENT		2,667	2,667.00	2,641	2,666						2,667				33	10/01/2022	1
	31392H-TJ-2		03/01/2012	MBS PAYMENT		142,525	142,525.00	144,084	142,491		34		34		142,525				1,238	01/01/2013	1
	31358J-J6-9		03/01/2012	MBS PAYMENT		387	387.00	387	387						387				6	06/01/2020	1

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										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.5	31397Q-F5-2		03/01/2012	MBS PAYMENT		1,128,794	1,128,794.00	1,166,670	1,130,691		(1,897)		(1,897)		1,128,794				7,295	03/01/2024	1
	38373Q-XK-2		03/01/2012	MBS PAYMENT		356,330	356,330.00	355,996	356,293		37		37		356,330				2,895	08/01/2014	1
	38373Y-YM-0		03/01/2012	MBS PAYMENT		247,063	247,063.00	250,547	247,076		(13)		(13)		247,063				2,122	08/01/2013	1
	3837H1-US-8		03/01/2012	MBS PAYMENT		15,306	15,306.00	15,171	15,305		2		2		15,306				159	03/01/2027	1
	38373M-RV-4		01/01/2012	MBS PAYMENT		1,421,501	1,421,501.00	1,407,286	1,418,209		3,292		3,292		1,421,501				6,060	01/01/2012	1
	38375B-JH-6		03/01/2012	MBS PAYMENT		12,248	12,248.00	12,248	12,248						12,248				75	02/01/2026	1
	38375B-JT-0		03/01/2012	MBS PAYMENT		53,224	53,224.00	53,126	53,223						53,224				438	08/01/2024	1
	38375B-NY-4		03/01/2012	MBS PAYMENT		2,644	2,644.00	2,670							2,644				24	03/01/2032	1
	45528S-VH-6		03/09/2012	BMO CAPITAL MARKE		5,941,200	5,000,000.00	5,727,450	5,545,728		(8,859)		(8,859)		5,536,869		404,331	404,331	184,479	07/01/2022	1FE
	575567-VC-3		03/01/2012	VARIOUS		335,000	335,000.00	409,893	391,624		(799)		(799)		390,826		(55,826)	(55,826)	11,725	03/01/2021	1FE
	60636X-H5-5		03/01/2012	VARIOUS		5,000	5,000.00	5,000	5,000						5,000				119	09/01/2028	1FE
	60636X-H7-1		03/01/2012	VARIOUS		5,000	5,000.00	5,000	5,000						5,000				120	09/01/2038	1FE
	647677-AF-0		03/06/2012	DIRECT		15,000	15,000.00	15,000							15,000				104	12/15/2029	1FE
	63967C-6N-7		03/05/2012	VARIOUS		240,000	240,000.00	240,000	240,000						240,000				5,901	09/01/2038	1FE
	646129-C4-6		03/07/2012	DIRECT		215,000	215,000.00	227,771	218,425		(361)		(361)		218,064		(3,064)	(3,064)		04/01/2034	1FE
	646139-YC-3		01/03/2012	PRIOR YEAR INCOME															106,113	01/01/2016	1FE
	646139-F9-1		03/12/2012	ROYAL BANK OF CAN		3,950,999	3,320,000.00	3,865,941	3,537,810		(15,774)		(15,774)		3,522,036		428,963	428,963	152,259	01/01/2016	1FE
	647200-QF-4		01/03/2012	PRIOR YEAR INCOME															2,613	07/01/2027	1FE
	647200-QG-2		01/03/2012	PRIOR YEAR INCOME															2,040	07/01/2032	1FE
	676907-PB-8		03/01/2012	VARIOUS		350,000	350,000.00	350,000	350,000						350,000				8,094	09/01/2027	1FE
	676907-PC-6		03/01/2012	VARIOUS		255,000	255,000.00	255,000	255,000						255,000				5,929	03/01/2032	1FE
	681793-ZH-1		02/01/2012	MATURITY		265,000	265,000.00	292,500	265,523		(523)		(523)		265,000				8,149	02/01/2012	1Z
	735240-LS-0		01/03/2012	PRIOR YEAR INCOME															50,588	07/01/2021	1Z
	880443-DV-5		03/09/2012	VARIOUS		3,232,260	3,000,000.00	2,381,100	2,557,191						2,557,191		675,069	675,069	92,917	02/01/2017	2FE
	88045R-BS-0		01/03/2012	PRIOR YEAR INCOME															606	07/01/2038	1FE
	91530#-AA-2		03/15/2012	SINKING FUND REDE		40,305	40,305.00	40,305	40,305						40,305				380	10/15/2024	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	64,282,538	62,037,502.00	63,458,282	62,652,357		(36,768)		(36,768)		62,633,239		1,649,298	1,649,298	1,123,200	X X X	X X X
008686-AA-5	AHOLD FINANCE USA INC		01/02/2012	SINKING FUND REDE		340,935	340,935.00	343,564	340,935						340,935				13,331	01/02/2020	2FE
013817-AF-8	ALCOA INC		01/15/2012	MATURITY		4,000,000	4,000,000.00	4,143,866	4,000,879		(879)		(879)		4,000,000				120,000	01/15/2012	2FE
030981-AF-1	AMERIGAS FINANCE CORP		03/28/2012	DIRECT		652,800	640,000.00	640,000	632,000	8,000			8,000		640,000		12,800	12,800	24,822	05/20/2021	3FE
00212U-AC-1	ATI HOLDINGS, INC.:TERM LOAN		03/30/2012	SINKING FUND REDE		3,816	3,815.56	3,701	3,650	85	5		90		3,740		76	76	73	03/11/2016	4Z
55312D-AF-5	AVETA INC.:MMM TERM LOAN		03/23/2012	SINKING FUND REDE		258,486	258,486.83	250,732	253,361		296		296		253,658		4,828	4,828	5,802	04/14/2015	4FE
55312D-AG-3	AVETA INC.:NAMM TERM LOAN		03/23/2012	SINKING FUND REDE		258,486	258,486.83	250,732	253,361		296		296		253,658		4,828	4,828	5,802	04/14/2015	4FE
053773-AL-1	AVIS BUDGET CAR RENTAL LLC/AVIS		03/28/2012	BARCLAYS CAPITAL		1,846,625	1,700,000.00	1,696,889	1,696,196		278		278		1,696,474		150,151	150,151	89,539	03/15/2018	4FE
05950E-AD-0	BACM_06-2		03/01/2012	MBS PAYMENT		127,586	127,586.00	124,595	127,504		81		81		127,586				1,295	07/01/2015	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
059472-AG-5	BAFC_11-R2_2A4		01/13/2012	VARIOUS		2,796,577	2,768,888.00	2,781,867	2,776,242			(480)	(480)		2,775,762		20,815	20,815	3,846	10/01/2013	1FM
06606W-AM-6	BBHE_98-2		03/01/2012	VARIOUS		59,480	59,480.00	40,508	41,946						41,946		17,534	17,534	630	12/01/2028	1FM
05948X-RJ-2	BOAMS_03-6		03/01/2012	MBS PAYMENT		364,080	364,080.00	357,167	363,836		244		244		364,080				3,163	11/01/2015	1FM
05948X-W8-0	BOAMS_04-1		03/01/2012	MBS PAYMENT		430,491	430,491.00	431,749	430,410		82		82		430,491				2,945	02/01/2013	1FM
05949A-BA-7	BOAMS_04-3		03/01/2012	MBS PAYMENT		308,112	308,112.00	304,725	307,968		144		144		308,112				2,677	01/01/2013	1FM
05949A-NS-5	BOAMS_04-7		03/01/2012	MBS PAYMENT		19,947	19,947.00	19,721	19,945		2		2		19,947				274	03/01/2020	1FM
097014-AG-9	BOEING CAPITAL CORPORATION		02/15/2012	MATURITY		3,000,000	3,000,000.00	2,991,906	2,999,247		753		753		3,000,000				97,500	02/15/2012	1FE
07387A-GC-3	BSARM_05-12		03/01/2012	VARIOUS		29,349	29,349.00	22,803	17,806	5,034			5,034		22,840		6,510	6,510	114	01/01/2036	1FM
07383F-QU-5	BSCMS_03-T10		03/01/2012	MBS PAYMENT		65,005	65,005.00	67,484	65,170		(165)		(165)		65,005				770	03/01/2013	1FM
07383F-A6-5	BSCMS_04-T14		03/01/2012	MBS PAYMENT		108,994	108,994.00	106,491	108,942		53		53		108,994				892	05/01/2013	1FM
07387B-DY-6	BSCMS_05-PW10		02/01/2012	MBS PAYMENT		906,964	906,964.00	911,919	906,964						906,964				7,966	07/01/2012	1FM
056061-AK-0	BXGNT_05-A		03/16/2012	VARIOUS		88,349	88,349.00	88,348	88,349						88,349				1,197	06/15/2016	1FE
141781-J#-2	CARGILL INC		02/20/2012	SINKING FUND REDE		60,559	60,559.00	58,569	60,323		237		237		60,559				1,002	08/20/2018	1
1248MB-AG-0	CBASS_07-CB2		03/01/2012	VARIOUS		74,712	74,712.00	74,711	74,694		18		18		74,712				593	07/01/2012	1FM
171265-AD-3	CHUGACH ELECTRIC ASSOCIATION I		02/01/2012	MATURITY		6,000,000	6,000,000.00	6,033,058	5,999,704		296		296		6,000,000				186,000	02/01/2012	1FE
125581-FW-3	CIT GROUP INC		02/21/2012	VARIOUS		10,000,000	10,000,000.00	8,809,000	9,093,773		441,353		441,353		9,535,125		464,875	464,875	203,706	05/01/2016	4
17309B-AB-3	CMLTI_06-WF2		03/01/2012	MBS PAYMENT		206,686	206,686.00	161,076	161,076						161,076		45,610	45,610	1,836	10/01/2012	1FM
17310F-AN-5	CMSI_06-5		03/01/2012	MBS PAYMENT		304,463	304,463.00	306,223	303,424	1,055	(16)		1,039		304,463				3,014	06/01/2013	5FM
126171-AE-7	COMM_05-C6		03/01/2012	MBS PAYMENT		205,961	205,961.00	199,613	205,794		166		166		205,961				1,800	07/01/2014	1FM
22541L-AC-7	CREDIT SUISSE (USA) INC		01/15/2012	MATURITY		10,000,000	10,000,000.00	10,067,667	9,999,728		272		272		10,000,000				325,000	01/15/2012	1FE
22541Q-7A-4	CSFB_04-AR2		03/01/2012	MBS PAYMENT		8,395	8,395.00	8,268	8,410		(15)		(15)		8,395				41	01/01/2034	1FM
172905-BM-2	CTB_87-F		03/01/2012	VARIOUS		15,645	15,645.00	15,645	15,646						15,645				371	02/01/2017	1FM
126650-BY-5	CVS PASS-THROUGH TRUST		03/10/2012	SINKING FUND REDE		14,840	14,840.00	14,840	14,840						14,840				156	01/10/2034	2FE
12669E-4N-3	CWALT_03-20CB		03/01/2012	MBS PAYMENT		55,913	55,913.00	56,472	55,950		(37)		(37)		55,913				540	04/01/2016	1FM
12667F-AH-8	CWALT_04-2CB		03/01/2012	MBS PAYMENT		504,710	504,710.00	502,952	504,623		87		87		504,710				4,275	01/01/2015	1FM
12667F-LG-8	CWALT_04-J5		03/01/2012	MBS PAYMENT		78,013	78,013.00	78,011	78,010		3		3		78,013				656	02/01/2022	1FM
021460-AB-6	CWALT_06-16CB		03/01/2012	MBS PAYMENT		18,496	24,704.00	18,486	14,680	3,806			3,806		18,486		9	9	287	05/01/2036	1FM
12669D-TT-5	CWHL_02-38		03/01/2012	MBS PAYMENT		56,009	56,009.00	54,889	55,987		23		23		56,009				491	02/01/2018	1FM
12669E-KZ-8	CWHL_03-24		03/01/2012	MBS PAYMENT		1,734,029	1,734,029.00	1,689,357	1,732,676		1,353		1,353		1,734,029				11,666	07/01/2013	1FM
12669E-GM-2	CWHL_03-J4		03/01/2012	MBS PAYMENT		37,958	37,958.00	37,987	37,959						37,958				312	04/01/2033	1FM
12669G-XY-2	CWHL_05-12		03/01/2012	MBS PAYMENT		25,212	25,212.00	24,180	25,195		17		17		25,212				231	04/01/2017	1FM
12669G-SY-8	CWHL_05-6		03/01/2012	MBS PAYMENT		32,385	32,385.00	32,501	32,387		(2)		(2)		32,385				287	01/01/2014	2FM
126694-4A-3	CWHL_06-HYB3		03/01/2012	MBS PAYMENT		295,787	295,787.00	296,111	255,755	40,023	9		40,032		295,787				1,379	07/01/2015	1FM
126670-QT-8	CWL_05-17		03/01/2012	MBS PAYMENT		44,814	223,956.00	101,746	117,933						117,933		(73,119)	(73,119)	2,378	10/01/2024	1FM
264399-DW-3	DUKE ENERGY CAROLINAS		01/15/2012	MATURITY		5,000,000	5,000,000.00	4,953,996	4,999,323		677		677		5,000,000				156,250	01/15/2012	1FE
31331F-AE-1	FEDEX CORP		03/28/2012	SINKING FUND REDE		604	604.00	604	604						604				22	09/28/2012	2FE
31331F-AU-5	FEDEX CORP		02/15/2012	VARIOUS		3,572,683	3,572,683.00	3,404,432	3,501,128		2,133		2,133		3,503,261		69,422	69,422	151,222	01/15/2018	1FE

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										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31331F-AZ-4	FEDEX CORP		01/15/2012	SINKING FUND REDE		29,545	29,545.00	31,564	29,545						29,545				1,037	01/15/2016	2FE
32052G-AA-2	FHAMS_06-FA7		03/01/2012	VARIOUS		81,046	91,761.00	73,253	58,594	14,659			14,659		73,253		7,793	7,793	929	11/01/2036	1FM
36828Q-QA-7	GECMC_05-C4		01/01/2012	MBS PAYMENT		414,147	414,147.00	416,208	414,147						414,147				1,831	09/01/2012	1FM
36157R-D7-7	GECMS_99-HE1		03/01/2012	MBS PAYMENT		18,734	18,734.00	18,559	18,732					1	18,734				203	02/01/2029	1FM
368907-AC-5	GENERAL AMERICAN TRANSPORTA		02/28/2012	SINKING FUND REDE		1,630	1,630.00	1,800	1,632			(3)	(3)	(3)	1,630				61	02/28/2015	2FE
370334-AS-3	GENERAL MILLS INC		02/15/2012	MATURITY		6,000,000	6,000,000.00	6,003,527	5,999,389		611		611		6,000,000				180,000	02/15/2012	2FE
36962G-F7-4	GENL ELECTRIC CAP CORP		02/13/2012	VARIOUS		3,000,000	3,000,000.00	2,789,377	2,833,242						2,833,242		166,758	166,758	90,000	02/13/2019	1FE
36161R-AD-1	GFCM_03-1		03/01/2012	MBS PAYMENT		253,929	253,929.00	266,030	254,412			(483)	(483)		253,929				2,539	04/01/2016	1FM
361849-RB-0	GMACC_01-C2		03/01/2012	MBS PAYMENT		36,297	36,297.00	37,021	36,297						36,297				416	04/01/2012	1FM
38121E-AJ-2	GOLDEN STATE PETRO TRANS		02/01/2012	SINKING FUND REDE		91,345	91,345.00	98,903	86,547	4,279	520		4,799		91,345				3,672	02/01/2019	4FE
382410-AF-5	GOODRICH PETROLEUM CORP		03/29/2012	VARIOUS		585,598	599,000.00	603,493	601,192	1,711	(52)		1,659		602,851		(17,253)	(17,253)	27,930	03/15/2019	5FE
36228F-G6-7	GSR_04-3F		03/01/2012	MBS PAYMENT		140,993	140,993.00	143,757	140,998		(6)		(6)		140,993				1,245	10/01/2012	1FM
42307T-AF-5	HJ HEINZ FINANCE CO		03/15/2012	MATURITY		2,500,000	2,500,000.00	2,481,225	2,498,597		1,403		1,403		2,500,000				75,000	03/15/2012	2FE
440543-AJ-5	HORNBECK OFFSHORE SERVICES I		03/05/2012	VARIOUS		480,800	480,000.00	480,000							480,000		800	800		04/01/2020	3FE
44106M-AE-2	HOSPITALITY PROPERTIES		03/15/2012	DIRECT		5,000,000	5,000,000.00	5,190,550	5,001,201		(1,201)		(1,201)		5,000,000				253,069	07/15/2012	2FE
41161P-MY-6	HVMLT_05-4		03/01/2012	MBS PAYMENT		66,075	66,075.00	29,629	19,955	9,675			9,675		29,629		36,446	36,446	290	02/01/2035	5FM
45254T-PK-4	IMSA_04-2		03/01/2012	MBS PAYMENT		17,795	17,795.00	17,794	17,796		(1)		(1)		17,795				155	03/01/2014	1FM
45974T-AF-0	INTERNATIONAL LEASE FINANCE CO		03/23/2012	CALL @ 100		4,038,460	4,038,461.54	3,957,693	3,986,438		3,644		3,644		3,990,079		48,381	48,381	63,605	03/17/2015	3FE
45974V-B4-9	INTL LEASE FINANCE CORP		03/15/2012	JP MORGAN CHASE		2,730,341	2,667,000.00	2,476,976	2,548,825		9,704		9,704		2,558,529		171,813	171,813	45,624	06/01/2014	3FE
46625Y-VS-9	JPMCC_05-CB13		03/01/2012	MBS PAYMENT		167,967	167,967.00	168,803	167,967						167,967				2,192	04/01/2013	1FM
52108H-MU-5	LBUBS 2002-C4 A5		03/11/2012	MBS PAYMENT		2,963,530	2,963,530.00	3,096,079	2,963,983		(453)		(453)		2,963,530				12,359	09/11/2012	1FM
52108H-MY-7	LBUBS_02-C7		03/11/2012	VARIOUS		104,347	104,347.00	104,652	104,349		(2)		(2)		104,347				862	12/11/2012	1FM
50181Q-AA-6	LCOR ALEXANDRIA LLC		03/15/2012	VARIOUS		325,590	325,590.00	324,876	325,214		42		42		325,256		334	334	10,785	09/15/2019	2FE
52517P-SC-6	LEHMAN BROTHERS HOLDINGS INC		01/17/2012	BANK OF AMERICA		1,318,750	5,000,000.00	650,000	1,236,025						1,236,025		82,725	82,725		01/18/2022	6
525180-BK-0	LHFLT_98-1		03/26/2012	INTEREST ONLY PAY				1,271	1,485		(1,485)		(1,485)						350	03/25/2025	6*
543218-AA-9	LONGVIEW FIBRE PAPER AND PACK		02/16/2012	BANK OF AMERICA		824,000	800,000.00	795,920	796,263		29		29		796,291		27,709	27,709	14,400	06/01/2016	4FE
52518R-BE-5	LSSC_02-GE1		03/01/2012	VARIOUS		2,101	2,101.00	1,553	1,618						1,618		483	483		07/01/2024	1
57643L-LA-2	MABS_05-AB1		03/01/2012	MBS PAYMENT		267,921	267,921.00	267,917	267,910		11		11		267,921				2,415	06/01/2015	1FM
554153-AC-0	MAC-GRAY CORP		03/05/2012	DIRECT		1,059,259	1,033,000.00	1,004,593	1,013,231		1,163		1,163		1,014,394		44,865	44,865	49,229	08/15/2015	4FE
314275-AB-4	MACYS RETAIL HLDGS INC		03/15/2012	MATURITY		2,000,000	2,000,000.00	1,973,840	1,997,236		2,764		2,764		2,000,000				53,500	03/15/2012	2FE
58013M-DR-2	MCDONALDS CORPORATION		03/01/2012	MATURITY		5,000,000	5,000,000.00	4,995,497	4,998,973		1,027		1,027		5,000,000				143,750	03/01/2012	1FE
60467P-AQ-7	MIRANT AMERICAS GENERATION LL		02/02/2012	CREDIT SUISSE		1,166,625	1,275,000.00	1,211,250	1,200,808	16,518	417		16,935		1,217,743		(51,118)	(51,118)	37,931	10/01/2021	3FE
604668-AA-1	MRMX_11-1		01/20/2012	MBS PAYMENT		314,286	314,286.00	314,286	314,286						314,286				2,346	10/20/2015	2FE
61759Q-AE-7	MSRR 2010-R7 3-A		03/01/2012	MBS PAYMENT		404,326	404,326.00	407,485	404,353		(26)		(26)		404,326				4,007	10/01/2018	1FM
57164R-AW-2	MVCOT_05-2		03/01/2012	MBS PAYMENT		92,659	92,659.00	92,657	92,653		5		5		92,659				750	11/01/2015	1FE
571628-AA-4	MVCOT_07-1A		03/01/2012	MBS PAYMENT		46,965	46,965.00	46,871	46,963		2		2		46,965				435	10/01/2016	1FE
65538P-AE-8	NAA_07-1		03/01/2012	MBS PAYMENT		95,086	95,086.00	54,700	58,437						58,437		36,649	36,649	968	08/01/2032	1FM

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CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
E058	635419-AE-4		03/01/2012	MBS PAYMENT		127,338	127,338.00	125,886	127,315		23		23		127,338				1,348	02/01/2038	1FM
	65106K-AA-9		03/01/2012	MBS PAYMENT		96,996	96,996.00	97,000	96,997		(1)		(1)		96,996				733	12/01/2016	1FE
	74434U-FL-3		03/01/2012	MBS PAYMENT		2,703	2,703.00	2,703	2,703						2,703				38	10/01/2023	1FM
	73316P-JD-3		03/01/2012	MBS PAYMENT		35,084	35,084.00	34,843	32,594	2,249			2,249		34,843		241	241	224	08/01/2015	1FM
	74112B-AG-0		01/24/2012	PRESTIGE BRANDS INC		352,750	340,000.00	340,000							340,000		12,750	12,750		02/01/2020	4FE
	743315-AK-9		01/15/2012	PROGRESSIVE CORPORATION (THE)		6,000,000	6,000,000.00	5,993,730	5,999,750		250		250		6,000,000				191,250	01/15/2012	1FE
	69573R-AB-8		03/01/2012	PWT_I		2,165	2,165.00	2,165	2,165						2,165					09/01/2012	1
	74733V-AB-6		02/28/2012	QEP RESOURCES INC		630,240	624,000.00	624,000							624,000		6,240	6,240	93	10/01/2022	3FE
	747262-AC-7		01/18/2012	QVC INC		2,196,063	2,050,000.00	2,050,000	2,050,000						2,050,000		146,063	146,063	39,761	04/15/2017	2FE
	750753-AC-9		03/01/2012	RAILAMERICA INC		4,497,340	4,126,000.00	4,394,190	4,309,273		(8,470)		(8,470)		4,300,804		196,536	196,536	393,203	07/01/2017	4FE
	76110G-RZ-6		03/01/2012	RALI_01-QS16		7,512	7,512.00	7,512	7,512						7,512				74	11/01/2031	1FM
	759950-FX-1		03/01/2012	RAMC_05-4		75,672	75,672.00	75,672	75,672						75,672				665	04/01/2015	2FM
	760985-GQ-8		03/01/2012	RAMP_02-RS1		6,587	6,587.00	5,261	5,476						5,476		1,111	1,111	65	07/01/2024	1FM
	760985-CM-1		03/01/2012	RAMP_2001-RS1		15,753	15,753.00	11,864	12,409						12,409		3,344	3,344	225	05/01/2030	1FM
	75524D-AN-0		01/26/2012	RBS GLOBAL & REXNORD COR		5,599,375	5,270,000.00	5,270,000	5,270,000						5,270,000		329,375	329,375	106,569	05/01/2018	5FE
	76110V-HJ-0		03/01/2012	RFMS2_01-HI4		19,217	19,217.00	13,737	14,812						14,812		4,405	4,405	254	06/01/2018	1FM
	76110V-NV-6		03/01/2012	RFMS2_03-HS3		441,662	441,662.00	238,617	297,598						297,598		144,065	144,065	4,144	06/01/2018	1FM
	74958A-AC-8		03/01/2012	RFMSI_06-S7		48,696	65,354.00	58,012	57,246	766			766		58,012		(9,316)	(9,316)	636	08/01/2036	1FM
	74959H-AB-4		01/10/2012	RGHL US ESCROW II LLC		336,600	340,000.00	337,681	332,020	5,667	24		5,691		337,713		(1,113)	(1,113)	14,363	08/15/2019	5FE
	78108A-AA-2		03/30/2012	RSC EQUIPMENT RENTAL INC		2,050,000	2,050,000.00	2,247,313	2,185,398		(11,496)		(11,496)		2,173,901		(123,901)	(123,901)	162,292	07/15/2017	4FE
	783766-MR-6		03/01/2012	RYMS_93-A1		4,062	4,062.00	4,092	4,062						4,062				51	01/01/2023	1FM
	85171U-AA-5		03/01/2012	SLFMT 2011-1 A1		139,364	139,364.00	139,251	139,367		1		1		139,364				981	01/01/2058	1FE
	40624@-AQ-3		12/30/2011	SR NOTES SER 2003-IV					5,394,470										(394,470)	10/07/2013	2Z
	78487T-AA-2		03/01/2012	SVOVM_05-AA		78,554	78,554.00	78,534	78,550		4		4		78,561				678	06/01/2015	1FE
	878742-AJ-4	A	02/21/2012	TECK RESOURCES LTD		4,524,394	3,800,000.00	4,389,000	4,136,839		(29,019)		(29,019)		4,107,795		416,596	416,596	127,617	05/15/2014	2FE
	88511Y-AD-4		03/01/2012	TMMAT_11		857	857.00	857	857						857				13	04/01/2017	1
	87305N-AR-9		01/15/2012	TTX COMPANY		673,601	673,601.00	713,776	673,601						673,601				22,260	01/15/2015	1FE
	90321N-AC-6		02/27/2012	UR FINANCING ESCROW CORP		1,280,760	1,248,000.00	1,248,000							1,248,000		32,760	32,760		04/15/2022	4FE
	90342Y-AA-1		01/11/2012	US AGBANK FCB		1,895,670	3,000,000.00	1,887,270	1,895,670						1,895,670				91,650	01/01/9999	1FE
	92344U-AA-3		01/17/2012	VERIZON NEW JERSEY INC.		3,000,000	3,000,000.00	2,883,614	2,998,841		1,159		1,159		3,000,000				88,125	01/17/2012	1FE
	92178P-AD-9		03/01/2012	VMFI_02-1		102,386	102,386.00	102,348	102,385		1		1		102,386				1,019	08/01/2019	1FE
	939336-QT-3		03/01/2012	WAMMS_03-MS2		30,017	30,019.00	29,264	30,003		11		11		30,014				257	10/01/2017	1FM
	929766-B6-9		03/01/2012	WBCMT 2005-C16 APB		243,148	243,148.00	235,540	242,982		166		166		243,148				1,975	08/01/2014	1FM
	95816Q-AA-4		01/19/2012	WESTERN EXPRESS INC		2,796,500	5,950,000.00	2,320,500	2,356,354						2,356,354		440,146	440,146	204,531	04/15/2015	5FE
	93364L-AB-4		03/01/2012	WMCMS_07-SL3		258,017	258,017.00	267,172	258,224		(206)		(206)		258,017				2,967	01/01/2017	1FE
	981469-AA-7		03/01/2012	WORLD FINANCIAL PROP		153,366	153,366.00	157,167	153,415		(49)		(49)		153,365				1,780	09/01/2013	1FM

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SCHEDULE D - PART 4

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CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	133,376,552	139,729,100.76	129,595,341	132,668,186	113,527	417,313		530,840		130,496,528		2,880,026	2,880,026	3,585,409	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	207,075,178	211,182,691	202,647,253	204,775,424	113,527	385,711		499,238		202,589,813		4,485,366	4,485,366	4,994,602	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	207,075,178	211,182,690.76	202,647,253	204,775,424	113,527	385,711		499,238		202,589,813		4,485,366	4,485,366	4,994,602	X X X	X X X
E059 65440K-10-6	99 CENTS ONLY STORES		01/17/2012	DIRECT	3,066.00	67,452		59,508	67,299	(7,791)			(7,791)		59,508		7,944	7,944			L
00508Y-10-2	ACUITY BRANDS INC.		02/13/2012	DEUTSCHE BANK	122.00	7,343		7,203	6,466	737			737		7,203		140	140	16		L
00751Y-10-6	ADVANCE AUTO PARTS INC.		02/13/2012	DEUTSCHE BANK	106.00	8,443		7,476	7,381	96			96		7,476		966	966	6		L
00766T-10-0	AECOM TECHNOLOGY CORP.		02/13/2012	DEUTSCHE BANK	332.00	7,662		9,277	6,829	2,448			2,448		9,277		(1,615)	(1,615)			L
012653-10-1	ALBEMARLE CORP.		02/13/2012	DEUTSCHE BANK	112.00	7,424		7,651	5,769	1,882			1,882		7,651		(227)	(227)	20		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP.		02/13/2012	DEUTSCHE BANK	83.00	9,842		8,346	8,619	(273)			(273)		8,346		1,496	1,496			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES I		02/13/2012	DEUTSCHE BANK	190.00	8,152		7,810	7,972	(162)			(162)		7,810		341	341	64		L
025932-10-4	AMERICAN FINANCIAL GROUP INC.		02/13/2012	DEUTSCHE BANK	197.00	7,447		7,136	7,267	(131)			(131)		7,136		311	311	34		L
035623-10-7	ANN INC.		03/29/2012	BERNSTEIN	264.00	7,633		8,134	6,542	1,592			1,592		8,134		(502)	(502)			L
03662Q-10-5	ANSYS INC		02/13/2012	DEUTSCHE BANK	116.00	7,438		6,823	6,644	179			179		6,823		615	615			L
042735-10-0	ARROW ELECTRONICS INC.		02/13/2012	DEUTSCHE BANK	181.00	7,309		8,187	6,771	1,416			1,416		8,187		(879)	(879)			L
363576-10-9	ARTHUR J GALLAGHER & CO		02/13/2012	DEUTSCHE BANK	264.00	9,342		8,757	8,828	(71)			(71)		8,757		585	585	87		L
04351G-10-1	ASCENA RETAIL GROUP INC.		02/13/2012	DEUTSCHE BANK	203.00	7,409		6,373	6,033	340			340		6,373		1,036	1,036			L
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD.		02/13/2012	DEUTSCHE BANK	261.00	7,322		7,182	6,917	266			266		7,182		140	140			L
046265-10-4	ASTORIA FINANCIAL CORP.		03/29/2012	BERNSTEIN	767.00	7,468		7,532	3,256	4,276			4,276		7,532		(64)	(64)	100		L
049513-10-4	ATMEL CORP.		02/13/2012	DEUTSCHE BANK	831.00	8,098		12,220	6,731	5,489			5,489		12,220		(4,122)	(4,122)			L
053807-10-3	AVNET INC		03/29/2012	VARIOUS	414.00	14,887		15,354	12,871	2,482			2,482		15,354		(466)	(466)			L
Y0695K-10-8	BS FINANCIAL GROUP INC.	D	03/15/2011	CORPORATE ACTION	10,500.00	132,776		133,260	133,260						133,260		(483)	(483)			U
Y0997Y-10-3	BS FINANCIAL GROUP INC.	D	03/15/2011	CORPORATE ACTION	10,500.00	133,260		133,260	100,716	30,555			30,555	1,989	133,260						U
163072-10-1	CHEESECAKE FACTORY INC/THE		02/13/2012	DEUTSCHE BANK	237.00	7,401		7,193	6,956	237			237		7,193		208	208			L
168615-10-2	CHICOS FAS INC.		02/13/2012	DEUTSCHE BANK	615.00	7,485		9,356	6,851	2,505			2,505		9,356		(1,871)	(1,871)			L
SB5LL0-G2-1	CHINA COMMUNICATIONS SERVICE	D	01/18/2012	DIRECT	25,600.00	572											572	572			U
171340-10-2	CHURCH & DWIGHT CO.		02/13/2012	DEUTSCHE BANK	241.00	11,499		11,010	11,028	(19)			(19)		11,010		489	489			L
171798-10-1	CIMAREX ENERGY CO.		03/01/2012	VARIOUS	111.00	7,436		10,228	6,871	3,357			3,357		10,228		(2,793)	(2,793)	11		L
184496-10-7	CLEAN HARBORS INC		02/13/2012	DEUTSCHE BANK	114.00	7,403		7,018	7,265	(247)			(247)		7,018		385	385			L
200525-10-3	COMMERCE BANCSHARES INC.		02/13/2012	DEUTSCHE BANK	194.00	7,451		7,821	7,395	426			426		7,821		(370)	(370)			L
203668-10-8	COMMUNITY HEALTH SYSTEMS INC.		03/29/2012	BERNSTEIN	346.00	7,631		10,057	6,038	4,019			4,019		10,057		(2,426)	(2,426)			L

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CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
205768-20-3	COMSTOCK RESOURCES INC		02/13/2012	DEUTSCHE BANK	2,918.00	37,289		77,600	44,645	32,955			32,955		77,600		(40,311)	(40,311)			L
212485-10-6	CONVERGYS CORP		03/29/2012	BERNSTEIN	571.00	7,561		7,637	7,292	345			345		7,637		(76)	(76)			L
217204-10-6	COPART INC		02/13/2012	DEUTSCHE BANK	159.00	7,398		7,472	7,615	(143)			(143)		7,472		(73)	(73)			L
222816-10-0	COVANCE INC.		03/29/2012	BERNSTEIN	161.00	7,612		9,919	7,361	2,558			2,558		9,919		(2,307)	(2,307)			L
232820-10-0	CYTEC INDUSTRIES INC.		03/29/2012	BERNSTEIN	236.00	14,270		12,981	10,537	2,444			2,444		12,981		1,289	1,289	30		L
S62494-76-0	DAEGU BANK	D	06/07/2011	CORPORATE ACTION	8,200.00	117,473		126,545	126,545						126,545		(9,071)	(9,071)			U
Y2058E-10-9	DGB FINANCIAL GROUP CO. LTD.	D	06/07/2011	CORPORATE ACTION	8,200.00	126,545		126,545	91,825	27,025			27,025	7,695	126,545						U
253393-10-2	DICK'S SPORTING GOODS INC		02/13/2012	DEUTSCHE BANK	167.00	7,378		6,837	6,159	678			678		6,837		541	541			L
257559-20-3	DOMTAR CORP.		02/13/2012	VARIOUS	78.00	7,239		8,083	6,237	1,847			1,847		8,083		(844)	(844)	92		L
233326-10-7	DST SYSTEMS INC.		02/13/2012	DEUTSCHE BANK	161.00	8,385		7,612	7,329	283			283		7,612		773	773			L
27579R-10-4	EAST WEST BANCORP INC.		02/13/2012	DEUTSCHE BANK	333.00	7,421		6,917	6,577	340			340		6,917		504	504	33		L
278265-10-3	EATON VANCE CORP.		03/29/2012	BERNSTEIN	262.00	7,486		8,514	6,194	2,320			2,320		8,514		(1,028)	(1,028)	50		L
29264F-20-5	ENDO PHARMACEUTICALS HOLDING		02/13/2012	DEUTSCHE BANK	210.00	7,519		8,826	7,251	1,575			1,575		8,826		(1,307)	(1,307)			L
29266R-10-8	ENERGIZER HOLDINGS INC.		02/13/2012	DEUTSCHE BANK	129.00	9,818		9,737	9,995	(258)			(258)		9,737		81	81			L
29444U-50-2	EQUINIX INC		03/29/2012	BERNSTEIN	52.00	7,973		5,201	5,273	(72)			(72)		5,201		2,772	2,772			L
297425-10-0	ESTERLINE TECHNOLOGIES CORP		03/29/2012	BERNSTEIN	104.00	7,388		6,780	5,821	960			960		6,780		607	607			L
30225X-10-3	EXTERRAN HOLDINGS INC		02/13/2012	DEUTSCHE BANK	3,899.00	44,141		78,509	35,481	43,028			43,028		78,509		(34,368)	(34,368)			L
303075-10-5	FACTSET RESEARCH SYSTEMS INC		02/13/2012	DEUTSCHE BANK	81.00	7,339		8,762	7,070	1,693			1,693		8,762		(1,423)	(1,423)			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTER		02/13/2012	DEUTSCHE BANK	497.00	7,288		9,614	5,984	3,630			3,630		9,614		(2,325)	(2,325)			L
313747-20-6	FEDERAL REALTY INVESTMENT TRU		02/13/2012	DEUTSCHE BANK	172.00	16,660		15,748	15,609	139			139		15,748		912	912	119		L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		02/13/2012	DEUTSCHE BANK	417.00	7,358		6,556	6,643	(87)			(87)		6,556		802	802			L
31847R-10-2	FIRST AMERICAN FINANCIAL CORP.		02/13/2012	DEUTSCHE BANK	503.00	7,371		7,924	6,373	1,551			1,551		7,924		(553)	(553)	30		L
343498-10-1	FLOWERS FOODS INC.		02/13/2012	DEUTSCHE BANK	526.00	9,870		10,925	9,983	941			941		10,925		(1,055)	(1,055)			L
344849-10-4	FOOT LOCKER INC		03/29/2012	BERNSTEIN	243.00	7,604		6,577							6,577		1,027	1,027			L
349882-10-0	FOSSIL INC		03/29/2012	BERNSTEIN	57.00	7,533		5,972	4,524	1,449			1,449		5,972		1,561	1,561			L
35914P-10-5	FRONTIER OIL		03/31/2012	PRIOR PERIOD ADJU	6,758.00	218,351		185,084	185,084						185,084		33,267	33,267			L
365558-10-5	GARDNER DENVER INC.		02/13/2012	DEUTSCHE BANK	100.00	7,137		8,196	7,706	490			490		8,196		(1,059)	(1,059)			L
366651-10-7	GARTNER INC.		02/13/2012	DEUTSCHE BANK	197.00	7,439		7,529	6,850	679			679		7,529		(90)	(90)			L
36866T-10-3	GEN-PROBE INC.		02/13/2012	DEUTSCHE BANK	107.00	7,257		8,612	6,326	2,287			2,287		8,612		(1,355)	(1,355)			L
37940X-10-2	GLOBAL PAYMENTS INC.		02/13/2012	DEUTSCHE BANK	144.00	7,387		7,541	6,823	718			718		7,541		(154)	(154)	3		L
384109-10-4	GRACO INC		02/13/2012	DEUTSCHE BANK	150.00	7,463		7,380	6,134	1,246			1,246		7,380		83	83	34		L
404132-10-2	HCC INSURANCE HOLDINGS INC.		03/29/2012	VARIOUS	820.00	25,130		26,958	22,550	4,408			4,408		29,895		(1,828)	(1,828)	127		L
436106-10-8	HOLLYFRONTIER CORP		02/13/2012	VARIOUS	6,722.00	192,243		192,341	157,295	35,047			35,047		203,130		(99)	(99)	3,923		L
44106M-10-2	HOSPITALITY PROPERTIES TRUST		02/13/2012	DEUTSCHE BANK	297.00	7,447		7,233	6,825	408			408		7,233		214	214	134		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		02/13/2012	DEUTSCHE BANK	202.00	7,381		7,839	6,319	1,520			1,520		7,839		(458)	(458)			L

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										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
45168D-10-4	IDEXX LABORATORIES INC.		02/13/2012	DEUTSCHE BANK	87.00	7,546		7,019	6,696	324			324		7,019		526	526			L
46069S-10-9	INTERSIL CORP. CL A		02/13/2012	DEUTSCHE BANK	660.00	7,415		9,593	6,890	2,703			2,703		9,593		(2,179)	(2,179)	79		L
500643-20-0	KORN/FERRY INTERNATIONAL		03/29/2012	BERNSTEIN	461.00	7,623		9,060	7,865	1,195			1,195		9,060		(1,437)	(1,437)			L
512807-10-8	LAM RESEARCH CORP.		02/13/2012	DEUTSCHE BANK	175.00	7,372		8,284	6,479	1,805			1,805		8,284		(912)	(912)			L
56418H-10-0	MANPOWERGROUP		03/29/2012	BERNSTEIN	187.00	8,639		8,694	3,574	5,120			5,120		8,694		(55)	(55)			L
573284-10-6	MARTIN MARIETTA MATERIALS INC.		02/13/2012	DEUTSCHE BANK	85.00	7,439		7,389	6,410	979			979		7,389		50	50			L
574795-10-0	MASIMO CORP.		02/13/2012	DEUTSCHE BANK	346.00	7,361		10,651	6,465	4,186			4,186		10,651		(3,290)	(3,290)			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP.		03/29/2012	VARIOUS	423.00	15,085		15,544	14,065	1,480			1,480		15,544		(459)	(459)	34		L
58502B-10-6	MEDNAX INC.		02/13/2012	DEUTSCHE BANK	102.00	7,551		7,604	7,345	259			259		7,604		(53)	(53)			L
602720-10-4	MINE SAFETY APPLIANCES CO.		03/29/2012	BERNSTEIN	257.00	10,707		9,664	8,512	1,152			1,152		9,664		1,043	1,043	67		L
611740-10-1	MONSTER BEVERAGE CORP.		02/13/2012	DEUTSCHE BANK	69.00	7,514		6,625	6,358	267			267		6,625		889	889			L
553530-10-6	MSC INDUSTRIAL DIRECT CO. CL A		02/13/2012	DEUTSCHE BANK	95.00	7,599		6,701	6,797	(96)			(96)		6,701		898	898	24		L
636518-10-2	NATIONAL INSTRUMENTS CORP.		03/05/2012	VARIOUS	272.00	7,333		8,025	7,058	967			967		8,025		(693)	(693)	38		L
637417-10-6	NATIONAL RETAIL PROPERTIES INC.		02/13/2012	DEUTSCHE BANK	324.00	8,751		8,438	8,547	(109)			(109)		8,438		313	313	125		L
64126X-20-1	NEUSTAR INC. CL A		02/13/2012	DEUTSCHE BANK	210.00	7,406		7,019	7,176	(157)			(157)		7,019		387	387			L
651587-10-7	NEWMARKET CORP		02/13/2012	DEUTSCHE BANK	38.00	7,413		7,419	7,528	(109)			(109)		7,419		(6)	(6)	3		L
655663-10-2	NORDSON CORP.		03/29/2012	BERNSTEIN	181.00	9,843		9,346	7,454	1,893			1,893		9,346		497	497	45		L
67019E-10-7	NSTAR		02/13/2012	DEUTSCHE BANK	250.00	11,463		11,715	11,740	(25)			(25)		11,715		(252)	(252)	71		L
675232-10-2	OCEANEERING INTL INC		02/13/2012	DEUTSCHE BANK	139.00	7,418		6,412	6,412						6,412		1,006	1,006			L
676220-10-6	OFFICE DEPOT INC COMMON		03/29/2012	BERNSTEIN	2,118.00	7,516		9,582	4,554	5,028			5,028		9,582		(2,066)	(2,066)			L
670837-10-3	OGE ENERGY CORP		02/13/2012	DEUTSCHE BANK	140.00	7,400		7,818	7,939	(122)			(122)		7,818		(417)	(417)	55		L
680223-10-4	OLD REPUBLIC INTERNATIONAL CO		02/13/2012	DEUTSCHE BANK	710.00	7,427		9,013	6,582	2,431			2,431		9,013		(1,586)	(1,586)			L
681904-10-8	OMNICARE INC		03/29/2012	BERNSTEIN	226.00	7,918		7,434	103	(10)			(10)		7,434		484	484	16		L
695156-10-9	PACKAGING CORP. OF AMERICA		02/13/2012	DEUTSCHE BANK	254.00	7,469		7,406	6,411	995			995		7,406		63	63	51		L
699173-20-9	PARAMETRIC TECHNOLOGY CORP.		02/13/2012	DEUTSCHE BANK	315.00	8,607		7,109	5,752	1,357			1,357		7,109		1,498	1,498			L
Y6802P-12-0	PCCW LTD.	D	03/02/2012	RETURN OF CAPITAL		3,737		3,734	3,734						3,734			3			U
716768-10-6	PETSMART INC		02/13/2012	DEUTSCHE BANK	138.00	7,578		7,134	7,078	56			56		7,134	3	444	444	19		L
726505-10-0	PLAINS EXPLORATION & PRODUCTI		03/29/2012	BERNSTEIN	814.00	34,062		27,838	29,890	(2,052)			(2,052)		27,838		6,224	6,224			L
69349H-10-7	PNM RESOURCES INC.		02/13/2012	DEUTSCHE BANK	411.00	7,469		7,321	7,493	(171)			(171)		7,321		148	148	51		L
73172K-10-4	POLYCOM INC.		02/13/2012	DEUTSCHE BANK	354.00	7,453		9,842	5,770	4,072			4,072		9,842		(2,389)	(2,389)			L
743674-10-3	PROTECTIVE LIFE CORP.		02/13/2012	DEUTSCHE BANK	276.00	7,578		6,823	6,227	596			596		6,823		755	755			L
748356-10-2	QUESTAR CORP		02/13/2012	DEUTSCHE BANK	381.00	7,449		7,501	7,567	(65)			(65)		7,501		(52)	(52)			L
751028-10-1	RALCORP HOLDINGS INC		02/13/2012	VARIOUS	137.00	58,051		60,066	59,457	609			609		60,066		(2,015)	(2,015)			L
756109-10-4	REALTY INCOME CORP.		02/13/2012	DEUTSCHE BANK	436.00	16,094		15,266	15,243	24			24		15,266		828	828	127		L
75886F-10-7	REGENERON PHARMACEUTICALS IN		02/13/2012	DEUTSCHE BANK	73.00	8,340		3,935	4,046	(112)			(112)		3,935		4,405	4,405			L

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 9.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
761152-10-7	RESMED INC.		03/29/2012	BERNSTEIN	281.00	8,663		8,825	7,137	1,687			1,687		8,825		(162)	(162)			L
79377W-10-8	SAKS INC		03/29/2012	BERNSTEIN	657.00	7,618		7,475	6,406	1,070			1,070		7,475		142	142			L
810186-10-6	SCOTTS MIRACLE-GRO CO.		02/13/2012	DEUTSCHE BANK	149.00	7,387		8,658	6,957	1,701			1,701		8,658		(1,271)	(1,271)			L
816850-10-1	SEMTECH CORP		02/13/2012	DEUTSCHE BANK	256.00	7,368		7,189	6,354	835			835		7,189		179	179			L
81725T-10-0	SENSIENT TECHNOLOGIES CORP		03/01/2012	VARIOUS	195.00	7,422		7,304	7,391	(87)			(87)		7,304		118	118	41		L
817565-10-4	SERVICE CORP. INTERNATIONAL		03/29/2012	BERNSTEIN	678.00	7,587		7,731	7,221	511			511		7,731		(144)	(144)	34		L
827048-10-9	SILGAN HOLDINGS INC		02/13/2012	DEUTSCHE BANK	243.00	10,519		10,614	9,390	1,224			1,224		10,614		(95)	(95)			L
78440X-10-1	SL GREEN REALTY CORP.		02/13/2012	DEUTSCHE BANK	98.00	7,390		8,282	6,531	1,752			1,752		8,282		(893)	(893)	25		L
832248-10-8	SMITHFIELD FOODS INC.		02/13/2012	DEUTSCHE BANK	324.00	7,261		7,795	7,867	(72)			(72)		7,795		(534)	(534)			L
83421A-10-4	SOLERA HOLDINGS INC		02/13/2012	DEUTSCHE BANK	153.00	7,492		8,743	6,815	1,928			1,928		8,743		(4,187)	(4,187)			L
844030-10-6	SOUTHERN UNION		03/26/2012	VARIOUS	8,007.00	353,900		229,641	337,175	(107,533)			(107,533)		229,641	(10,789)	124,258	113,469	1,201		L
Y8132G-10-1	SP SETIA BHD	D	03/16/2012	DIRECT	74,700.00	96,505		86,218	95,691	(12,153)			(12,153)	2,125	86,218	393	9,894	10,287			U
863236-10-5	STRAYER EDUCATION INC.		03/29/2012	BERNSTEIN	81.00	7,616		9,920	7,872	2,048			2,048		9,920		(2,305)	(2,305)	81		L
Y83310-10-5	SWIRE PACIFIC LTD.	D	01/17/2012	RETURN OF CAPITAL		90,476		90,512	90,512						90,512	(36)		(36)			U
871607-10-7	SYNOPSIS INC.		02/13/2012	DEUTSCHE BANK	246.00	7,392		6,750	6,691	58			58		6,750		643	643			L
878237-10-6	TECH DATA CORP		02/13/2012	DEUTSCHE BANK	238.00	12,722		12,603	11,760	843			843		12,603		119	119			L
879868-10-7	TEMPLE-INLAND INC		02/14/2012	DIRECT	7,018.00	224,576		180,692	222,541	(41,849)			(41,849)		180,692		43,884	43,884			L
216648-40-2	THE COOPER COS INC		02/13/2012	DEUTSCHE BANK	100.00	7,475		7,846	7,052	794			794		7,846		(371)	(371)	3		L
95058W-10-0	THE WENDYS CO.		02/13/2012	DEUTSCHE BANK	1,415.00	7,328		7,413	7,584	(171)			(171)		7,413		(85)	(85)			L
884315-10-2	THOMAS & BETTS CORP		02/13/2012	DEUTSCHE BANK	103.00	7,406		5,826	5,624	203			203		5,826		1,579	1,579			L
885175-30-7	THORATEC CORP.		03/29/2012	BERNSTEIN	225.00	7,598		7,611	7,551	60			60		7,611		(13)	(13)			L
88632Q-10-3	TIBCO SOFTWARE INC.		02/13/2012	DEUTSCHE BANK	264.00	7,480		7,617	6,312	1,305			1,305		7,617		(137)	(137)			L
892356-10-6	TRACTOR SUPPLY COMPANY		02/13/2012	DEUTSCHE BANK	89.00	7,495		6,637	6,243	394			394		6,637		863	863			L
893521-10-4	TRANSATLANTIC HOLDINGS		03/12/2012	DIRECT	3,693.00	225,797		179,192	202,109	(22,926)			(22,926)		179,192		46,604	46,604			L
896522-10-9	TRINITY INDUSTRIES INC.		03/29/2012	BERNSTEIN	230.00	7,560		7,833	210	16			16		7,833		(272)	(272)	1		L
899896-10-4	TUPPERWARE BRANDS CORP		03/29/2012	BERNSTEIN	123.00	7,676		7,807	6,884	923			923		7,807		(131)	(131)	33		L
902653-10-4	UDR INC.		02/13/2012	DEUTSCHE BANK	291.00	7,446		7,686	7,304	382			382		7,686		(240)	(240)	63		L
902681-10-5	UGI CORP.		03/29/2012	BERNSTEIN	279.00	7,581		8,992	8,203	789			789		8,992		(1,411)	(1,411)	73		L
91307C-10-2	UNITED THERAPEUTICS CORP.		02/13/2012	DEUTSCHE BANK	151.00	7,421		10,054	7,135	2,919			2,919		10,054		(2,633)	(2,633)			L
918866-10-4	VALASSIS COMMUNICATIONS INC.		03/29/2012	BERNSTEIN	323.00	7,408		8,346	6,211	2,135			2,135		8,346		(938)	(938)			L
92046N-10-2	VALUECLICK INC.		03/29/2012	BERNSTEIN	381.00	7,606		6,764	6,206	558			558		6,764		842	842			L
084423-10-2	W.R. BERKLEY CORP.		02/13/2012	DEUTSCHE BANK	204.00	7,424		7,229	7,016	214			214		7,229		195	195			L
929740-10-8	WABTEC COMMON STK		03/29/2012	BERNSTEIN	102.00	7,454		7,177							7,177		277	277			L
941053-10-0	WASTE CONNECTIONS INC.		02/13/2012	DEUTSCHE BANK	319.00	10,080		10,492	10,572	(80)			(80)		10,494		(411)	(411)			L
95709T-10-0	WESTAR ENERGY INC.		02/13/2012	DEUTSCHE BANK	852.00	24,104		23,948	24,521	(574)			(574)		23,946		157	157	23		L

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 9.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	For Registration	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
										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.							
989207-10-5	ZEBRA TECHNOLOGIES CORP. CL A		02/13/2012	DEUTSCHE BANK	224.00	8,893		9,334	8,015	1,317			1,317		9,334		(441)	(441)			L
9099999	Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	3,133,491		2,970,458	2,829,090	100,303			100,303	11,809	2,984,184	(10,429)	159,736	149,307	7,296	X X X	X X X
9AMMF0-5B-2	US BANK MONEY MKT 5 - CT		03/29/2012	DIRECT	1,593,090.0	1,593,090		1,593,090	1,593,090						1,593,090						U
9299999	Total - Common Stock - Mutual Funds				X X X	1,593,090	X X X	1,593,090	1,593,090						1,593,090					X X X	X X X
9799997	Total - Common Stock - Part 4				X X X	4,726,581	X X X	4,563,548	4,422,180	100,303			100,303	11,809	4,577,274	(10,429)	159,736	149,307	7,296	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999	Total Common Stocks				X X X	4,726,581	X X X	4,563,548	4,422,180	100,303			100,303	11,809	4,577,274	(10,429)	159,736	149,307	7,296	X X X	X X X
9899999	Total Preferred and Common Stocks				X X X	4,726,581	X X X	4,563,548	4,422,180	100,303			100,303	11,809	4,577,274	(10,429)	159,736	149,307	7,296	X X X	X X X
9999999	Totals					211,801,759	X X X	207,210,801	209,197,604	213,830	385,711		599,541	11,809	207,167,087	(10,429)	4,645,102	4,634,673	5,001,898	X X X	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 9

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

[illegible]

General Interrogatories:

1. Total activity for the year	Fair Value \$	(132,253)	Book/Adjusted Carrying Value \$	(132,253)
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2. Average balance for the year	Fair Value \$	91,226,740	Book/Adjusted Carrying Value \$	91,226,740
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3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:											
NAIC 1 \$	57,184,958;	NAIC 2 \$	2,684,760;	NAIC 3 \$	0;	NAIC 4 \$	0;	NAIC 5 \$	0;	NAIC 6 \$	0.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

[illegible]

General Interrogatories:

1. Total activity for the year

1. Total activity for the year
2. Average balance for the year

3. Grand Total Schedule DL Part 1 and Part 2

Fair Value \$	0
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Fair Value \$	0
Fair Value \$	0

Fair Value \$	0
Fair Value \$	59,869,718

Book/Adjusted Carrying Value \$	0
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Book/Adjusted Carrying Value \$	0
Book/Adjusted Carrying Value \$	0

Book/Adjusted Carrying Value \$	59.869.718
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SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]

E12



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT
Year To Date For The Period Ended 2012

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
\$ 144,478	\$ 192,294	\$ (9)

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: \$ 1,104
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. \$