

QUARTERLY STATEMENT

OF THE

THE OHIO CASUALTY INSURANCE COMPANY

of **FAIRFIELD**

in the state of **OHIO**

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

June 30, 2012

PROPERTY AND CASUALTY

2012



24074201220100102

QUARTERLY STATEMENT

AS OF JUNE 30, 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		
Country of Domicile	United States of America					
Incorporated/Organized	November 6, 1919			Commenced Business		
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)		
Internet Website Address	www.lmac.com			617-357-9500 x44689		
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 Joseph 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 July, 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	3,018,723,805		3,018,723,805	2,997,650,085
2. Stocks:				
2.1 Preferred stocks	12,533,107		12,533,107	9,544,400
2.2 Common stocks	581,431,382		581,431,382	539,744,585
3. Mortgage loans on real estate:				
3.1 First liens	102,131,663		102,131,663	101,689,613
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	27,918,898		27,918,898	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 (\$ 5,655,234), cash equivalents (\$ 1,118,757), and short-term investments (\$ 177,001,402)	183,775,393		183,775,393	142,916,936
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	17,348,438		17,348,438	10,803,078
9. Receivables for securities	34,577,725		34,577,725	8,742,010
10. Securities lending reinvested collateral assets	82,947,145		82,947,145	60,001,971
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,061,387,556		4,061,387,556	3,899,485,925
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	37,195,951		37,195,951	38,086,880
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	96,186,049	9,822,603	86,363,446	81,746,419
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 2,531,678 earned but unbilled premiums)	613,433,914	253,168	613,180,746	615,151,474
15.3 Accrued retrospective premiums	66,961	2,659	64,302	941,994
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	12,794,629		12,794,629	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	9,147,981		9,147,981	
18.2 Net deferred tax asset	206,981,332	79,964,436	127,016,896	129,275,220
19. Guaranty funds receivable or on deposit	1,460,861		1,460,861	2,452,752
20. Electronic data processing equipment and software	120,908	887	120,021	276,909
21. Furniture and equipment, including health care delivery assets (\$ 0)	61,408	61,408		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	33,421,311		33,421,311	57,223,229
24. Health care (\$ 0) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	22,683,739	2,922,241	19,761,498	19,582,056
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,094,942,600	93,027,402	5,001,915,198	4,859,960,864
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	5,094,942,600	93,027,402	5,001,915,198	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	12,267,214		12,267,214	12,048,781
2502. Equities and deposits in pools and associations	5,586,544		5,586,544	5,343,812
2503. Other assets	4,829,981	2,922,241	1,907,740	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)	22,683,739	2,922,241	19,761,498	19,582,056

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 420,178,322)	1,893,802,996	1,838,931,772
2. Reinsurance payable on paid losses and loss adjustment expenses	126,387,059	137,260,609
3. Loss adjustment expenses	402,236,183	406,620,610
4. Commissions payable, contingent commissions and other similar charges	46,937,161	57,253,356
5. Other expenses (excluding taxes, licenses and fees)	27,307,720	32,330,400
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	6,043,415	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 \$ 158,479,524 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)	1,025,710,320	1,027,980,899
10. Advance premium	8,281,330	7,017,093
11. Dividends declared and unpaid:		
11.1. Stockholders		
11.2. Policyholders	274,339	281,485
12. Ceded reinsurance premiums payable (net of ceding commissions)	22,442,791	19,742,872
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	3,005,635	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	79,201,922	72,639,090
19. Payable to parent, subsidiaries and affiliates	78,638,888	49,802,134
20. Derivatives		
21. Payable for securities	22,374,488	8,951,500
22. Payable for securities lending	82,947,145	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	29,745,897	34,759,759
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,855,337,289	3,772,400,873
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	3,855,337,289	3,772,400,873
29. Aggregate write-ins for special surplus funds	4,438,521	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	532,278,645	532,278,647
35. Unassigned funds (surplus)	605,360,743	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)	1,146,577,909	1,087,559,991
38. Totals (Page 2, Line 28, Col. 3)	5,001,915,198	4,859,960,864

DETAILS OF WRITE-IN LINES		
2501. Retroactive reinsurance reserves	17,223,190	18,095,830
2502. Other liabilities	11,467,585	15,565,054
2503. Amounts held under uninsured plans	1,055,122	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)	29,745,897	34,759,759
2901. Special surplus from retroactive reinsurance	4,438,521	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)	4,438,521	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 \$ 161,950,039)	160,697,318	169,560,834	334,268,494
1.2 Assumed (written \$ 1,075,179,813)	1,079,417,476	1,054,584,330	2,136,133,072
1.3 Ceded (written \$ 161,950,039)	160,697,318	169,560,834	334,268,494
1.4 Net (written \$ 1,075,179,813)	1,079,417,476	1,054,584,330	2,136,133,072
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 670,970,056):			
2.1 Direct	72,716,388	32,716,103	107,491,408
2.2 Assumed	638,033,972	686,932,054	1,321,583,844
2.3 Ceded	72,716,388	32,716,103	107,491,408
2.4 Net	638,033,972	686,932,054	1,321,583,844
3. Loss adjustment expenses incurred	125,315,046	127,014,689	258,060,957
4. Other underwriting expenses incurred	352,314,818	340,002,478	688,709,475
5. Aggregate write-ins for underwriting deductions		(218,342)	(218,342)
6. Total underwriting deductions (Lines 2 through 5)	1,115,663,836	1,153,730,879	2,268,135,934
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(36,246,360)	(99,146,549)	(132,002,862)
INVESTMENT INCOME			
9. Net investment income earned	74,783,317	79,397,431	156,950,204
10. Net realized capital gains (losses) less capital gains tax of \$ (2,179,391)	(4,047,440)	5,363,279	(1,555,031)
11. Net investment gain (loss) (Lines 9 + 10)	70,735,877	84,760,710	155,395,173
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 21,477 amount charged off \$ 2,647,844)	(2,626,368)	(1,958,530)	(4,774,581)
13. Finance and service charges not included in premiums	9,115,861	8,862,977	18,035,299
14. Aggregate write-ins for miscellaneous income	(9,490,457)	(126,919)	(6,620,424)
15. Total other income (Lines 12 through 14)	(3,000,964)	6,777,528	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)	31,488,553	(7,608,311)	30,032,605
17. Dividends to policyholders	2,794,014	1,989,458	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)	28,694,539	(9,597,769)	25,742,835
19. Federal and foreign income taxes incurred	3,018,739	(3,366,841)	(2,092,676)
20. Net income (Line 18 minus Line 19) (to Line 22)	25,675,800	(6,230,928)	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)	25,675,800	(6,230,928)	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 \$ 9,845,310	24,531,080	(35,421)	(5,075,850)
25. Change in net unrealized foreign exchange capital gain (loss)	525,717	3,002,538	(5,742,804)
26. Change in net deferred income tax	(310,358)	(2,288,026)	2,303,194
27. Change in nonadmitted assets	47,118,258	(17,292,217)	(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)	(4,698,205)	12,807,924
38. Change in surplus as regards policyholders (Lines 22 through 37)	59,017,918	(25,907,570)	(29,594,722)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,146,577,909	1,091,247,143	1,087,559,991

DETAILS OF WRITE-IN LINES			
0501. Private passenger auto estrow		(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. Retroactive reinsurance gain/(loss)	47,968	133,588	(435,460)
1402. Other income/(expense)	(9,538,425)	(260,507)	(6,184,964)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(9,490,457)	(126,919)	(6,620,424)
3701. Other changes in surplus			5,325,381
3702. SSAP 10R incremental change	(38,522,579)	(4,698,205)	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)	(4,698,205)	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	1,078,365,308	1,041,791,017	2,137,958,335
2. Net investment income	83,359,307	86,762,355	172,844,079
3. Miscellaneous income	(2,311,502)	7,215,964	6,295,359
4. Total (Lines 1 to 3)	1,159,413,113	1,135,769,336	2,317,097,773
5. Benefit and loss related payments	584,530,090	586,270,491	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	507,567,392	469,650,886	931,496,499
8. Dividends paid to policyholders	2,801,159	1,743,006	4,199,506
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	11,649,481	16,860,793	1,838,341
10. Total (Lines 5 through 9)	1,106,548,122	1,074,525,176	2,218,138,106
11. Net cash from operations (Line 4 minus Line 10)	52,864,991	61,244,160	98,959,667
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	386,491,972	352,941,758	603,731,389
12.2 Stocks	15,972,246	74,574,987	114,611,073
12.3 Mortgage loans	2,607,961	2,018,453	7,858,946
12.4 Real estate			
12.5 Other invested assets	120,818,684	92,693,566	256,645,873
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(25,829,837)	571,324	(8,312,194)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	500,061,026	522,800,088	974,535,087
13. Cost of investments acquired (long-term only):			
13.1 Bonds	403,485,026	298,794,327	522,011,684
13.2 Stocks	42,604,302	147,928,110	194,953,722
13.3 Mortgage loans	3,269,704	72,801	169,361
13.4 Real estate	343,899	(68,014)	464,680
13.5 Other invested assets	150,360,686	149,766,238	303,043,365
13.6 Miscellaneous applications	(13,422,988)	8,380,979	1,481,632
13.7 Total investments acquired (Lines 13.1 to 13.6)	586,640,629	604,874,441	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)	(86,579,603)	(82,074,353)	(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)	74,573,069	(13,467,250)	(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)	74,573,069	(13,467,250)	(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)	40,858,457	(34,297,443)	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)	183,775,393	105,558,102	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	929,481	539,635
20.0002	13.5 Cost of Investment Acquired - Other invested assets	929,481	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 June 30, 2012: None
- 3. Each Loan Backed Security with a recognized other-than-temporary impairment held by the Company at June 30, 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
07387AGC3	1,952,633	1,809,329	143,304	1,809,329	1,814,695	6/30/2012
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
17309BAB3	662,242	636,114	26,128	636,114	494,198	6/30/2012
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

NOTES TO FINANCIAL STATEMENTS

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
41161PMY6	1,310,171	963,622	346,549	963,622	726,064	6/30/2012
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
73316PJD3	2,195,587	2,028,234	167,353	2,028,234	1,538,307	6/30/2012

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 June 30, 2012:

	1	2
	Less Than 12 Months	12 Months or Longer
Gross Unrealized Loss	\$ (179,145)	\$ (1,744,019)
Fair Value of Securities with Unrealized Losses	\$ 16,944,192	\$ 22,054,699

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 June 30, 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.

NOTES TO FINANCIAL STATEMENTS

Note 15 - Leases

No change.

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

No change.

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

C. Wash Sales

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

1	2	3	4	5
Description	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
Issuer Obligations	\$ -	\$ 58,719,837	\$ 2,643,860	\$ 61,363,697
Residential Mortgage-Backed Securities	-	8,219,846	-	8,219,846
Total Bonds	\$ -	\$ 66,939,683	\$ 2,643,860	\$ 69,583,543
Preferred Stocks				
Industrial and Miscellaneous (Unaffiliated)	\$ -	\$ 12,233,767	\$ 1,334	\$ 12,235,101
Total Preferred Stocks	\$ -	\$ 12,233,767	\$ 1,334	\$ 12,235,101
Common Stocks				
Industrial and Miscellaneous	\$ 254,394,544	\$ -	\$ 336,151	\$ 254,730,695
Total Common Stocks	\$ 254,394,544	\$ -	\$ 336,151	\$ 254,730,695
Total assets at fair value	\$ 254,394,544	\$ 79,173,450	\$ 2,981,345	\$ 336,549,339
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 June 30, 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 6/30/2012
Bonds	\$ 3,119,680	\$ 2,505,000	\$ (3,000,000)	\$ 10,689	\$ 23,761	\$ -	\$ -	\$ (15,270)	\$ -	\$ 2,643,860
Preferred Stock	-	-	-	-	(238)	1,572	-	-	-	1,334
Common Stock	319,231	26,696	-	-	(9,776)	-	-	-	-	336,151
Total	\$ 3,438,911	\$ 2,531,696	\$ (3,000,000)	\$ 10,689	\$ 13,747	\$ 1,572	\$ -	\$ (15,270)	\$ -	\$ 2,981,345

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	\$ 183,775,392	\$ 183,775,392	\$ 183,775,392	\$ -	\$ -	\$ -
Bonds	3,181,465,746	3,018,723,805	48,617,532	3,073,575,079	59,273,135	-
Preferred Stock	14,285,711	12,533,107	-	12,233,767	2,051,944	-
Common Stock	261,272,086	261,272,087	260,935,935	-	336,151	-
Securities Lending Reinvested Collateral	82,947,145	82,947,145	-	82,947,145	-	-
Mortgage Loans	113,700,796	102,131,663	-	-	113,700,796	-
Surplus Notes	-	-	-	-	-	-
Total	\$ 3,837,446,876	\$ 3,661,383,199	\$ 493,328,859	\$ 3,168,755,991	\$ 175,362,026	\$ -

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 second quarter of 2012. This decrease was primarily the result of updated reserving analyses and improving loss trends in the Other Liability line, the Commercial Multiple Peril line, the Homeowners/Farmowners line, and the Private Passenger Auto Liability/Medical line. These reductions were partially offset with an increase in the Commercial Auto/Truck Liability/Medical line, an increase in the Fidelity/Surety line, an increase in the Workers' Compensation line, and an increase in the Special Property line. The increases are 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 ☐

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

Yes ☒ No ☐

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

Yes ☐ No ☒

2.2 If yes, date of change:

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

Yes ☒ No ☐

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

Yes ☐ No ☒

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

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

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

Yes ☐ No ☒ N/A ☐

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

12/31/2008

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

12/31/2008

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

05/28/2010

6.4 By what department or departments?
Ohio Department of Insurance

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

Yes ☐ No ☐ N/A ☒

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

Yes ☐ No ☐ N/A ☒

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

Yes ☐ No ☒

7.2 If yes, give full information

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

Yes ☐ No ☒

GENERAL INTERROGATORIES

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

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

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

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 [☒] No [☐]

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

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

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

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 [☒]

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 [☒] 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 [☒]

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: \$ 1,526,962

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	\$ 320,159,296
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	\$ 320,159,621
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 Group Asset Management Inc.	175 Berkeley Street, Boston, MA 02116
N/A	Liberty Mutual Investment Advisors, LLC	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

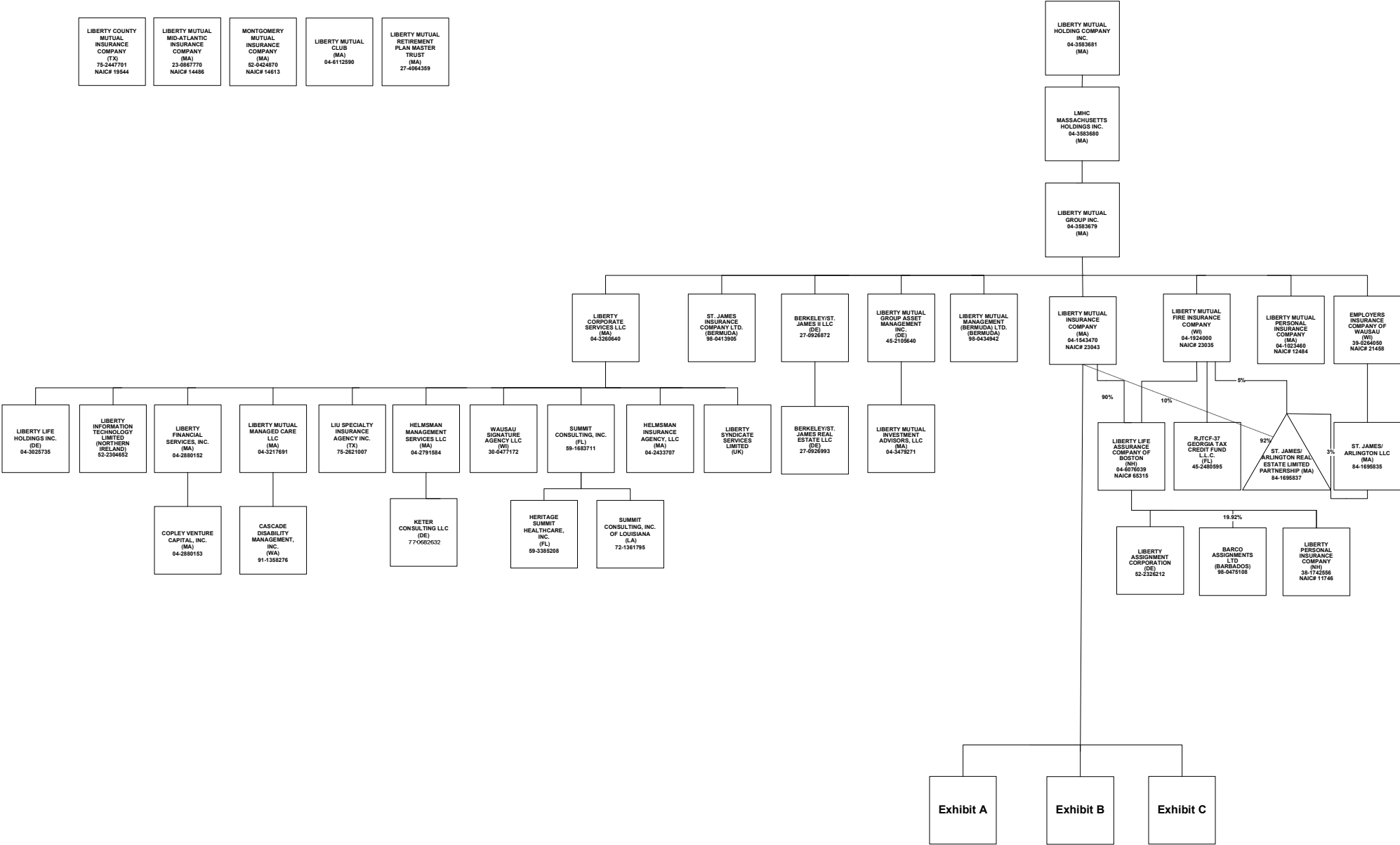
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama	AL	L	1,851,744	1,718,358	1,598,913	609,191	6,756,753	7,475,256
2. Alaska	AK	L	5,522,324	5,465,671	1,522,708	1,783,939	12,795,344	12,603,233
3. Arizona	AZ	L	2,248,863	1,662,585	382,649	470,052	4,224,806	6,427,203
4. Arkansas	AR	L	815,045	572,375	1,593,686	279,990	2,752,141	4,679,107
5. California	CA	L	2,367,808	1,476,404			281,214	4,143,088
6. Colorado	CO	L	1,629,187	1,278,440	1,734,584	555,929	2,909,977	2,872,574
7. Connecticut	CT	L	3,232,857	3,431,334	1,111,102	1,657,252	25,545,227	29,384,369
8. Delaware	DE	L	829,676	543,055	20,158	112,584	1,626,934	1,161,051
9. District of Columbia	DC	L	410,212	439,532	(75)	863	989,086	941,567
10. Florida	FL	L	11,188,811	10,326,460	4,153,635	3,799,739	30,578,300	36,777,425
11. Georgia	GA	L	3,220,624	2,603,046	7,123,271	582,339	11,999,219	13,429,528
12. Hawaii	HI	L	169,427	128,897			300,913	296,680
13. Idaho	ID	L	738,598	748,635	93,391	440,790	1,481,414	1,133,013
14. Illinois	IL	L	5,372,774	4,722,880	2,017,649	2,777,633	18,172,925	19,018,335
15. Indiana	IN	L	2,787,836	2,532,027	1,759,682	609,221	5,708,240	6,217,693
16. Iowa	IA	L	339,202	241,569	36,842	72,307	2,160,359	1,987,969
17. Kansas	KS	L	709,656	621,276	99,287	137,826	1,403,058	1,422,561
18. Kentucky	KY	L	7,442,346	8,074,837	4,564,076	2,880,063	30,090,171	26,431,600
19. Louisiana	LA	L	1,892,792	1,632,752	875,763	1,572,980	2,150,946	3,168,862
20. Maine	ME	L	805,013	459,871	79,300	656,307	982,975	645,978
21. Maryland	MD	L	6,797,314	7,008,579	3,442,396	7,642,935	22,236,456	19,186,618
22. Massachusetts	MA	L	4,240,607	3,693,370	3,404,267	1,106,543	15,537,071	18,464,075
23. Michigan	MI	L	1,511,028	1,519,758	605,064	984,417	13,980,216	13,996,287
24. Minnesota	MN	L	825,876	472,123	157,399	178,554	3,643,852	3,707,494
25. Mississippi	MS	L	1,816,651	1,817,014	897,073	123,858	4,538,562	4,279,644
26. Missouri	MO	L	2,327,480	2,271,487	2,290,622	875,692	10,755,657	9,915,519
27. Montana	MT	L	740,965	536,043	88,392	61,837	618,644	624,708
28. Nebraska	NE	L	516,920	195,163	303,708	251,257	1,324,571	1,248,768
29. Nevada	NV	L	293,526	214,748	998,727	16,357	(313,139)	481,536
30. New Hampshire	NH	L	311,338	393,482	(2,633)	2,086	2,709,394	3,092,614
31. New Jersey	NJ	L	16,091,401	18,995,767	16,196,300	12,053,895	130,211,511	129,393,115
32. New Mexico	NM	L	1,577,065	1,974,452	392,597	574,853	3,942,467	3,614,418
33. New York	NY	L	6,223,031	6,050,261	1,882,817	8,646,340	43,060,624	45,752,512
34. North Carolina	NC	L	7,459,416	7,722,002	2,250,917	3,261,878	21,196,527	19,425,327
35. North Dakota	ND	L	251,269	96,713	4,373	7,236	295,477	357,394
36. Ohio	OH	L	6,130,967	6,000,162	1,597,473	1,366,185	18,329,592	17,011,237
37. Oklahoma	OK	L	5,510,347	6,592,196	3,562,035	4,783,837	13,157,854	12,726,897
38. Oregon	OR	L	4,790,915	4,051,028	1,219,969	1,424,944	6,615,005	6,416,781
39. Pennsylvania	PA	L	10,964,248	10,768,656	6,621,345	3,357,630	52,642,412	47,433,640
40. Rhode Island	RI	L	595,224	462,855	(38,133)	1,143	1,944,062	1,985,815
41. South Carolina	SC	L	2,507,386	2,037,402	3,277,167	835,099	8,644,653	12,077,247
42. South Dakota	SD	L	95,569	22,442	44,814	1,990	340,087	204,801
43. Tennessee	TN	L	3,294,244	2,964,179	1,146,887	1,001,740	9,668,958	9,275,236
44. Texas	TX	L	7,650,520	8,390,503	3,571,625	2,816,275	24,699,152	28,742,496
45. Utah	UT	L	1,460,377	1,621,882	226,847	162,169	5,355,143	2,850,446
46. Vermont	VT	L	86,048	27,035		611	204,291	463,791
47. Virginia	VA	L	2,999,620	2,858,509	1,145,317	1,608,988	17,873,707	15,175,670
48. Washington	WA	L	8,291,819	6,894,885	2,250,672	3,793,974	18,175,304	21,763,231
49. West Virginia	WV	L	318,688	381,003	46,014	19,617	528,117	585,191
50. Wisconsin	WI	L	2,012,939	1,838,834	47,792	194,475	5,021,528	3,747,509
51. Wyoming	WY	L	682,446	900,249	142,709	1,928,151	583,359	685,859
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CN	N						
58. Aggregate Other Alien	OT	X X X						
59. Totals	(a) 51		161,950,039	157,452,786	86,541,173	78,083,571	620,431,116	634,902,968

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.

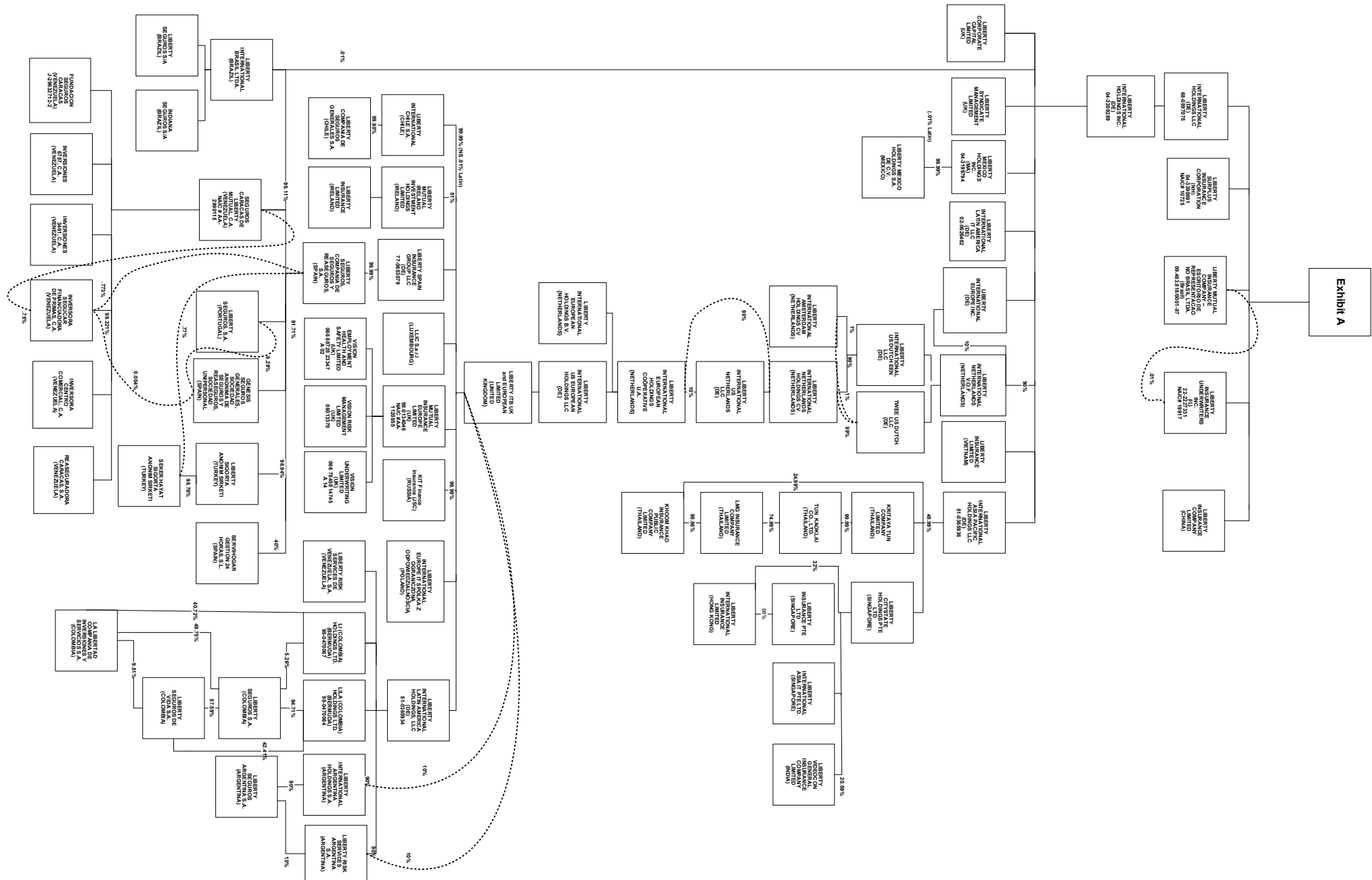
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



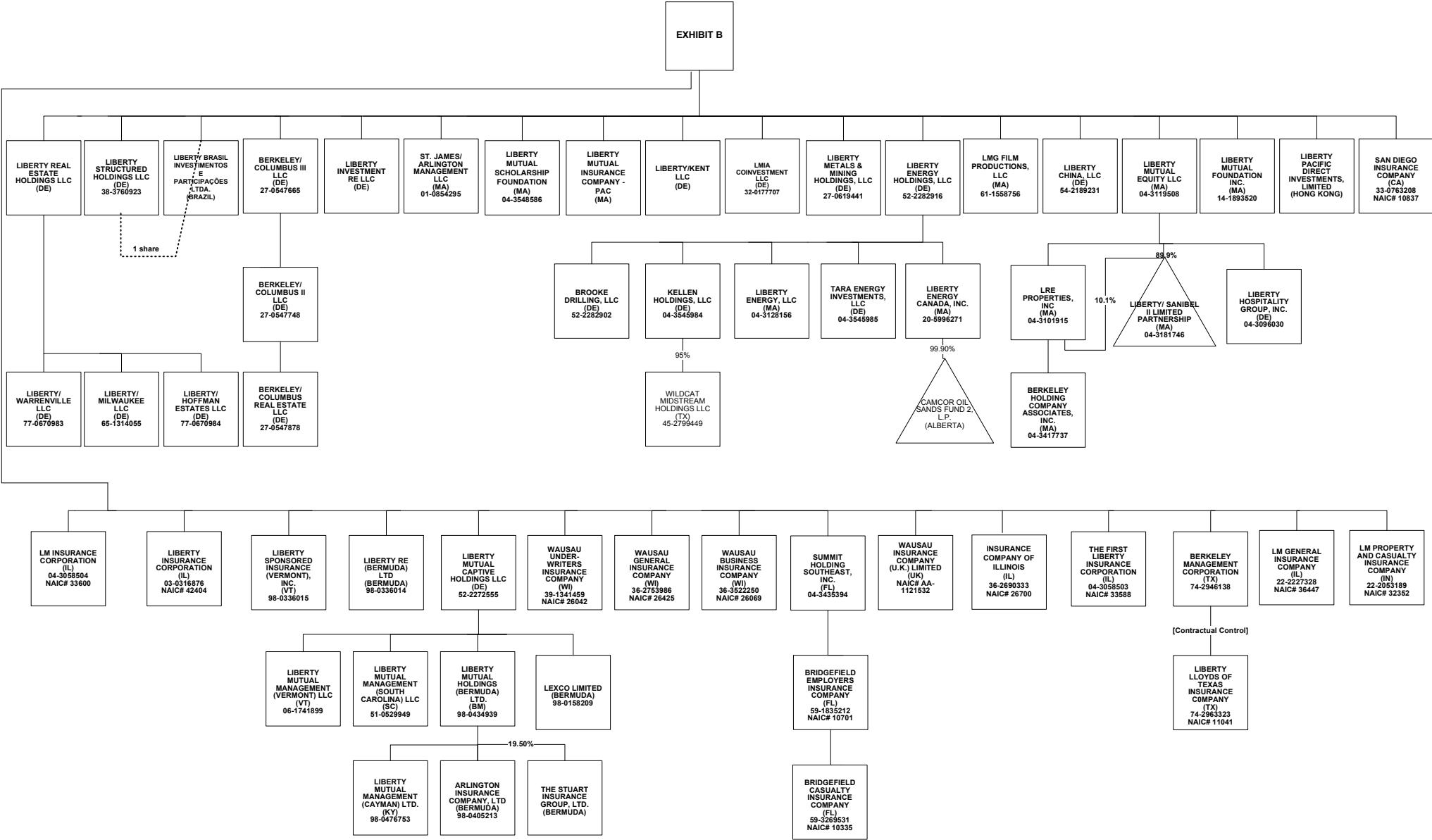
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



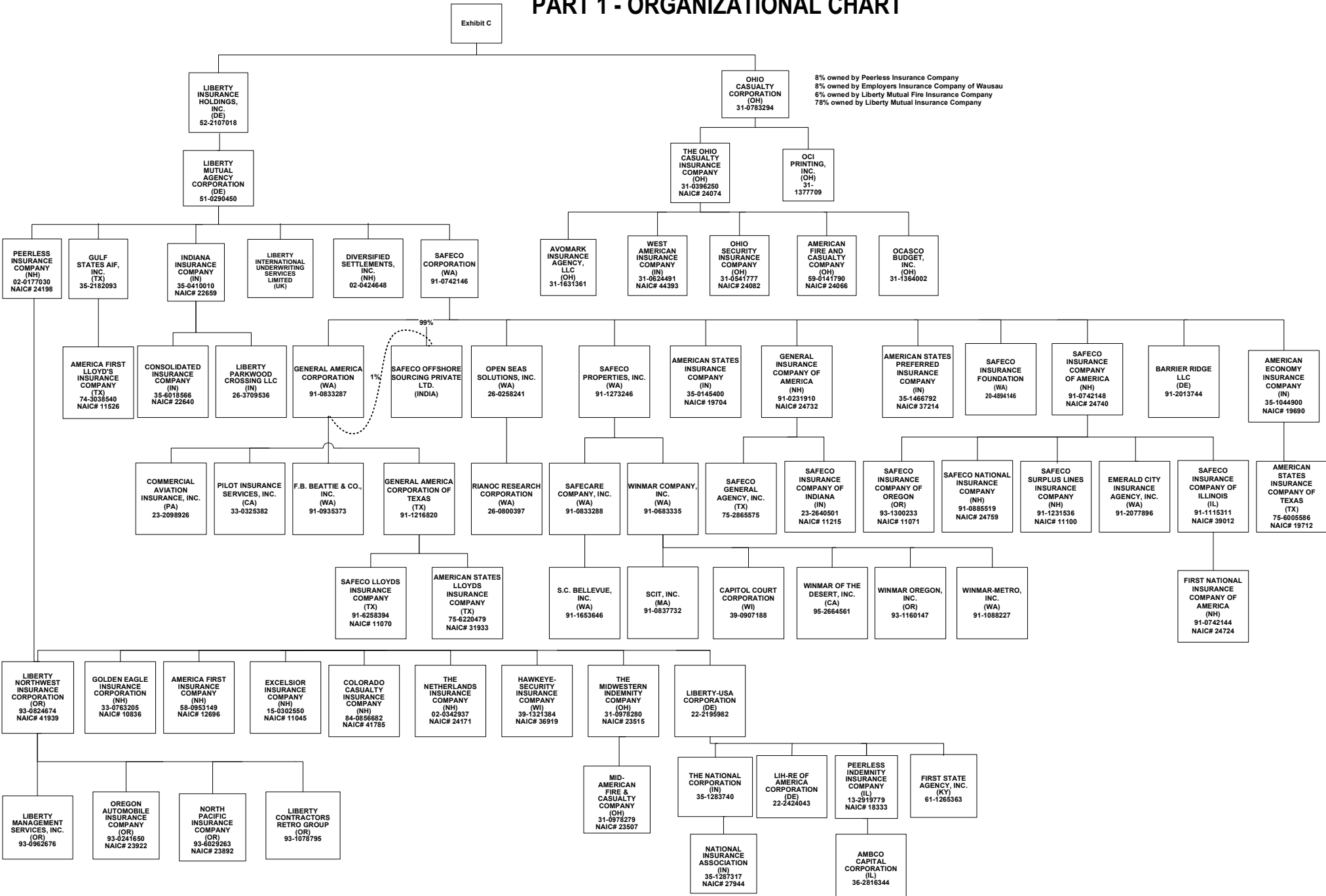
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - 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)	*
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	00000	36-2816344				AMBCO Capital Corporation	IL	NIA	Peerless Indemnity Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	12696	58-0953149				America First Insurance Company	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	11526	74-3038540				America First Lloyd's Insurance Company	TX	IA	Gulf States AIF, Inc.	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	19690	35-1044900				American Economy Insurance Company	IN	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	24066	59-0141790				American Fire and Casualty Company	OH	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	19704	35-0145400				American States Insurance Company	IN	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	19712	75-6005586				American States Insurance Company of Texas	TX	IA	American Economy Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	31933	75-6220479				American States Lloyds Insurance Company	TX	IA	General America Corporation of Texas	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	37214	35-1466792				American States Preferred Insurance Company	IN	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	98-0405213				Arlington Insurance Company Ltd	Bermuda	IA	Liberty Mutual Holdings (Bermuda) Ltd	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	31-1631361				Avomark Insurance Agency, LLC	OH	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	98-0475108				BARCO Assignments Ltd.	Barbados	NIA	Liberty Life Assurance Company of Boston	Influence	19.9	Liberty Mutual Holding Company Inc.	
		00000	91-2013744				Barrier Ridge LLC	DE	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	04-3417737				Berkeley Holding Company Associates, Inc.	MA	NIA	LRE Properties, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	74-2946138				Berkeley Management Corporation	TX	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	27-0547748				Berkeley/Columbus II LLC	DE	NIA	Berkeley/Columbus III LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	27-0547665				Berkeley/Columbus III LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	27-0547878				Berkeley/Columbus Real Estate LLC	DE	NIA	Berkeley/Columbus II LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	27-0926872				Berkeley/St. James II LLC	DE	NIA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	27-0926993				Berkeley/St. James Real Estate LLC	DE	NIA	Berkeley/St. James II LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	52-2282902				Brooke Drilling, LLC	DE	NIA	Liberty Energy Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Camcor Oil Sands Fund 2, L.P.	Alberta	NIA	Liberty Energy Canada, Inc.	Ownership	99.9	Liberty Mutual Holding Company Inc.	
		00000	39-0907188				Capitol Court Corporation	WI	NIA	Winnmar Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-1358276				Cascade Disability Management, Inc.	WA	NIA	Liberty Mutual Managed Care LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	41785	84-0856682				Colorado Casualty Insurance Company	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	23-2098926				Commercial Aviation Insurance, Inc.	PA	NIA	General America Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	22640	35-6018566				Consolidated Insurance Company	IN	IA	Indiana Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	04-2880153				Copley Venture Capital, Inc.	MA	NIA	Liberty Financial Services, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	02-0424648				Diversified Settlements, Inc.	NH	NIA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-2077896				Emerald City Insurance Agency, Inc.	WA	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	21458	39-0264050				Employers Insurance Company of Wausau	WI	UIP	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	11045	15-0302550				Excelsior Insurance Company	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-0935373				F.B. Beattie & Co., Inc.	WA	IA	General America Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	24724	91-0742144				First National Insurance Company of America	NH	IA	Safeco Insurance Company of Illinois	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	61-1265363				First State Agency, Inc.	KY	NIA	Liberty-USA Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Fundacion Seguros Caracas	Venezuela	NIA	Seguros Caracas de Liberty Mutual, C.A.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-0833287				General America Corporation	WA	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-1216820				General America Corporation of Texas	TX	NIA	General America Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	24732	91-0231910				General Insurance Company of America	NH	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Genesis Seguros Generales, Sociedad Anonima de Seguros	Spain	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	10836	33-0763205				Golden Eagle Insurance Corporation	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	35-2182093				Gulf States AIF, Inc.	TX	NIA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

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 Affiliated Insurers	00000	22-2227331				Liberty Insurance Pte Ltd	Singapore	IA	Liberty Citystate Holdings Pte Ltd	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		19917					Liberty Insurance Underwriters Inc.	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Amsterdam Holdings C.V.	Netherlands	NIA	Liberty International US Dutch Een LLC	Ownership, Board and Management	1.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Amsterdam Holdings C.V.	Netherlands	NIA	Twee US Dutch LLC	Ownership, Board and Management	99.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Argentina Holdings S.A.	Argentina	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Argentina Holdings S.A.	Argentina	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Asia IT Pte. Ltd.	Singapore	NIA	Liberty Citystate Holdings Pte Ltd	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Asia Pacific Holdings LLC	DE	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Brasil Ltda	Brazil	NIA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Brasil Ltda	Brazil	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	0.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Chile S.A.	Chile	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Chile S.A.	Chile	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	0.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Europe Inc.	DE	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Europe IT Spóka Z Ograniczon Odpowi	Poland	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International European Holdings B.V.	Netherlands	NIA	Liberty International European Holdings Cooperatieve U.A	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International European Holdings Cooperatieve U.A.	Netherlands	NIA	Liberty International Netherlands Holdings CV	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International European Holdings Cooperatieve U.A.	Netherlands	NIA	Liberty International US Netherlands LLC	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Holdings Inc.	DE	NIA	Liberty International Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Holdings LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Insurance Limited	Hong Kong	IA	Liberty Insurance Pte Ltd	Ownership, Board and Management	68.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Insurance Limited	Hong Kong	IA	Liberty Citystate Holdings Pte Ltd	Ownership, Board and Management	32.0	Liberty Mutual Holding Company Inc.							
		00000					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.							
		00000					Liberty International Latin America IT LLC	DE	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Netherlands Holdings CV	Netherlands	NIA	Twee US Dutch LLC	Ownership, Board and Management	99.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Netherlands Holdings CV	Netherlands	NIA	Liberty International US Dutch Een LLC	Ownership, Board and Management	1.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Netherlands V.O.F.	Netherlands	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Netherlands V.O.F.	Netherlands	NIA	Liberty International Europe Inc.	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty International Underwriting Services Limited	UK	IA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					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.							
		00000					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.							
		00000					Liberty International US Netherlands LLC	DE	NIA	Liberty International Netherlands Holdings CV	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					Liberty Investment Re LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
		00000					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.							
		0111					Liberty Mutual Insurance Company and its Affiliated Insurers	65315	04-6076039				Liberty Life Assurance Company of Boston	NH	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	
		0111					Liberty Mutual Insurance Company and its Affiliated Insurers	65315	04-6076039				Liberty Life Assurance Company of Boston	NH	IA	Liberty Mutual Fire Insurance Company	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	
								00000	04-3025735				Liberty Life Holdings Inc.	DE	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		0111					Liberty Mutual Insurance Company and its Affiliated Insurers	11041	74-2963323				Liberty Lloyds of Texas Insurance Company	TX	IA	Berkeley Management Corporation	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	
								00000	93-0962676				Liberty Management Services, Inc.	OR	NIA	Liberty Northwest Insurance Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
								00000	27-0619441				Liberty Metals & Mining Holdings, LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
								00000	04-3199794				Liberty Mexico Holdings Inc.	MA	NIA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
00000						Liberty Mexico Holdings S.A. de C.V.		Mexico	NIA	Liberty Mexico Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
00000						Liberty Mexico Holdings S.A. de C.V.		Mexico	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	0.0	Liberty Mutual Holding Company Inc.							
00000	51-0290450					Liberty Mutual Agency Corporation		DE	NIA	Liberty Insurance Holdings, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							
00000	52-2272555					Liberty Mutual Captive Holdings LLC		DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.							

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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	Liberty Mutual Insurance Company and its Affiliated Insurers	00000	04-6112590			Liberty Mutual Club	MA	NIA	Liberty Mutual Insurance Company	Board and Management		Liberty Mutual Holding Company Inc.	
			00000	04-3119508			Liberty Mutual Equity LLC	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			23035	04-1924000			Liberty Mutual Fire Insurance Company	WI	UIP	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	14-1893520			Liberty Mutual Foundation Inc.	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	45-2105640			Liberty Mutual Group Asset Management Inc.	DE	NIA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	04-3583679			Liberty Mutual Group Inc.	MA	UIP	LMHC Massachusetts Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	04-3583681			Liberty Mutual Holding Company Inc.	MA	UIP	N/A	Ultimate Controlling Parent			
	0111	Liberty Mutual Insurance Company and its Affiliated Insurers	00000	98-0434939			Liberty Mutual Holdings (Bermuda) Ltd	Bermuda	NIA	Liberty Mutual Captive Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			23043	04-1543470			Liberty Mutual Insurance Company	MA	UIP	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Mutual Insurance Company - Escritorio De Represen	Brazil	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	99.9	Liberty Mutual Holding Company Inc.	
			00000				Liberty Mutual Insurance Company - Escritorio De Represen	Brazil	NIA	Liberty Insurance Underwriters Inc.	Ownership, Board and Management	0.1	Liberty Mutual Holding Company Inc.	
			00000	C00171843			Liberty Mutual Insurance Company - PAC	MA	NIA	Liberty Mutual Insurance Company	Board and Management		Liberty Mutual Holding Company Inc.	
			00000	98-0134046			Liberty Mutual Insurance Europe Limited	UK	IA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	04-3479271			Liberty Mutual Investment Advisors LLC	MA	NIA	Liberty Mutual Group Asset Management Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Mutual Ireland Investment Holdings Limited	Ireland	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	51.0	Liberty Mutual Holding Company Inc.	
			00000	04-3217691			Liberty Mutual Managed Care LLC	MA	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	98-0434942			Liberty Mutual Management (Bermuda) Ltd	Bermuda	NIA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	98-0476753			Liberty Mutual Management (Cayman) Ltd.	Cayman Island	NIA	Liberty Mutual Holdings (Bermuda) Ltd	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	51-0529949			Liberty Mutual Management (South Carolina) LLC	SC	NIA	Liberty Mutual Captive Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	06-1741899			Liberty Mutual Management (Vermont) LLC	VT	NIA	Liberty Mutual Captive Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
	0111	Liberty Mutual Insurance Company and its Affiliated Insurers	14486	23-0867770			Liberty Mutual Mid-Atlantic Insurance Company	MA	IA	Liberty Mutual Insurance Company	Board and Management		Liberty Mutual Holding Company Inc.	
	0111	Liberty Mutual Insurance Company and its Affiliated Insurers	12484	04-1023460			Liberty Mutual Personal Insurance Company	MA	IA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	27-4064359			Liberty Mutual Retirement Plan Master Trust	MA	NIA	Liberty Mutual Group Inc.	Board		Liberty Mutual Holding Company Inc.	
	0111	Liberty Mutual Insurance Company and its Affiliated Insurers	00000	04-3548586			Liberty Mutual Scholarship Foundation	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			41939	93-0824674			Liberty Northwest Insurance Corporation	OR	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Pacific Direct Investments Limited	Hong Kong	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	26-3709536			Liberty Parkwood Crossing LLC	IN	NIA	Indiana Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
	0111	Liberty Mutual Insurance Company and its Affiliated Insurers	11746	38-1742556			Liberty Personal Insurance Company	NH	IA	Liberty Life Assurance Company of Boston	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000	98-0336014			Liberty Re (Bermuda) Limited	Bermuda	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Real Estate Holdings LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Risk Services Argentina S.A.	Argentina	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Risk Services Argentina S.A.	Argentina	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Risk Services de Venezuela, S.A.	Venezuela	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros Argentina S.A.	Argentina	IA	Liberty International Argentina Holdings S.A.	Ownership, Board and Management	90.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros Argentina S.A.	Argentina	IA	Liberty Risk Services Argentina S.A.	Ownership, Board and Management	10.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros de Vida S.A.	Colombia	IA	Liberty Seguros S.A.	Ownership, Board and Management	57.6	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros de Vida S.A.	Colombia	IA	LILA (Colombia) Holdings Ltd.	Ownership, Board and Management	42.4	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros S.A.	Colombia	IA	LILA (Colombia) Holdings Ltd.	Ownership, Board and Management	94.7	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros S.A.	Colombia	IA	Li (Colombia) Holdings Ltd.	Ownership, Board and Management	5.3	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros S/A	Brazil	IA	Liberty International Brasil Ltda.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros, Compania de Seguros y Reaseguros, S.A.	Spain	IA	Liberty Spain Insurance Group LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros, S.A.	Portugal	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	91.7	Liberty Mutual Holding Company Inc.	
			00000				Liberty Seguros, S.A.	Portugal	IA	Genesis Seguros Generales, Sociedad Anonima de Segur	Ownership, Board and Management	8.3	Liberty Mutual Holding Company Inc.	
			00000				Liberty Sigorta Anonim Sirketi	Turkey	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	98.9	Liberty Mutual Holding Company Inc.	

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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)	*
124	0111 Liberty Mutual Insurance Company and its Affiliated Insurers	00000	77-0653079				Liberty Spain Insurance Group LLC	DE	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	98-0336015				Liberty Sponsored Insurance (Vermont), Inc.	VT	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	38-3760923				Liberty Structured Holdings LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		10725	04-3390891				Liberty Surplus Insurance Corporation	NH	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Liberty Syndicate Management Limited	UK	IA	Liberty International Holdings Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Liberty Syndicate Services Limited	UK	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Liberty Videocon General Insurance Company Limited	India	IA	Liberty Citystate Holdings Pte Ltd	Management	20.6	Liberty Mutual Holding Company Inc.	
		00000	77-0670984				Liberty/Hoffman Estates LLC	DE	NIA	Liberty Real Estate Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Liberty/Kent LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	65-1314055				Liberty/Milwaukee LLC	DE	NIA	Liberty Real Estate Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	04-3181746				Liberty/Sanibel II Limited Partnership	MA	NIA	Liberty Mutual Equity LLC	Ownership, Board and Management	89.9	Liberty Mutual Holding Company Inc.	
		00000	04-3181746				Liberty/Sanibel II Limited Partnership	MA	NIA	LRE Properties, Inc.	Ownership, Board and Management	10.1	Liberty Mutual Holding Company Inc.	
		00000	77-0670983				Liberty/Warrenville LLC	DE	NIA	Liberty Real Estate Holdings LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	22-2195982				Liberty-USA Corporation	DE	NIA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	22-2424043				LIH-RE of America Corporation	DE	NIA	Liberty-USA Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	98-0470064				LILA (Colombia) Holdings Ltd.	Bermuda	NIA	Liberty International Latin America Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	75-2621007				LIU Specialty Insurance Agency Inc.	TX	IA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					LLIC S.a.r.l.	Luxembourg	NIA	Liberty ITB UK and Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	36447	22-2227328				LM General Insurance Company	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	33600	04-3058504				LM Insurance Corporation	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	32352	22-2053189				LM Property and Casualty Insurance Company	IN	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	61-1558756				LMG Film Productions, LLC	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					LMG Insurance Company Limited	Thailand	IA	Tun Kaoklai Co., Ltd.	Ownership, Board and Management	75.0	Liberty Mutual Holding Company Inc.	
		00000					LMG Insurance Company Limited	Thailand	IA	Liberty International Asia Pacific Holdings LLC	Ownership, Board and Management	25.0	Liberty Mutual Holding Company Inc.	
		00000	04-3583680				LMHC Massachusetts Holdings Inc.	MA	UIP	Liberty Mutual Holding Company Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	32-0177707				LMIA Coinvestment LLC	DE	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	04-3101915				LRE Properties, Inc.	MA	NIA	Liberty Mutual Equity LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	23507	31-0978279				Mid-American Fire & Casualty Company	OH	IA	The Midwestern Indemnity Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	14613	52-0424870				Montgomery Mutual Insurance Company	MA	IA	Liberty Mutual Agency Corporation	Board and Management		Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	27944	35-1287317				National Insurance Association	IN	IA	The National Corporation	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	23892	93-6029263				North Pacific Insurance Company	OR	IA	Liberty Northwest Insurance Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	31-1364002				Ocasco Budget, Inc.	OH	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	31-1377709				OCI Printing, Inc.	OH	NIA	Ohio Casualty Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	31-0783294				Ohio Casualty Corporation	OH	UDP	Liberty Mutual Insurance Company	Ownership, Board and Management	78.0	Liberty Mutual Holding Company Inc.	
		00000	31-0783294				Ohio Casualty Corporation	OH	UDP	Liberty Mutual Fire Insurance Company	Ownership, Board and Management	6.0	Liberty Mutual Holding Company Inc.	
		00000	31-0783294				Ohio Casualty Corporation	OH	UDP	Employers Insurance Company of Wausau	Ownership, Board and Management	8.0	Liberty Mutual Holding Company Inc.	
		00000	31-0783294				Ohio Casualty Corporation	OH	UDP	Peerless Insurance Company	Ownership, Board and Management	8.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	24082	31-0541777				Ohio Security Insurance Company	OH	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	26-0258241				Open Seas Solutions, Inc.	WA	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	23922	93-0241650				Oregon Automobile Insurance Company	OR	IA	Liberty Northwest Insurance Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	18333	13-2919779				Peerless Indemnity Insurance Company	IL	IA	Liberty-USA Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	24198	02-0177030				Peerless Insurance Company	NH	UIP	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	33-0325382				Pilot Insurance Services, Inc.	CA	NIA	General America Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Reaseguradora Caracas, S.A.	Venezuela	IA	Seguros Caracas de Liberty Mutual, C.A.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	

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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)	*
125	Liberty Mutual Insurance Company and its Affiliated Insurers	00000	26-0800397				Rianoc Research Corporation	WA	NIA	Open Seas Solutions, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	45-2480595				RJTCF-37 Georgia Tax Credit Fund L.L.C.	FL	NIA	Liberty Mutual Fire Insurance Company	Ownership	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-1653646				S. C. Bellevue, Inc.	WA	NIA	SAFECARE Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-0833288				SAFECARE Company, Inc.	WA	NIA	Safeco Properties, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-0742146				Safeco Corporation	WA	NIA	Liberty Mutual Agency Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	75-2865575				Safeco General Agency, Inc.	TX	IA	General Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		24740	91-0742148				Safeco Insurance Company of America	NH	IA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		39012	91-1115311				Safeco Insurance Company of Illinois	IL	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		11215	23-2640501				Safeco Insurance Company of Indiana	IN	IA	General Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		11071	93-1300233				Safeco Insurance Company of Oregon	OR	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	20-4894146				Safeco Insurance Foundation	WA	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		11070	91-6258394				Safeco Lloyds Insurance Company	TX	IA	General America Corporation of Texas	Management and Attorney-in-Fact		Liberty Mutual Holding Company Inc.	
		24759	91-0885519				Safeco National Insurance Company	NH	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Safeco Offshore Sourcing Private Limited	India	NIA	Safeco Corporation	Ownership, Board and Management	99.0	Liberty Mutual Holding Company Inc.	
		00000					Safeco Offshore Sourcing Private Limited	India	NIA	General America Corporation	Ownership, Board and Management	1.0	Liberty Mutual Holding Company Inc.	
		00000	91-1273246				Safeco Properties, Inc.	WA	NIA	Safeco Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		11100	91-1231536				Safeco Surplus Lines Insurance Company	NH	IA	Safeco Insurance Company of America	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		10837	33-0763208				San Diego Insurance Company	CA	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-0837732				SCIT, Inc.	MA	NIA	Winmar Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Seguros Caracas de Liberty Mutual, C.A.	Venezuela	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	99.1	Liberty Mutual Holding Company Inc.	
		00000					Seguros Caracas de Liberty Mutual, C.A.	Venezuela	IA	Inversora Segucar Financiadora de Primas, C.A.	Ownership, Board and Management	0.8	Liberty Mutual Holding Company Inc.	
		00000					Seker Hayat Sigorta Anonim Sirketi	Turkey	IA	Liberty Sigorta Anonim Sirketi	Ownership, Board and Management	98.8	Liberty Mutual Holding Company Inc.	
		00000					Seker Hayat Sigorta Anonim Sirketi	Turkey	IA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Ownership, Board and Management	0.8	Liberty Mutual Holding Company Inc.	
		00000					Servihogar Gestion 24 Horas, S.L.	Spain	NIA	Liberty Seguros, Compania de Seguros y Reaseguros, S.	Influence	40.0	Liberty Mutual Holding Company Inc.	
		00000	98-0413905				St. James Insurance Company Ltd.	Bermuda	IA	Liberty Mutual Group Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	84-1695835				St. James/Arlington LLC	MA	NIA	Employers Insurance Company of Wausau	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	01-0854295				St. James/Arlington Management LLC	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	84-1695837				St. James/Arlington Real Estate Limited Partnership	MA	NIA	St. James/Arlington LLC	Ownership, Board and Management	3.0	Liberty Mutual Holding Company Inc.	
		00000	84-1695837				St. James/Arlington Real Estate Limited Partnership	MA	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	92.0	Liberty Mutual Holding Company Inc.	
		00000	84-1695837				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.	
		00000	59-1683711				Summit Consulting, Inc.	FL	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	72-1361795				Summit Consulting, Inc. of Louisiana	LA	NIA	Summit Consulting, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	04-3435394				Summit Holding Southeast, Inc.	FL	NIA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	04-3545985				Tara Energy Investments, LLC	DE	NIA	Liberty Energy Holdings, LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		33588	04-3058503				The First Liberty Insurance Corporation	IL	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		23515	31-0978280				The Midwestern Indemnity Company	OH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	35-1283740				The National Corporation	IN	NIA	Liberty-USA Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		24171	02-0342937				The Netherlands Insurance Company	NH	IA	Peerless Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		24074	31-0396250				The Ohio Casualty Insurance Company	OH		Ohio Casualty Corporation	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					The Stuart Insurance Group, Ltd.	Bermuda	IA	Liberty Mutual Holdings (Bermuda) Ltd	Influence	19.5	Liberty Mutual Holding Company Inc.	
		00000					Tun Kaoklai Co., Ltd.	Thailand	NIA	Kritaya Tun Company Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Twee US Dutch LLC	DE	NIA	Liberty International Netherlands V.O.F.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Vision Employment Health and Safety Limited	UK	NIA	Liberty Mutual Insurance Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Vision Risk Management Limited	UK	NIA	Liberty Mutual Insurance Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	

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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 Affiliated Insurers	00000					Vision Underwriting Limited	UK	IA	Liberty Mutual Insurance Europe Limited	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		26069	36-3522250				Wausau Business Insurance Company	WI	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	26425	36-2753986				Wausau General Insurance Company	WI	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000					Wausau Insurance Company (U.K.) Limited	UK	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	30-0477172				Wausau Signature Agency LLC	WI	NIA	Liberty Corporate Services LLC	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	26042	39-1341459				Wausau Underwriters Insurance Company	WI	IA	Liberty Mutual Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
0111	Liberty Mutual Insurance Company and its Affiliated Insurers	44393	31-0624491				West American Insurance Company	IN	DS	The Ohio Casualty Insurance Company	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	45-2799449				Wildcat Midstream Holdings LLC	TX	NIA	Kellen Holdings, LLC	Ownership	95.0	Liberty Mutual Holding Company Inc.	
		00000	91-0683335				Winmar Company, Inc.	WA	NIA	Safeco Properties, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	95-2664561				Winmar of the Desert, Inc.	CA	NIA	Winmar Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	93-1160147				Winmar Oregon, Inc.	OR	NIA	Winmar Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	
		00000	91-1088227				Winmar-Metro, Inc.	WA	NIA	Winmar Company, Inc.	Ownership, Board and Management	100.0	Liberty Mutual Holding Company Inc.	

[illegible]

PART 1 – LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	2,714,184	1,318,896	48.6	9.4
2. Allied lines	2,430,951	2,591,642	106.6	145.7
3. Farmowners multiple peril				
4. Homeowners multiple peril	3,653,935	2,925,354	80.1	87.3
5. Commercial multiple peril	25,050,018	13,163,151	52.5	33.1
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	5,580,467	2,086,977	37.4	20.9
10. Financial guaranty				
11.1 Medical professional liability-occurrence				
11.2 Medical professional liability-claims made				
12. Earthquake	37,385			
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health	27,577	5,134	18.6	109.4
16. Workers' compensation	11,105,107	12,084,905	108.8	63.4
17.1 Other liability-occurrence	49,988,095	6,069,787	12.1	6.5
17.2 Other liability-claims made	382,733	39,909	10.4	156.6
17.3 Excess Workers' Compensation				
18.1 Products liability-occurrence	1,081,486	36,528	3.4	-18.0
18.2 Products liability-claims made				
19.1, 19.2 Private passenger auto liability	3,242,161	4,708,496	145.2	32.5
19.3, 19.4 Commercial auto liability	13,475,474	10,699,066	79.4	48.9
21. Auto physical damage	5,812,494	2,806,772	48.3	27.8
22. Aircraft (all perils)				
23. Fidelity	2,902,674	1,333,528	45.9	54.0
24. Surety	33,207,666	12,846,145	38.7	-33.0
26. Burglary and theft	3,247	98	3.0	
27. Boiler and machinery	1,664			
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	160,697,318	72,716,388	45.3	19.3

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

PART 2 – DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	1,232,461	2,456,502	2,725,003
2. Allied lines	1,134,834	2,251,508	2,402,170
3. Farmowners multiple peril			
4. Homeowners multiple peril	1,716,212	3,307,087	3,544,041
5. Commercial multiple peril	12,993,967	25,096,225	24,818,028
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	3,698,598	6,515,991	5,007,553
10. Financial guaranty			
11.1 Medical professional liability-occurrence			
11.2 Medical professional liability-claims made			
12. Earthquake	16,949	28,961	35,235
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health	12,059	27,833	30,559
16. Workers' compensation	6,057,251	12,223,783	10,962,496
17.1 Other liability-occurrence	27,473,657	52,755,275	51,383,473
17.2 Other liability-claims made	58,743	216,545	473,741
17.3 Excess Workers' Compensation			
18.1 Products liability-occurrence	613,987	1,215,106	1,093,970
18.2 Products liability-claims made			
19.1, 19.2 Private passenger auto liability	1,458,588	3,047,841	3,658,357
19.3, 19.4 Commercial auto liability	7,086,710	13,288,252	15,927,979
21. Auto physical damage	2,918,934	5,713,141	6,526,772
22. Aircraft (all perils)			
23. Fidelity	1,381,577	2,897,731	2,952,618
24. Surety	17,095,601	30,902,629	25,905,875
26. Burglary and theft	1,422	3,676	4,208
27. Boiler and machinery	861	1,953	708
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	84,952,411	161,950,039	157,452,786

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	117,488	2,398	119,886	507,191	10,351	393,624	911,166	23,434	(50,572)	(27,138)
2. 2010	216,520	201,178	417,698	74,803	3,117	77,920	171,220	7,134	159,943	338,297	29,503	(30,984)	(1,481)
3. Subtotals 2010 + prior	817,765	658,123	1,475,888	192,291	5,515	197,806	678,411	17,485	553,567	1,249,463	52,937	(81,556)	(28,619)
4. 2011	344,793	424,854	769,647	159,294	47,581	206,875	249,422	34,012	273,912	557,346	63,923	(69,349)	(5,426)
5. Subtotals 2011 + prior	1,162,558	1,082,977	2,245,535	351,585	53,096	404,681	927,833	51,497	827,479	1,806,809	116,860	(150,905)	(34,045)
6. 2012	X X X	X X X	X X X	X X X	308,182	308,182	X X X	178,253	310,977	489,230	X X X	X X X	X X X
7. Totals	1,162,558	1,082,977	2,245,535	351,585	361,278	712,863	927,833	229,750	1,138,456	2,296,039	116,860	(150,905)	(34,045)

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. 10.052 2. -13.934 3. -1.516
Col. 13, Line 7
Line 8

4. -3.130

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	343,899	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	818,248	1,593,309
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	27,918,898	28,393,247
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	27,918,898	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	3,268,575	
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	(230,295)	(378,123)
7. Deduct amounts received on disposals	2,607,961	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)	102,694,908	102,263,460
12. Total valuation allowance	(563,245)	(573,847)
13. Subtotal (Line 11 plus Line 12)	102,131,663	101,689,613
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	102,131,663	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	4,586,631	11,013,597
2.2 Additional investment made after acquisition	2,957,193	32,939
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(42,142)	(267,720)
6. Total gain (loss) on disposals	(9,327)	(14,634)
7. Deduct amounts received on disposals	946,995	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)	17,348,438	10,803,078
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	17,348,438	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	446,089,328	716,965,406
3. Accrual of discount	1,552,897	3,293,189
4. Unrealized valuation increase (decrease)	34,407,929	(21,111,343)
5. Total gain (loss) on disposals	6,430,140	9,989,028
6. Deduct consideration for bonds and stocks disposed of	402,464,218	718,342,462
7. Deduct amortization of premium	8,375,219	15,792,409
8. Total foreign exchange change in book/adjusted carrying value	525,717	(5,742,804)
9. Deduct current year's other than temporary impairment recognized	12,417,350	11,758,484
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,612,688,294	3,546,939,070
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,612,688,294	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)	2,164,756,841	545,317,892	410,809,451	(16,799,139)	2,164,756,841	2,282,466,143		2,202,455,089
2. Class 2 (a)	620,329,785	5,556,205	47,969,531	21,897,511	620,329,785	599,813,970		583,240,664
3. Class 3 (a)	169,510,846	6,170,458	11,428,042	(6,674,958)	169,510,846	157,578,304		155,217,817
4. Class 4 (a)	140,846,896	10,615,360	20,978,043	(2,356,042)	140,846,896	128,128,171		152,380,147
5. Class 5 (a)	32,842,402		4,274,864	(1,362,447)	32,842,402	27,205,091		35,378,514
6. Class 6 (a)	787,242		119,475	(134,239)	787,242	533,528		1,974,643
7. Total Bonds	3,129,074,012	567,659,915	495,579,406	(5,429,314)	3,129,074,012	3,195,725,207		3,130,646,874
PREFERRED STOCK								
8. Class 1	2,193,750	1,572		(2,193,982)	2,193,750	1,340		
9. Class 2	6,686,000		931,421	3,119,188	6,686,000	8,873,767		6,304,400
10. Class 3	3,740,000			(380,000)	3,740,000	3,360,000		2,942,000
11. Class 4	298,000				298,000	298,000		298,000
12. Class 5								
13. Class 6								
14. Total Preferred Stock	12,917,750	1,572	931,421	545,206	12,917,750	12,533,107		9,544,400
15. Total Bonds & Preferred Stock	3,141,991,762	567,661,487	496,510,827	(4,884,108)	3,141,991,762	3,208,258,314		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 \$ 177,001,402; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	177,001,402	X X X	177,001,402	15,121	

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	747,321,151	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	669,331,585	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)	177,001,402	99,011,836
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	177,001,402	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	18,080,721	45,879,928
3. Accrual of discount	23,497	2,071
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	53,644,478	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)	1,118,757	36,659,017
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,118,757	36,659,017

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
One story office building, 9450 Seward Rd.	Fairfield	OH	11/30/1998					8,298
0199999 Acquired by Purchase								8,298
0399999 Totals								8,298

E01

SCHEDULE A - PART 3

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

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

NONE

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
B2022701	ALBUQUERQUE	NM		05/10/2012	5.250	36,295		49,263
B2030205	ANAHEIM	CA		05/10/2012	5.875	97,508		215,568
B2022402	ARLETA	CA		05/10/2012	5.375	13,001		17,335
B2020104	ARROYO GRANDE	CA		05/10/2012	4.875	20,043		31,343
B2012101	ATHENS	GA		05/10/2012	5.750	3,684		4,930
B2020904	ATLANTA	GA		05/10/2012	4.625	10,834		24,572
B2011301	ATLANTA	GA		04/09/2012	4.875	22,561		30,084
B2020902	ATLANTA	GA		05/10/2012	4.500	48,754		86,912
B2040406	ATLANTA	GA		06/11/2012	5.125	22,534		30,368
B2031301	ATLANTA	GA		06/11/2012	4.750	23,231		31,678
B2030701	ATLANTA	GA		06/11/2012	5.250	17,656		23,984
B2031404	AUSTIN	TX		06/11/2012	5.000	10,919		14,710
B2021303	AVONDALE	AZ		05/10/2012	5.375	10,022		13,369
B1120801	BALDWIN	GA		04/09/2012	6.500	5,482		7,371
B1122103	BALTIMORE	MD		06/11/2012	5.000	8,828		11,811
B2010502	BATTLE GROUND	WA		04/09/2012	5.375	9,699		13,309
B2041702	BIRMINGHAM	MI		06/11/2012	6.500	13,009		17,786
B2022806	BONITA SPRINGS	FL		06/11/2012	5.500	10,222		14,208
B2013101	BROOKSVILLE	FL		04/09/2012	5.250	18,133		25,943
B2011804	BRUNSWICK	GA		04/09/2012	5.500	68,737		92,597
B2022702	BUFFALO	NY		06/11/2012	5.250	6,505		10,342
B2011901	BURBANK	CA		05/10/2012	5.000	10,834		17,801
B2012001	CAMARILLO	CA		04/09/2012	5.250	16,868		23,868
B2032601	CENTENNIAL	CO		06/11/2012	5.125	18,585		24,941
B2021502	CHESTERFIELD TOWNSHIP	MI		05/10/2012	5.500	27,086		48,743
B2012704	CHICAGO	IL		05/10/2012	5.250	52,004		71,105
B1121903	CITY OF INDUSTRY	CA		04/09/2012	5.125	18,133		27,478
B2012707	CLOVERDALE	CA		05/10/2012	5.250	32,503		43,369
B2020605	COLUMBUS	OH		04/09/2012	4.875	8,012		10,812
B2012901	CORAL GABLES	FL		04/09/2012	5.625	4,850		9,370
B2021501	CYPRESS	TX		05/10/2012	5.250	12,730		17,627
B2022704	DALLAS	TX		06/11/2012	4.750	7,434		17,330
B2020305	DETROIT	MI		06/11/2012	6.125	10,547		14,496
B2031305	DORAVILLE	GA		06/11/2012	5.125	33,453		45,040
B2031902	DULUTH	GA		06/11/2012	5.500	13,706		18,343
B1122701	DURHAM	NC		04/09/2012	5.125	19,187		26,525
B2022101	EL DORADO	KS		06/11/2012	5.250	8,828		11,969

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
B2020103	EL MONTE	CA		04/09/2012	4.500	5,060		35,111
B2022807	EL PASO	TX		05/10/2012	5.500	13,001		17,465
B2031603	EL PASO	TX		06/11/2012	5.250	8,363		11,383
B2032101	ENGLEWOOD	CO		06/11/2012	5.625	3,624		4,832
B2011603	EVERETT	WA		04/09/2012	5.250	6,030		8,763
B2011801	FAIRFAX CITY	VA		05/10/2012	5.125	9,209		40,715
B2032203	FAIRVIEW	OR		06/11/2012	5.625	39,493		53,041
B2021404	FONTANA	CA		04/09/2012	5.000	31,206		45,999
B2022401	GARDEN GROVE	CA		06/11/2012	4.750	8,735		21,986
B2022707	GARDEN GROVE	CA		06/11/2012	5.250	4,460		5,956
B2022302	GAYLORD	MI		05/10/2012	5.750	7,584		10,455
B2030804	GRAND RAPIDS	MI		06/11/2012	5.500	15,332		21,261
B2030802	GRAND RAPIDS	MI		06/11/2012	5.500	17,656		23,677
B1111402	GREENLAWN	NY		04/09/2012	5.750	16,868		23,261
B2011302	HESPERIA	CA		04/09/2012	5.000	10,964		16,817
B2021703	HICKORY	NC		05/10/2012	4.750	15,980		23,272
B2042401	HOUSTON	TX		06/11/2012	4.500	14,868		19,867
B2032803	HUNTLEY	IL		05/10/2012	5.750	17,118		23,749
B1122005	INDIANAPOLIS	IN		04/09/2012	5.375	15,181		20,309
B2021601	JASPER	GA		06/11/2012	6.125	3,740		5,343
B2031501	KILLEEN	TX		06/11/2012	5.500	16,726		22,822
B2020901	KIRKLAND	WA		06/11/2012	4.875	13,009		20,016
B2030204	LAGUNA BEACH	CA		05/10/2012	5.875	97,508		180,660
B2011103	LATHROP	CA		04/09/2012	4.750	51,447		75,788
B2021302	LAYTON	UT		04/09/2012	5.250	10,543		14,802
B2040501	LIVERMORE	CA		06/11/2012	4.500	30,665		43,423
B2012201	LIVONIA	MI		04/09/2012	6.000	8,012		10,871
B2012705	LOMBARD	IL		05/10/2012	5.000	12,730		16,999
B2012706	LOMBARD	IL		05/10/2012	5.000	4,875		6,631
B2021301	LORTON	VA		06/11/2012	5.375	26,483		37,393
B2032603	LOS ANGELES	CA		06/11/2012	5.250	5,575		7,471
B2030601	LOS ANGELES	CA		06/11/2012	5.250	4,646		6,272
B2012602	LOS ANGELES	CA		04/09/2012	4.750	8,603		18,032
B2012603	LOS ANGELES	CA		04/09/2012	5.250	12,651		16,919
B1120501	LUFKIN	TX		04/09/2012	5.375	27,832		37,607
B2021704	LYNNWOOD	WA		04/09/2012	4.875	12,651		16,944
B2011601	LYNNWOOD	WA		04/09/2012	4.875	18,555		24,880
B2010501	MADEIRA BEACH	FL		05/10/2012	5.375	29,794		39,762

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
B1112301	MARSHALL	MI		04/09/2012	6.000	7,169		9,556
B1110402	MERCED	CA		04/09/2012	5.375	14,338		50,393
B1112901	MOBILE	AL		05/10/2012	5.875	9,210		12,340
B1112903	MOBILE	AL		05/10/2012	5.875	18,960		25,666
B2032801	MURFREESBORO	TN		06/11/2012	5.750	6,505		21,893
B2010401	NEW ROCHELLE	NY		04/09/2012	5.250	67,472		97,522
B1110804	NILES	IL		05/10/2012	5.250	26,002		35,352
B2021702	NORTH HILLS	CA		06/11/2012	5.375	6,505		10,547
B2021701	NORTH HOLLYWOOD	CA		06/11/2012	5.625	14,403		21,568
B1122101	NORTH RICHLAND HILLS	TX		04/09/2012	4.750	15,181		21,001
B2012402	NORTHFIELD	IL		04/09/2012	4.500	7,591		12,659
B2020602	OJAI	CA		04/09/2012	5.000	11,808		27,529
B2031308	OMAHA	NE		06/11/2012	5.250	11,616		15,528
B2012902	OMAHA	NE		04/09/2012	5.250	23,615		33,154
B2020302	PALM DESERT	CA		04/09/2012	4.875	5,482		7,532
B2020303	PALM DESERT	CA		04/09/2012	4.750	3,837		5,507
B2011304	PALM DESERT	CA		04/09/2012	5.875	15,181		20,275
B2022805	PALO ALTO	CA		04/09/2012	5.375	25,302		49,018
B2031202	PASADENA	CA		06/11/2012	4.625	16,726		34,001
B1112201	PETOSKEY	MI		05/10/2012	6.000	19,502		26,836
B2012604	PLANT CITY	FL		05/10/2012	5.125	13,001		18,277
B1102706	PLATTE CITY	MO		04/09/2012	5.125	10,332		13,781
B2021403	PORT ARTHUR	TX		05/10/2012	4.750	12,459		16,826
B2031605	RAMONA	CA		06/11/2012	5.000	26,948		35,971
B2031607	RAMONA	CA		06/11/2012	5.000	4,646		6,207
B2030604	RANCHO CORDOVA	CA		05/10/2012	4.750	30,336		42,860
B2012403	RANCHO DOMINQUEZ	CA		04/09/2012	4.750	13,073		36,325
B2022810	RIVERSIDE	CA		05/10/2012	5.250	4,875		7,151
B2031203	RIVERSIDE	CA		06/11/2012	5.500	5,111		7,220
B2040201	ROANOKE	TX		06/11/2012	5.250	16,262		23,408
B2022803	ROCKMART	GA		05/10/2012	5.625	7,584		10,141
B2022301	SACRAMENTO	CA		06/11/2012	5.000	7,899		11,067
B2022201	SALISBURY	NC		06/11/2012	5.125	17,888		68,708
B2022808	SAN ANTONIO	TX		06/11/2012	4.845	15,797		22,516
B2022809	SAN ANTONIO	TX		06/11/2012	4.845	18,585		29,736
B2020101	SAN ANTONIO	TX		04/09/2012	4.875	15,181		20,950
B2032102	SAN BERNARDINO	CA		06/11/2012	5.250	14,775		20,583
B2022708	SAN DIEGO	CA		06/11/2012	4.875	41,816		58,459

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
B2012002	SAN DIEGO	CA		04/09/2012	4.750	15,603		20,874
B1113002	SANTA CLARITA	CA		04/09/2012	5.125	10,121		16,488
B2020301	SANTA MARIA	CA		05/10/2012	4.750	31,419		42,058
B2030902	SEATTLE	WA		06/11/2012	4.875	16,726		22,339
B2031310	SEATTLE	WA		06/11/2012	4.875	25,926		38,536
B2030603	SILOAM SPRINGS	AR		06/11/2012	5.500	11,151		14,868
B2012601	SOUTH SAN FRANCISCO	CA		04/09/2012	5.375	58,616		102,127
B2021503	SOUTHLAKE	TX		04/09/2012	5.000	6,747		10,247
B2021504	SOUTHLAKE	TX		04/09/2012	5.000	8,012		12,980
B2012702	ST. LOUIS	MO		05/10/2012	5.500	9,480		15,135
B2012703	ST. LOUIS	MO		05/10/2012	5.375	8,938		15,395
B1122102	STOCKBRIDGE	GA		04/09/2012	5.750	11,259		15,088
B2020603	STOCKTON	CA		05/10/2012	4.875	12,459		27,508
B2030602	TARZANA	CA		06/11/2012	4.875	5,575		11,532
B2021401	TOMBALL	TX		05/10/2012	4.875	4,875		6,501
B2020102	TOWN OF LANCASTER	NY		06/11/2012	5.750	21,373		30,321
B2031502	TUCSON	AZ		06/11/2012	5.375	6,923		9,971
B1121602	TUKWILA	WA		05/10/2012	4.750	10,834		35,840
B2010504	VAN NUYS	CA		04/09/2012	5.125	11,808		16,834
B2031403	VICTORIA	TX		06/11/2012	5.500	22,302		31,799
B2022705	VICTORVILLE	CA		05/10/2012	5.750	7,584		10,661
B1020409	WEST COVINA	CA		06/11/2012	5.875	41,816		66,952
B2030803	WEST HILLS	CA		06/11/2012	5.500	22,302		34,150
B2010503	WEST HOLLYWOOD	CA		04/09/2012	5.000	47,230		76,673
B2031903	WINTER PARK	FL		06/11/2012	5.250	13,009		18,566
B2013104	YORBA LINDA	CA		05/10/2012	4.875	16,252		35,417
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	2,490,507		3,953,777
0899999 Total Mortgages in good standing				X X X	X X X	2,490,507		3,953,777
3399999 Totals				X X X	X X X	2,490,507		3,953,777

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
A8031101	ENDICOTT	NY		06/12/2008	05/16/2012	112,173							112,173	112,173			
A9102102	MESA	AZ		01/05/2010	06/01/2012	18,481							18,481	18,481			
A8091109	MONTEZUMA	GA		12/11/2008	05/17/2012	15,896							15,896	15,896			
A9080601	PINEVILLE	NC		11/05/2009	05/21/2012	25,237							25,237	25,237			
B0012202	SHORELINE	WA		05/06/2010	05/03/2012	11,724							11,724	11,724			
0199999 Mortgages closed by repayment						183,511							183,511	183,511			
A7102205	ABILENE	TX		03/14/2008		130							130	130			
A8082505	ABILENE	TX		12/11/2008		248							248	248			
A8081204	ABILENE	TX		11/13/2008		286							286	286			
A9021303	ADDISON	TX		10/19/2009		62							62	62			
A8013103	AGOURA HILLS	CA		05/09/2008		896							896	896			
A8092403	ALAMEDA	CA		12/11/2008		122							122	122			
A9030503	ALBANY	OR		10/19/2009		183							183	183			
A7120407	ALBUQUERQUE	NM		03/14/2008		521							521	521			
A7120402	ALBUQUERQUE	NM		03/14/2008		381							381	381			
A7120403	ALBUQUERQUE	NM		03/14/2008		381							381	381			
A7120404	ALBUQUERQUE	NM		03/14/2008		404							404	404			
A7120409	ALBUQUERQUE	NM		03/14/2008		433							433	433			
A7120411	ALBUQUERQUE	NM		03/14/2008		510							510	510			
A7091704	ALBUQUERQUE	NM		01/15/2008		216							216	216			
A6092202	ALBUQUERQUE	NM		06/30/2008		626							626	626			
A9040103	ALBUQUERQUE	NM		10/19/2009		207							207	207			
A9040105	ALBUQUERQUE	NM		10/19/2009		142							142	142			
B0060403	ALBUQUERQUE	NM		08/10/2010		382							382	382			
B0050701	ALBUQUERQUE	NM		08/10/2010		77							77	77			
B0040504	ALBUQUERQUE	NM		07/08/2010		45							45	45			
B0040505	ALBUQUERQUE	NM		07/08/2010		25							25	25			
B0040506	ALBUQUERQUE	NM		07/08/2010		103							103	103			
B2022701	ALBUQUERQUE	NM		05/10/2012									86	86			
A9042201	ALGONA	WA		10/19/2009		1,150							1,150	1,150			
A8112501	ALHAMBRA	CA		10/19/2009		696							696	696			
A8020810	ALHAMBRA	CA		04/14/2008		663							663	663			
A9082701	ALOHA	OR		11/05/2009		240							240	240			

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
B0031802	ALPHARETTA	GA		06/08/2010		176							176	176			
A9022301	ALPHARETTA	GA		10/19/2009		169							169	169			
A8030401	ALPHARETTA	GA		06/12/2008		1,083							1,083	1,083			
A8021905	ALPHARETTA	GA		06/12/2008		673							673	673			
B1101301	ALTAMONTE SPRING	FL		01/31/2012									33	33			
A7092105	ALVIN	TX		01/15/2008		300							300	300			
B0021904	AMARILLO	TX		09/07/2010		36							36	36			
B0071605	AMELIA	OH		10/07/2010		117							117	117			
A8042101	AMERICAN FORK	UT		08/13/2008		739							739	739			
A7100102	AMHERST	NY		01/15/2008		518							518	518			
A7041301	AMMON	ID		02/14/2008		967							967	967			
B2030205	ANAHEIM	CA		05/10/2012									143	143			
B0032507	ANAHEIM	CA		07/08/2010		87							87	87			
A8012306	ANGOLA	IN		04/14/2008		154							154	154			
A8050904	ANN ARBOR	MI		08/13/2008		254							254	254			
A9061609	ANSON	TX		01/05/2010		57							57	57			
A7122706	APACHE JUNCTION	AZ		03/14/2008		932							932	932			
A9030422	APPLE VALLEY	CA		10/19/2009		118							118	118			
A8013104	APPLE VALLEY	MN		04/14/2008		698							698	698			
B0031701	ARCOLA	TX		12/09/2010		32							32	32			
A6011103	ARDMORE	OK		06/12/2008		788							788	788			
B2022402	ARLETA	CA		05/10/2012									21	21			
A9122102	ARLINGTON	TX		03/04/2010		130							130	130			
B0061004	ARLINGTON	TX		09/07/2010		75							75	75			
A9080501	ARLINGTON	TX		10/27/2009		43							43	43			
A9040801	ARLINGTON	TX		10/19/2009		39							39	39			
A9031301	ARLINGTON	TX		10/19/2009		231							231	231			
A7110504	ARLINGTON	TX		02/14/2008		465							465	465			
A8022103	ARLINGTON	TX		06/12/2008		231							231	231			
B0050601	ARMA	KS		12/09/2010		24							24	24			
B2020104	ARROYO GRANDE	CA		05/10/2012									34	34			
A6113004	ARTESIA	CA		07/14/2008		311							311	311			
A8011603	ASHLAND	OH		04/14/2008		155							155	155			
A6052201	ASHLAND	VA		05/09/2008		481							481	481			
A8021406	ATASCADERO	CA		05/09/2008		230							230	230			

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
A8032001	ATASCADERO	CA		07/14/2008		624							624	624			
A9042707	ATASCADERO	CA		10/19/2009		221							221	221			
B2012101	ATHENS	GA		05/10/2012									8	8			
B0090801	ATHENS	GA		12/09/2010		93							93	93			
B0090802	ATHENS	GA		12/09/2010		85							85	85			
A7091705	ATHENS	GA		01/15/2008		1,730							1,730	1,730			
B2020904	ATLANTA	GA		05/10/2012									28	28			
A7120602	ATLANTA	GA		03/14/2008		160							160	160			
A8021501	ATLANTA	GA		05/09/2008		352							352	352			
A8030501	ATLANTA	GA		05/09/2008		926							926	926			
A8020801	ATLANTA	GA		05/09/2008		913							913	913			
A9081801	ATLANTA	GA		12/03/2009		277							277	277			
A8072812	ATLANTA	GA		10/10/2008		1,154							1,154	1,154			
A8072803	ATLANTA	GA		10/10/2008		706							706	706			
A8050201	ATLANTA	GA		08/13/2008		385							385	385			
A8082010	ATLANTA	GA		12/11/2008		319							319	319			
A8081101	ATLANTA	GA		11/13/2008		509							509	509			
B0072201	ATLANTA	GA		10/07/2010		463							463	463			
B0051102	ATLANTA	GA		07/08/2010		47							47	47			
B1120703	ATLANTA	GA		03/08/2012									45	45			
B2011301	ATLANTA	GA		04/09/2012									56	56			
B2020902	ATLANTA	GA		05/10/2012									126	126			
A9081902	AUBURN	KS		03/04/2010		19							19	19			
A9101604	AUBURN	WA		01/05/2010		871							871	871			
B0060703	AUBURN	WA		09/07/2010		350							350	350			
A8081802	AUBURN HILLS	MI		12/11/2008		399							399	399			
A9031304	AUBURN MILLS	MI		10/19/2009		52							52	52			
A8121508	AUGUSTA	GA		10/19/2009		206							206	206			
A7110501	AURORA	CO		02/14/2008		213							213	213			
A7112105	AURORA	CO		02/14/2008		616							616	616			
A5110704	AURORA	CO		06/12/2008		230							230	230			
A8041804	AUSTIN	TX		08/13/2008		202							202	202			
A7100302	AUSTIN	TX		01/15/2008		324							324	324			
A7092110	AUSTIN	TX		01/15/2008		373							373	373			
A7091102	AUSTIN	TX		01/15/2008		691							691	691			

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
A9040705	AUSTIN	TX		10/19/2009		145							145	145			
A8080802	AUSTIN	TX		11/13/2008		449							449	449			
A8082003	AUSTIN	TX		11/13/2008		914							914	914			
A8091203	AUSTIN	TX		12/11/2008		333							333	333			
A8052802	AUSTIN	TX		08/13/2008		294							294	294			
A9122105	AUSTIN	TX		04/08/2010		63							63	63			
B0052102	AUSTIN	TX		08/10/2010		114							114	114			
A9121701	AVON	CT		05/06/2010		214							214	214			
A7120708	AVON	OH		03/14/2008		470							470	470			
B2021303	AVONDALE	AZ		05/10/2012									23	23			
A8021504	BAKERSFIELD	CA		12/11/2008		383							383	383			
A8012102	BAKERSFIELD	CA		04/14/2008		546							546	546			
B0040803	BAKERSFIELD	CA		08/10/2010		87							87	87			
B0031003	BAKERSFIELD	CA		09/07/2010		136							136	136			
B1120801	BALDWIN	GA		04/09/2012									15	15			
A9101304	BALDWIN PARK	CA		01/05/2010		131							131	131			
A7082801	BALTIMORE	MD		01/15/2008		531							531	531			
B1111601	BALTIMORE	MD		02/21/2012									16	16			
A8051601	BARLETT	TN		09/11/2008		200							200	200			
B0021901	BASEHOR	KS		09/07/2010		38							38	38			
B2010502	BATTLE GROUND	WA		04/09/2012									31	31			
A8052901	BAYTOWN	TX		09/11/2008		994							994	994			
A7092005	BAYTOWN	TX		01/15/2008		964							964	964			
A5050901	BEAR	DE		06/12/2008		418							418	418			
B0032604	BEAUMONT	TX		07/08/2010		99							99	99			
B0070901	BEAUMONT	TX		10/07/2010		284							284	284			
B0081012	BEAVERCREEK	OH		12/09/2010		364							364	364			
B0032603	BEAVERTON	OR		07/08/2010		71							71	71			
B1101201	BEAVERTON	OR		01/31/2012									36	36			
B0062502	BEAVERTON	OR		09/07/2010		116							116	116			
A7120414	BEDFORD	TX		02/14/2008		307							307	307			
B0032512	BEDFORD PARK	IL		08/10/2010		232							232	232			
B1083101	BEL AIR	MD		01/31/2012									68	68			
A9081811	BELLFLOWER	CA		11/05/2009		227							227	227			
A9030602	BELLINGHAM	WA		10/19/2009		90							90	90			

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
B0063001	BEND	OR		10/07/2010		219							219	219			
A8032505	BEND	OR		07/14/2008		224							224	224			
A5051801	BENNETTSVILLE	SC		06/12/2008		1,457							1,457	1,457			
A8031004	BENSON	AZ		07/14/2008		2,017							2,017	2,017			
A9030407	BERKELEY	CA		10/19/2009		402							402	402			
A7102204	BERKELEY	CA		01/15/2008		746							746	746			
A9112002	BERKELEY	CA		04/08/2010		49							49	49			
A8011401	BERMUDA DUNES	CA		04/14/2008		721							721	721			
A7120405	BERNALILLO	NM		03/14/2008		236							236	236			
A8061208	BETHEL	CT		09/11/2008		244							244	244			
A8042501	BETHLEHEM	PA		09/11/2008		1,079							1,079	1,079			
B0072610	BETHPAGE	NY		12/09/2010		298							298	298			
A6101108	BEVERLY	MA		07/14/2008		534							534	534			
B1092602	BEVERLY HILLS	CA		01/31/2012									36	36			
A8050902	BINGHAM	ME		08/13/2008		371							371	371			
A8061101	BIRMINGHAM	AL		09/11/2008		349							349	349			
A8082001	BIRMINGHAM	MI		12/11/2008		335							335	335			
A9031103	BLOOMINGTON	MN		10/19/2009		219							219	219			
A7110901	BLOOMSBURG	PA		02/14/2008		482							482	482			
B0010701	BLOSSOM	TX		07/08/2010		19							19	19			
B0030901	BLUE SPRINGS	MO		06/08/2010		152							152	152			
A8043001	BLUFFTON	SC		08/13/2008		288							288	288			
B0071410	BOCA RATON	FL		10/07/2010		465							465	465			
B0011903	BOERNE	TX		04/08/2010		30							30	30			
A7100203	BOISE	ID		01/15/2008		289							289	289			
A8021403	BOISE	ID		05/09/2008		311							311	311			
A8111102	BOISE	ID		10/19/2009		43							43	43			
A9122202	BOISE	ID		04/08/2010		83							83	83			
A9092502	BOLINGBROOK	IL		01/05/2010		480							480	480			
A8031904	BOONE	NC		07/14/2008		313							313	313			
A9061604	BORGER	TX		11/05/2009		56							56	56			
B0030502	BOSTON	MA		06/08/2010		190							190	190			
A8041803	BOULDER	CO		07/14/2008		152							152	152			
A7111901	BOUNTIFUL	UT		02/14/2008		485							485	485			
A9111702	BOUNTIFUL	UT		02/04/2010		36							36	36			

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
B0051302	BOWMANSVILLE	NY		08/10/2010		289							289	289			
A7110702	BRADENTON	FL		02/14/2008		153							153	153			
B0071504	BREA	CA		11/09/2010		480							480	480			
A8012404	BRIDGEWATER	MA		04/14/2008		160							160	160			
A8030609	BRIGHTON	MI		07/14/2008		280							280	280			
A8021201	BROCKPORT	NY		04/14/2008		1,083							1,083	1,083			
A8121505	BROCKTON	MA		10/19/2009		341							341	341			
A9032001	BRONX	NY		10/19/2009		76							76	76			
B0090103	BRONX	NY		12/09/2010		138							138	138			
B0090104	BRONX	NY		12/09/2010		138							138	138			
B1112303	BROOKLYN HEIGHTS	OH		02/21/2012									32	32			
A9102702	BROOKSHIRE	TX		05/06/2010		30							30	30			
B2013101	BROOKSVILLE	FL		04/09/2012									59	59			
B0062506	BROWNSBURG	IN		10/07/2010		538							538	538			
A8022801	BROWNSVILLE	TX		05/09/2008		904							904	904			
B2011804	BRUNSWICK	GA		04/09/2012									231	231			
A8093005	BRUNSWICK	OH		12/11/2008		160							160	160			
A9061101	BRYAN	TX		12/03/2009		56							56	56			
A8022002	BUFFALO	MN		05/09/2008		409							409	409			
A8012802	BUFFALO	NY		04/14/2008		275							275	275			
A9032102	BULLARD	TX		10/27/2009		82							82	82			
B0071411	BURBANK	CA		11/09/2010		194							194	194			
B0062902	BURBANK	CA		10/07/2010		140							140	140			
B2011901	BURBANK	CA		05/10/2012									18	18			
A9021701	BURBANK	CA		10/19/2009		132							132	132			
A8082904	BURLINGAME	CA		12/11/2008		719							719	719			
A5030301	BURLINGAME	CA		05/09/2008		1,005							1,005	1,005			
B0052004	BURLINGTON	KS		12/09/2010		24							24	24			
A9021905	BURLINGTON	WA		10/19/2009		118							118	118			
A9060801	BURLINGTON	WA		10/19/2009		231							231	231			
B1082503	BURLINGTON	WA		01/31/2012									62	62			
A8022003	BURNSVILLE	MN		05/09/2008		1,074							1,074	1,074			
A8022005	BURNSVILLE	MN		05/09/2008		1,242							1,242	1,242			
B0090102	BYRAM	MS		12/09/2010		124							124	124			
A9091703	CALERA	OK		06/08/2010		20							20	20			

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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
A8041802	CALHOUN	GA		07/14/2008		253							253	253			
A7121205	CALHOUN	GA		05/09/2008		190							190	190			
B2012001	CAMARILLO	CA		04/09/2012									68	68			
B0071203	CAMERON	NC		10/07/2010		282							282	282			
A7113001	CAMILLAS	NY		03/14/2008		329							329	329			
B0072306	CAMPBELL	CA		11/09/2010		329							329	329			
B0042301	CANOGA PARK	CA		08/10/2010		218							218	218			
A8021904	CANOGA PARK	CA		06/12/2008		221							221	221			
A9102004	CANOGA PARK	CA		01/05/2010		554							554	554			
A9102004-2	CANOGA PARK	CA		01/31/2012									24	24			
A8021304	CANTON	GA		04/14/2008		255							255	255			
A8090305	CANTON	MI		12/11/2008		98							98	98			
B0012502	CANTON	TX		08/10/2010		76							76	76			
B0021905	CANYON LAKE	TX		09/07/2010		49							49	49			
B0032503	CAPE CORAL	FL		08/10/2010		333							333	333			
B0082401	CARROLLTON	TX		12/09/2010		83							83	83			
A7102601	CARSON	CA		02/14/2008		354							354	354			
A9102302	CARSON	CA		01/05/2010		455							455	455			
B0061405	CARSON	CA		09/07/2010		434							434	434			
A6071702	CARSON CITY	NV		05/09/2008		282							282	282			
A5081704	CARSON CITY	NV		06/12/2008		561							561	561			
A5112206	CARSON CITY	NV		06/12/2008		761							761	761			
B0030101	CARY	NC		06/08/2010		111							111	111			
B0072001	CASTLE ROCK	CO		10/07/2010		166							166	166			
B0071302	CATHEDRAL CITY	CA		10/07/2010		278							278	278			
A5062801	CATHEDRAL CITY	CA		05/09/2008		1,176							1,176	1,176			
A8073101	CATHEDRAL CITY	CA		10/10/2008		423							423	423			
A8030403	CEDAR CITY	UT		06/12/2008		210							210	210			
B0061002	CEDAR HILL	TX		09/07/2010		87							87	87			
A9062501	CENTEREACH	NY		10/19/2009		330							330	330			
A8072807	CENTERVILLE	GA		10/10/2008		1,090							1,090	1,090			
A8052902	CENTERVILLE	UT		09/11/2008		413							413	413			
B0011102	CENTRALIA	WA		04/08/2010		91							91	91			
A8012406	CHANDLER	AZ		04/14/2008		1,448							1,448	1,448			
A9042402	CHANDLER	AZ		10/19/2009		198							198	198			

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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
A9091401	CHANDLER	AZ		12/03/2009		582							582	582			
B0042803	CHANDLER	AZ		07/08/2010		81							81	81			
A9111302	CHANDLER	AZ		01/05/2010		325							325	325			
B0061731	CHANHASSEN	MN		09/07/2010		236							236	236			
B0071606	CHANTILLY	VA		03/08/2012									41	41			
A9042403	CHARLESTON	SC		10/19/2009		240							240	240			
A8022211	CHARLESTON	SC		06/12/2008		540							540	540			
B0052006	CHARLOTTE	NC		09/07/2010		235							235	235			
B0072601	CHARLOTTE	NC		11/09/2010		1,165							1,165	1,165			
B1120901	CHARLOTTE	NC		03/08/2012									28	28			
B1120902	CHARLOTTE	NC		03/08/2012									25	25			
B0080606	CHATSWORTH	CA		12/09/2010		67							67	67			
B0063003	CHATSWORTH	CA		11/09/2010		165							165	165			
B0071207	CHATSWORTH	CA		12/09/2010		97							97	97			
A9120803	CHATSWORTH	CA		03/04/2010		86							86	86			
B0051205	CHATSWORTH	CA		08/10/2010		144							144	144			
A8012201	CHATTANOOGA	TN		04/14/2008		332							332	332			
B0012601	CHENEY	KS		09/07/2010		34							34	34			
A8030505	CHESAPEAKE	VA		06/12/2008		316							316	316			
A8122302	CHESAPEAKE	VA		10/19/2009		302							302	302			
A8080804	CHESTERFIELD	IN		11/13/2008		191							191	191			
B2021502	CHESTERFIELD TOW	MI		05/10/2012									42	42			
A9061701	CHICAGO	IL		10/27/2009		18,905							18,905	18,905			
A8071805	CHICAGO	IL		10/10/2008		116							116	116			
A8022107	CHICAGO	IL		06/12/2008		709							709	709			
B0032513	CHICAGO	IL		08/10/2010		196							196	196			
B0032511	CHICAGO	IL		08/10/2010		228							228	228			
B0060404	CHICAGO	IL		09/07/2010		133							133	133			
B0060802	CHICAGO	IL		10/07/2010		226							226	226			
B0051204	CHICAGO	IL		10/07/2010		341							341	341			
B1070607	CHICAGO	IL		02/21/2012									24	24			
B1070608	CHICAGO	IL		01/31/2012									28	28			
B1070609	CHICAGO	IL		01/31/2012									26	26			
B2012704	CHICAGO	IL		05/10/2012									84	84			
A7102501	CHICAGO RIDGE	IL		02/14/2008		763							763	763			

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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
B0020902	CHICO	CA		05/06/2010		60							60	60			
B0082001	CHICO	CA		11/09/2010		377							377	377			
A7111202	CHICO	CA		02/14/2008		809							809	809			
A8030402	CHUBBUCK	ID		06/12/2008		140							140	140			
A6110102	CHULA VISTA	CA		07/14/2008		296							296	296			
A8111801	CHULA VISTA	CA		10/19/2009		63							63	63			
A9030306	CHULA VISTA	CA		10/19/2009		155							155	155			
A9030416	CHULA VISTA	CA		10/19/2009		69							69	69			
A7111403	CICERO	IL		03/14/2008		761							761	761			
A7111201	CINCINNATI	OH		09/11/2008		1,013							1,013	1,013			
A7080107	CINCINNATI	OH		02/14/2008		295							295	295			
A7121802	CINCINNATI	OH		03/14/2008		711							711	711			
A7122703	CINCINNATI	OH		09/11/2008		349							349	349			
A8032710	CINCINNATI	OH		09/11/2008		867							867	867			
B1090703	CINCINNATI	OH		01/31/2012									17	17			
B0042103	CINCINNATI	OH		09/07/2010		397							397	397			
A9111801	CINCINNATI	OH		02/04/2010		143							143	143			
A9061105	CISCO	TX		01/05/2010		50							50	50			
A9030408	CITY OF COMMERCE	CA		10/19/2009		62							62	62			
B1121903	CITY OF INDUSTRY	CA		04/09/2012									60	60			
B0041903	CLACKAMAS	OR		07/08/2010		153							153	153			
A8022704	CLARENCE	NY		07/14/2008		587							587	587			
B0061101	CLARKSVILLE	TN		09/07/2010		241							241	241			
B0012903	CLAYTON	NC		04/08/2010		200							200	200			
A9113007	CLEARFIELD	UT		03/04/2010		30							30	30			
B0072303	CLEARLAKE	CA		11/09/2010		264							264	264			
A7121804	CLEARWATER	FL		03/14/2008		395							395	395			
A7101205	CLEBURNE	TX		01/15/2008		205							205	205			
A9111902	CLEVELAND	OH		02/04/2010		90							90	90			
A8072102	CLEVELAND	OH		10/10/2008		540							540	540			
A9042401	CLEVELAND	OH		10/19/2009		505							505	505			
A9090201	CLEVELAND	OH		01/05/2010		467							467	467			
A8110504	CLEVELAND	TX		10/19/2009		208							208	208			
A8090405	CLINTON	UT		12/11/2008		429							429	429			
A9070701	CLINTON TOWNSHIP	MI		12/03/2009		137							137	137			

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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
B2012707	CLOVERDALE	CA		05/10/2012									53	53			
A8021104	COCONUT CREEK	FL		05/09/2008		359							359	359			
B1082502	COEUR DALENE	ID		01/31/2012									76	76			
B0052502	COLLEGE PARK	GA		08/10/2010		356							356	356			
B0090310	COLLEGE PARK	GA		12/09/2010		123							123	123			
A8021305	COLLEGE STATION	TX		05/09/2008		269							269	269			
A8081502	COLONIAL HEIGHTS	VA		11/13/2008		366							366	366			
A5110306	COLONIE	NY		07/14/2008		773							773	773			
A8020101	COLORADO SPRINGS	CO		05/09/2008		177							177	177			
A5121602	COLORADO SPRINGS	CO		07/14/2008		376							376	376			
A5060103	COLORADO SPRINGS	CO		06/12/2008		693							693	693			
A8082902	COLORADO SPRINGS	CO		12/11/2008		564							564	564			
A9072101	COLORADO SPRINGS	CO		10/19/2009		589							589	589			
B0071903	COLUMBIA	MD		10/07/2010		492							492	492			
A8022007	COLUMBIA	MO		06/12/2008		1,039							1,039	1,039			
A8091107	COLUMBIA	SC		12/11/2008		205							205	205			
B0080902	COLUMBIA	SC		12/09/2010		72							72	72			
A8020603	COLUMBUS	GA		05/09/2008		192							192	192			
A9042404	COLUMBUS	OH		10/19/2009		177							177	177			
A9051301	COLUMBUS	OH		10/19/2009		312							312	312			
A8060505	COLUMBUS	OH		09/11/2008		210							210	210			
A8060503	COLUMBUS	OH		09/11/2008		209							209	209			
B2020605	COLUMBUS	OH		04/09/2012									27	27			
A9061106	COMANCHE	TX		01/05/2010		60							60	60			
A9111901	COMMERCE	GA		01/05/2010		420							420	420			
A8050103	COMMERCE CITY	CO		08/13/2008		687							687	687			
B0030402	COMMERCE CITY	CO		05/06/2010		62							62	62			
B0051206	CONCORD	CA		08/10/2010		607							607	607			
B0042705	CONCORD	VA		12/09/2010		29							29	29			
A9042803	CONROE	TX		10/19/2009		54							54	54			
A9042307	CONROE	TX		10/19/2009		363							363	363			
A9042308	CONROE	TX		10/19/2009		582							582	582			
A9030412	CONROE	TX		10/19/2009		129							129	129			
B1111702	CONROE	TX		02/21/2012									82	82			
A8022214	CORAL GABLES	FL		06/12/2008		343							343	343			

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
A8022215	CORAL GABLES	FL		06/12/2008		130							130	130			
A8022216	CORAL GABLES	FL		06/12/2008		179							179	179			
A8022217	CORAL GABLES	FL		06/12/2008		140							140	140			
A7112701	CORAL GABLES	FL		02/14/2008		242							242	242			
B2012901	CORAL GABLES	FL		04/09/2012									35	35			
B0051304	CORAL SPRINGS	FL		07/08/2010		90							90	90			
A8012202	CORDOVA	TN		04/14/2008		279							279	279			
B0021106	CORONA	CA		05/06/2010		90							90	90			
A9022705	CORONA	CA		10/19/2009		426							426	426			
A9040907	CORONA	CA		10/19/2009		529							529	529			
A9041301	CORONA	CA		10/19/2009		98							98	98			
A8112505	CORONA	CA		10/19/2009		73							73	73			
B0082503	CORPUS CHRISTI	TX		12/09/2010		85							85	85			
B1092102	CORPUS CHRISTI	TX		01/31/2012									39	39			
A8090403	CORPUS CHRISTI	TX		12/11/2008		791							791	791			
A8012307	CORPUS CHRISTI	TX		04/14/2008		368							368	368			
A8030703	CORTE MADERA	CA		07/14/2008		234							234	234			
B0090207	CORVALLIS	OR		12/09/2010		555							555	555			
A8052004	COSTA MESA	CA		09/11/2008		264							264	264			
A9022401	COSTA MESA	CA		10/19/2009		57							57	57			
B0072907	COSTA MESA	CA		10/07/2010		118							118	118			
A9073005	COTTONWOOD FALL	KS		02/04/2010		20							20	20			
A8112506	COVINA	CA		10/19/2009		59							59	59			
A8012104	CROWN POINT	IN		05/09/2008		236							236	236			
A8011002	CRYSTAL LAKE	IL		04/14/2008		322							322	322			
A8021408	CUDAHY	CA		05/09/2008		291							291	291			
B0061109	CULVER CITY	CA		09/07/2010		196							196	196			
B1121401	CULVER CITY	CA		03/08/2012									40	40			
B1110203	CUMMING	GA		03/08/2012									73	73			
A7122602	CUMMING	GA		04/14/2008		451							451	451			
B0012901	CUYAHOGA FALLS	OH		07/08/2010		107							107	107			
A8090202	CUYAHOGA FALLS	OH		12/11/2008		155							155	155			
A7120607	CYPRESS	TX		04/14/2008		368							368	368			
A7120607A	CYPRESS	TX		01/23/2012									413	413			
B0061105	CYPRESS	TX		09/07/2010		188							188	188			

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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
B0031001	CYPRESS	TX		06/08/2010		131							131	131			
B2021501	CYPRESS	TX		05/10/2012									47	47			
A8021303	DACULA	GA		04/14/2008		279							279	279			
A8022702	DACULA	GA		06/12/2008		1,295							1,295	1,295			
A8072805	DACULA	GA		10/10/2008		1,090							1,090	1,090			
A8072806	DALLAS	GA		10/10/2008		1,027							1,027	1,027			
B1101303	DALLAS	GA		01/31/2012									10	10			
B1121402	DALLAS	TX		03/08/2012									69	69			
B0042702	DALLAS	TX		08/10/2010		158							158	158			
A7101101	DALLAS	TX		02/14/2008		230							230	230			
A7122402	DALLAS	TX		05/09/2008		283							283	283			
A8013001	DALLAS	TX		04/14/2008		590							590	590			
A8082006	DALLAS	TX		10/10/2008		760							760	760			
A8081405	DALLAS	TX		11/13/2008		1,779							1,779	1,779			
A8042802	DALLAS	TX		08/13/2008		848							848	848			
A8061204	DALLAS	TX		09/11/2008		593							593	593			
A9021001	DALLAS	TX		10/19/2009		439							439	439			
A9102002	DALLAS	TX		01/05/2010		95							95	95			
B1092603	DANA POINT	CA		01/31/2012									19	19			
A7121902	DANBURY	CT		03/14/2008		662							662	662			
A8062008	DAVIE	FL		09/11/2008		1,885							1,885	1,885			
A8103002	DAYTON	OH		10/19/2009		191							191	191			
A8050702	DAYTON	OH		09/11/2008		834							834	834			
A7122705	DAYTON	OH		09/11/2008		209							209	209			
A8051801	DAYTONA BEACH	FL		08/13/2008		138							138	138			
A8090306	DEARBORN	MI		12/11/2008		57							57	57			
A8090310	DEARBORN HEIGHTS	MI		12/11/2008		86							86	86			
A8081902	DECATUR	AL		12/11/2008		1,389							1,389	1,389			
B1081204	DECATUR	GA		01/31/2012									16	16			
B0072901	DECATUR	GA		12/09/2010		112							112	112			
B0070202	DECATUR	GA		09/07/2010		91							91	91			
B0022204	DECATUR	GA		05/06/2010		34							34	34			
A8082502	DECATUR	GA		12/11/2008		278							278	278			
A9081802	DECATUR	GA		12/03/2009		105							105	105			
A9081803	DECATUR	GA		12/03/2009		338							338	338			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9081809	DECATUR	GA		12/03/2009		90							90	90			
B1091901	DELANO	CA		01/31/2012									66	66			
A8022219	DELRAY BEACH	FL		06/12/2008		165							165	165			
B0062903	DENVER	CO		09/07/2010		234							234	234			
B1110102	DENVER	CO		01/31/2012									5	5			
A8082009	DENVER	CO		11/13/2008		306							306	306			
A7091103	DENVER	CO		01/15/2008		679							679	679			
A7120412	DENVER	CO		02/14/2008		1,668							1,668	1,668			
B0060702	DEPTFORD	NJ		09/07/2010		545							545	545			
A7121901	DES MOINES	IA		03/14/2008		172							172	172			
A8020806	DES PLAINES	IL		07/14/2008		669							669	669			
B0043001	DESOTO	TX		07/08/2010		52							52	52			
A7112903	DETROIT	MI		03/14/2008		399							399	399			
A7112906	DETROIT	MI		03/14/2008		188							188	188			
A7112907	DETROIT	MI		03/14/2008		240							240	240			
A7112908	DETROIT	MI		03/14/2008		335							335	335			
A7112909	DETROIT	MI		03/14/2008		208							208	208			
B0020101	DETROIT	MI		04/08/2010		225							225	225			
B0020102	DETROIT	MI		04/08/2010		59							59	59			
A8080701	DEWITT	NY		11/13/2008		149							149	149			
B0090304	DINUBA	CA		12/09/2010		37							37	37			
A8092501	DISTRICT HEIGHTS	MD		12/11/2008		344							344	344			
A6052406	DIXON	CA		07/14/2008		329							329	329			
B0010705	DORAVILLE	GA		04/08/2010		56							56	56			
B0072611	DOWNEY	CA		12/09/2010		274							274	274			
A7121303	DRAPER	UT		04/14/2008		288							288	288			
A7110503	DUBLIN	OH		06/12/2008		426							426	426			
A8020604	DULUTH	GA		05/09/2008		862							862	862			
A5091601	DUNN	NC		06/12/2008		433							433	433			
A8090505	DUNWOODY	GA		11/13/2008		435							435	435			
B1081203	DUNWOODY	GA		01/31/2012									20	20			
A8072501	DURHAM	NC		10/10/2008		676							676	676			
A9030404	DURHAM	NC		10/19/2009		206							206	206			
B0032902	DURHAM	NC		07/08/2010		159							159	159			
B1122701	DURHAM	NC		04/09/2012									63	63			

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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
A8052003	EAGLE	ID		09/11/2008		314							314	314			
A9032103	EAST BERNARD	TX		10/27/2009		79							79	79			
A7092113	EAST ELLIJAY	GA		01/15/2008		293							293	293			
A8081803	EAST LANSING	MI		11/13/2008		341							341	341			
A8062005	EAST LANSING	MI		09/11/2008		640							640	640			
B1091404	EAST PALO ALTO	CA		01/31/2012									73	73			
A6103102	EASTLAKE	OH		06/12/2008		669							669	669			
A7101001	EDGEWOOD	WA		01/15/2008		265							265	265			
A8091501	EDINBURG	TX		12/11/2008		106							106	106			
A9101601	EDMOND	OK		11/09/2010		241							241	241			
B0031801	EDWARDSVILLE	KS		12/09/2010		27							27	27			
B0080204	EL CAJON	CA		11/09/2010		66							66	66			
B0072904	EL CAJON	CA		11/09/2010		1,068							1,068	1,068			
A9122101	EL CAJON	CA		03/04/2010		96							96	96			
B0042902	EL CAJON	CA		07/08/2010		83							83	83			
A6030705	EL CAJON	CA		07/14/2008		247							247	247			
A8032501	EL CAJON	CA		07/14/2008		451							451	451			
A9030305	EL CAJON	CA		10/19/2009		52							52	52			
A9101401	EL CAJON	CA		01/05/2010		487							487	487			
B0042302	EL CENTRO	CA		07/08/2010		64							64	64			
A7121801	EL CERRITO	CA		05/09/2008		378							378	378			
B2020103	EL MONTE	CA		04/09/2012									76	76			
A9040701	EL PASO	TX		10/19/2009		465							465	465			
A9040101	EL PASO	TX		10/19/2009		80							80	80			
B0060202	EL PASO	TX		09/07/2010		141							141	141			
B0020904	EL PASO	TX		04/08/2010		39							39	39			
B2022807	EL PASO	TX		05/10/2012									20	20			
B0011201	ELGIN	IL		03/04/2010		71							71	71			
A8010801	ELIZABETHTOWN	KY		04/14/2008		1,650							1,650	1,650			
B0061006	ELK GROVE	CA		09/07/2010		115							115	115			
B1101906	ELKRIDGE	MD		02/21/2012									108	108			
A9101302	ELMHURST	IL		01/05/2010		738							738	738			
A8080801	ENCINITAS	CA		11/13/2008		156							156	156			
A8061002	ENCINITAS	CA		10/10/2008		947							947	947			
A9073003	ERIE	KS		02/04/2010		19							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
A8022105	ERIE	PA		06/12/2008		638							638	638			
A9040805	ESCONDIDO	CA		10/19/2009		60							60	60			
A8032506	ESCONDIDO	CA		07/14/2008		150							150	150			
A8030605	ESCONDIDO	CA		07/14/2008		501							501	501			
A8030608	ESCONDIDO	CA		07/14/2008		1,238							1,238	1,238			
B0021105	ESCONDIDO	CA		04/08/2010		376							376	376			
A7110502	ESTES PARK	CO		02/14/2008		306							306	306			
A8022108	EUGENE	OR		06/12/2008		968							968	968			
B0060103	EVANS	GA		09/07/2010		337							337	337			
B0070702	EVANSVILLE	IN		10/07/2010		275							275	275			
A7112001	EVERETT	WA		02/14/2008		283							283	283			
A70713013	EVERETT	WA		02/21/2012									15	15			
A9050801	EVERETT	WA		10/19/2009		962							962	962			
A9111101	EVERETT	WA		02/04/2010		231							231	231			
B0020503	EVERETT	WA		04/08/2010		28							28	28			
B1082501	EVERETT	WA		01/31/2012									23	23			
B2011603	EVERETT	WA		04/09/2012									20	20			
B0061730	EXCELSIOR	MN		09/07/2010		172							172	172			
A7092404	EXETER	NH		01/15/2008		833							833	833			
B0062201	FAIR OAKS	CA		09/07/2010		206							206	206			
A8072804	FAIRBURN	GA		10/10/2008		1,027							1,027	1,027			
B2011801	FAIRFAX CITY	VA		05/10/2012									11	11			
A7082002	FAIRFIELD	OH		03/14/2008		309							309	309			
A8121509	FAIRFIELD	OH		10/19/2009		219							219	219			
B1090901	FAIRFIELD	OH		02/21/2012									43	43			
B0030503	FAIRHAVEN	MA		06/08/2010		138							138	138			
A8041002	FAIRVIEW	NC		07/14/2008		896							896	896			
B0062202	FAIRWAY	KS		09/07/2010		348							348	348			
A8071006	FARGO	ND		11/13/2008		429							429	429			
A9082401	FARMERS BRANCH	TX		11/05/2009		840							840	840			
A6120604	FARMINGTON	UT		06/12/2008		469							469	469			
A9021002	FARMINGTON HILLS	MI		10/19/2009		479							479	479			
A7111302	FARMINGTON HILLS	MI		03/14/2008		243							243	243			
A8031402	FARMINGTON HILLS	MI		06/12/2008		423							423	423			
A8022001	FAYETTEVILLE	NC		06/12/2008		437							437	437			

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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
A7121015	FAYETTEVILLE	NC		04/14/2008		736							736	736			
B0072004	FAYETTEVILLE	NC		11/09/2010		223							223	223			
B1100401	FAYETTEVILLE	NC		03/08/2012									21	21			
B1093001	FAYETTEVILLE	NC		01/31/2012									45	45			
B1093002	FAYETTEVILLE	NC		01/31/2012									29	29			
A5111004	FEASTERVILLE	PA		07/14/2008		317							317	317			
A5060601	FIRESTONE	CO		05/09/2008		460							460	460			
B1091903	FISHERS	IN		01/31/2012									58	58			
A7122704	FLORALA	AL		03/14/2008		221							221	221			
B0052807	FLORENCE	AL		08/10/2010		216							216	216			
A7122401	FLORISSANT	MO		04/14/2008		234							234	234			
A8071002	FLUSHING	NY		10/10/2008		1,429							1,429	1,429			
A5051601	FLUSHING	NY		05/09/2008		374							374	374			
A7102901	FOLEY	AL		02/14/2008		248							248	248			
A5052301	FOLSOM	CA		07/14/2008		557							557	557			
B2021404	FONTANA	CA		04/09/2012									105	105			
A8072810	FOREST PARK	GA		10/10/2008		1,090							1,090	1,090			
A8080806	FORT COLLINS	CO		11/13/2008		500							500	500			
A50831063	FORT MYERS	FL		01/15/2008		4,111							4,111	4,111			
B1110702	FORT MYERS	FL		02/21/2012									10	10			
B1110703	FORT MYERS	FL		02/21/2012									10	10			
A7091402	FORT WALTON BEAC	FL		02/14/2008		485							485	485			
B0082504	FORT WAYNE	IN		12/09/2010		208							208	208			
A9022709	FORT WAYNE	IN		10/19/2009		653							653	653			
A8082804	FORT WORTH	TX		11/13/2008		222							222	222			
A9061606	FORT WORTH	TX		09/07/2010		57							57	57			
A8121510	FORT WORTH	TX		10/19/2009		254							254	254			
A8020805	FORT WORTH	TX		05/09/2008		345							345	345			
A8030610	FORT WORTH	TX		07/14/2008		245							245	245			
A6091504	FORT WORTH	TX		06/12/2008		274							274	274			
B0043002	FORT WORTH	TX		08/10/2010		159							159	159			
B0061003	FORT WORTH	TX		09/07/2010		92							92	92			
B0072304	FORT WORTH	TX		12/09/2010		259							259	259			
B0090703	FORT WORTH	TX		12/09/2010		100							100	100			
B0012501	FORT WORTH	TX		10/07/2010		45							45	45			

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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
B0030904	FOSTER CITY	CA		06/08/2010		58							58	58			
A5092602	FOSTER CITY	CA		06/12/2008		466							466	466			
A8031009	FOUNTAIN VALLEY	CA		07/14/2008		136							136	136			
A8040801	FRANKLIN	TN		07/14/2008		934							934	934			
B0072903	FREDERICK	CO		11/09/2010		351							351	351			
A6053103	FREDERICKSBURG	VA		06/12/2008		1,095							1,095	1,095			
A6090501	FREDERICKSBURG	VA		05/09/2008		1,091							1,091	1,091			
A8090502	FREMONT	CA		12/11/2008		722							722	722			
A8121001	FRESNO	CA		10/19/2009		139							139	139			
A8082801	FRESNO	CA		12/11/2008		1,482							1,482	1,482			
A8082802	FRESNO	CA		10/10/2008		640							640	640			
A8042801	FRESNO	CA		08/13/2008		458							458	458			
A8040201	FRESNO	CA		07/14/2008		929							929	929			
A7121401	FRESNO	CA		03/14/2008		302							302	302			
A7100503	FRESNO	CA		01/15/2008		312							312	312			
A7100504	FRESNO	CA		01/15/2008		323							323	323			
B0042104	FRESNO	CA		07/08/2010		33							33	33			
B0051007	FRESNO	CA		09/07/2010		266							266	266			
B0052802	FRESNO	CA		08/10/2010		137							137	137			
B0072307	FRESNO	CA		11/09/2010		116							116	116			
A9090403	FULLERTON	CA		11/05/2009		192							192	192			
A8020808	FUQUAY-VARINA	NC		05/09/2008		405							405	405			
A8041402	GADSDEN	AL		07/14/2008		734							734	734			
A8052001	GAINESVILLE	FL		08/13/2008		495							495	495			
B1110202	GAINESVILLE	GA		03/08/2012									63	63			
A8071101	GAINSEVILLE	FL		10/10/2008		996							996	996			
A8010802	GALESBURG	IL		04/14/2008		175							175	175			
A8030712	GARDEN CITY	GA		07/14/2008		583							583	583			
A9091702	GARDEN CITY	KS		06/08/2010		20							20	20			
A8122301	GARDEN GROVE	CA		10/19/2009		28							28	28			
A8091801	GARDENA	CA		12/11/2008		304							304	304			
A8082005	GARLAND	TX		10/10/2008		910							910	910			
A8121511	GARLAND	TX		10/19/2009		212							212	212			
A8022602	GARLAND	TX		06/12/2008		305							305	305			
A7092112	GARNER	NC		01/15/2008		267							267	267			

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		09/07/2010		332							332	332			
B2022302	GAYLORD	MI		05/10/2012									27	27			
A9071401	GENEVA	IL		10/27/2009		968							968	968			
A8022209	GEORGETOWN	KY		06/12/2008		399							399	399			
A9051401	GILBERT	AZ		10/19/2009		122							122	122			
A9031206	GILBERT	AZ		10/19/2009		211							211	211			
A8050501	GILBERT	AZ		08/13/2008		432							432	432			
A7110201	GILBERT	AZ		03/14/2008		413							413	413			
A9032106	GLADEWATER	TX		01/05/2010		55							55	55			
A9031701	GLEN BURNIE	MD		10/19/2009		277							277	277			
A9090401	GLEN ROSE	TX		03/04/2010		32							32	32			
B0040510	GLENDALE	AZ		07/08/2010		103							103	103			
A8121601	GLENDALE	CA		10/19/2009		184							184	184			
A8121602	GLENDALE	CA		10/19/2009		85							85	85			
A8031401	GLENDALE	CA		07/14/2008		138							138	138			
A9030301	GLENDORA	CA		10/19/2009		201							201	201			
A8061203	GOLDEN	CO		09/11/2008		346							346	346			
A8060904	GOLETA	CA		09/11/2008		559							559	559			
B0030404	GOODYEAR	AZ		05/06/2010		88							88	88			
A8030702	GOODYEAR	AZ		07/14/2008		863							863	863			
B0042801	GOSHEN	VA		12/09/2010		29							29	29			
A8021503	GRAHAM	NC		05/09/2008		337							337	337			
A8011807	GRAND JUNCTION	CO		08/13/2008		1,726							1,726	1,726			
A8082002	GRAND PRAIRIE	TX		10/10/2008		539							539	539			
A8052301	GRAND PRAIRIE	TX		08/13/2008		495							495	495			
A8062004	GRAND RAPIDS	MI		09/11/2008		471							471	471			
A8060502	GRANDPRAIRIE	TX		09/11/2008		249							249	249			
A9121001	GRANGER	IN		03/04/2010		100							100	100			
B0080603	GRANITE BAY	CA		11/09/2010		116							116	116			
B0042703	GRANVILLE	ID		07/08/2010		99							99	99			
B0031703	GRAPE CREEK	TX		09/07/2010		34							34	34			
A7120603	GREECE	NY		04/14/2008		1,039							1,039	1,039			
A8021202	GREECE	NY		04/14/2008		2,238							2,238	2,238			
A8110403	GREECE	NY		10/19/2009		355							355	355			
A8061308	GREELEY	CO		09/11/2008		161							161	161			

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
B1111402	GREENLAWN	NY		04/09/2012									51	51			
B0072605	GREENSBORO	NC		11/09/2010		464							464	464			
B0032901	GREENSBORO	NC		08/10/2010		272							272	272			
A5110305	GREENVILLE	NC		07/14/2008		734							734	734			
B0032201	GREENVILLE	SC		06/08/2010		98							98	98			
A8080406	GREENVILLE	SC		10/10/2008		1,013							1,013	1,013			
A8090401	GREENVILLE	TX		12/11/2008		234							234	234			
B0052003	GRESHAM	OR		08/10/2010		133							133	133			
A9042004	HAINES CITY	FL		10/19/2009		130							130	130			
A8072401	HAMBURG	NY		11/13/2008		222							222	222			
A7062101	HAMILTON	OH		01/15/2008		440							440	440			
A7112005	HAMILTON	OH		02/14/2008		247							247	247			
A9062201	HAMILTON	TX		01/05/2010		59							59	59			
A8030604	HANFORD	CA		06/12/2008		179							179	179			
A9081805	HAPEVILLE	GA		12/03/2009		109							109	109			
B0062301	HAPPY VALLEY	OR		10/07/2010		331							331	331			
B0010702	HARDIN	TX		07/08/2010		20							20	20			
A8020809	HARKER HEIGHTS	TX		05/09/2008		94							94	94			
A9073001	HARPER	KS		02/04/2010		21							21	21			
A8061201	HARRISON	OH		09/11/2008		796							796	796			
A9091704	HARTSHORNE	OK		04/08/2010		22							22	22			
A8081904	HASTINGS	MI		11/13/2008		286							286	286			
B0032505	HATTIESBURG	MS		06/08/2010		77							77	77			
B0032506	HATTIESBURG	MS		06/08/2010		137							137	137			
A8050202	HATTIESBURG	MS		08/13/2008		222							222	222			
A7090601	HAVERHILL	MA		01/15/2008		1,037							1,037	1,037			
B0072006	HAWTHORNE	CA		09/07/2010		678							678	678			
B0030301	HAWTHORNE	CA		06/08/2010		89							89	89			
A7101203	HAYWARD	CA		01/15/2008		652							652	652			
A8030302	HENDERSON	NV		05/09/2008		670							670	670			
A9022702	HENDERSON	NV		10/19/2009		126							126	126			
A7101601	HESPERIA	CA		01/15/2008		227							227	227			
B2011302	HESPERIA	CA		04/09/2012									37	37			
B2021703	HICKORY	NC		05/10/2012									28	28			
A8071007	HIGH POINT	NC		10/10/2008		714							714	714			

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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
B0081104	HIGHLAND	CA		12/09/2010		184							184	184			
B0060101	HIGHLAND PARK	CA		08/10/2010		210							210	210			
A8051501	HILLSBORO	TX		08/13/2008		244							244	244			
B0011202	HINSDALE	IL		04/08/2010		34							34	34			
B1112501	HOBOKEN	NJ		01/31/2012									30	30			
A9042708	HOFFMAN ESTATES	IL		10/19/2009		280							280	280			
B0040101	HOLLIS	OK		11/09/2010		49							49	49			
B1110704	HOLLY HILL	FL		03/08/2012									17	17			
B0030803	HOLLYWOOD	CA		06/08/2010		73							73	73			
A9021203	HOLLYWOOD	FL		10/19/2009		93							93	93			
B0040501	HOLT	MI		09/07/2010		339							339	339			
B0010801	HOMEWOOD	IL		03/04/2010		108							108	108			
B1070610	HOMEWOOD	IL		01/31/2012									41	41			
A5111005	HORSHAM	PA		07/14/2008		737							737	737			
B0040804	HORTON	KS		12/09/2010		30							30	30			
A8052305	HOUSTON	TX		08/13/2008		344							344	344			
A8061301	HOUSTON	TX		10/10/2008		3,518							3,518	3,518			
A8080602	HOUSTON	TX		10/10/2008		2,984							2,984	2,984			
A8071801	HOUSTON	TX		10/10/2008		1,613							1,613	1,613			
A8092904	HOUSTON	TX		12/11/2008		200							200	200			
A8093006	HOUSTON	TX		12/11/2008		449							449	449			
A8091802	HOUSTON	TX		12/11/2008		252							252	252			
A8091101	HOUSTON	TX		12/11/2008		516							516	516			
A8112101	HOUSTON	TX		10/19/2009		80							80	80			
A8112603	HOUSTON	TX		10/19/2009		26							26	26			
A9042310	HOUSTON	TX		10/19/2009		482							482	482			
A9042311	HOUSTON	TX		10/19/2009		632							632	632			
A9042303	HOUSTON	TX		10/19/2009		110							110	110			
A9042304	HOUSTON	TX		10/19/2009		190							190	190			
A9042305	HOUSTON	TX		10/19/2009		312							312	312			
A9031307	HOUSTON	TX		10/19/2009		160							160	160			
A9020301	HOUSTON	TX		10/19/2009		271							271	271			
A9030411	HOUSTON	TX		10/19/2009		122							122	122			
A8012401	HOUSTON	TX		06/12/2008		810							810	810			
A7121903	HOUSTON	TX		03/14/2008		618							618	618			

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
A8022903	HOUSTON	TX		06/12/2008		385							385	385			
A8022015	HOUSTON	TX		07/14/2008		169							169	169			
A8033104	HOUSTON	TX		07/14/2008		281							281	281			
A8031201	HOUSTON	TX		05/09/2008		177							177	177			
A8031902	HOUSTON	TX		06/12/2008		262							262	262			
A6090801	HOUSTON	TX		06/30/2008		553							553	553			
A7092104	HOUSTON	TX		01/15/2008		523							523	523			
A7082104	HOUSTON	TX		02/14/2008		186							186	186			
A5050801	HOUSTON	TX		06/12/2008		708							708	708			
A7101103	HOUSTON	TX		01/15/2008		508							508	508			
A7103109	HOUSTON	TX		02/14/2008		1,266							1,266	1,266			
A7102403	HOUSTON	TX		02/14/2008		245							245	245			
A7112007	HOUSTON	TX		02/14/2008		435							435	435			
B0022604	HOUSTON	TX		05/06/2010		153							153	153			
B0030103	HOUSTON	TX		06/08/2010		171							171	171			
B0021001	HOUSTON	TX		04/08/2010		123							123	123			
B0021101	HOUSTON	TX		05/06/2010		340							340	340			
B0040502	HOUSTON	TX		07/08/2010		162							162	162			
B0090201	HOUSTON	TX		12/09/2010		73							73	73			
B0081202	HOUSTON	TX		11/09/2010		111							111	111			
B1121502	HOUSTON	TX		03/08/2012									61	61			
B1122901	HOUSTON	TX		03/08/2012									22	22			
A8090307	HOWELL	MI		12/11/2008		49							49	49			
A8021411	HOWELL TOWNSHIP	NJ		05/09/2008		89							89	89			
B0081101	HUMBLE	TX		11/09/2010		202							202	202			
A6081001	HUMBLE	TX		06/12/2008		274							274	274			
A8031903	HUMBLE	TX		07/14/2008		544							544	544			
A8022208	HUMBLE	TX		05/09/2008		248							248	248			
A9090901	HUMBOLDT	KS		03/04/2010		20							20	20			
A8070701	HUNTINGDON VALLE	PA		11/13/2008		161							161	161			
B1101801	HUNTINGTON BEACH	CA		01/31/2012									85	85			
B0062803	HUNTINGTON BEACH	CA		10/07/2010		166							166	166			
A7113002	HUNTINGTON BEACH	CA		02/14/2008		637							637	637			
A6092203	HUNTINGTON BEACH	CA		07/14/2008		811							811	811			
A8021307	HUNTINGTON BEACH	CA		05/09/2008		227							227	227			

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
B2032803	HUNTLEY	IL		05/10/2012									38	38			
A7120709	HYDE PARK	UT		03/14/2008		233							233	233			
A7120710	HYDE PARK	UT		03/14/2008		219							219	219			
A7120711	HYDE PARK	UT		03/14/2008		195							195	195			
B0020301	INDIANAPOLIS	IN		04/08/2010		236							236	236			
B1122005	INDIANAPOLIS	IN		04/09/2012									48	48			
A8090802	INDIANAPOLIS	IN		12/11/2008		146							146	146			
A8031006	INDIANAPOLIS	IN		07/14/2008		442							442	442			
A8031007	INDIANAPOLIS	IN		07/14/2008		917							917	917			
A7102401	INDIANAPOLIS	IN		01/15/2008		438							438	438			
A8121701	INDIO	CA		10/19/2009		58							58	58			
A9031901	INDIO	CA		10/19/2009		90							90	90			
A9031902	INDIO	CA		10/19/2009		86							86	86			
A9031903	INDIO	CA		10/19/2009		346							346	346			
A9031904	INDIO	CA		10/19/2009		76							76	76			
A9031906	INDIO	CA		10/19/2009		67							67	67			
A9031907	INDIO	CA		10/19/2009		50							50	50			
A9031908	INDIO	CA		10/19/2009		38							38	38			
A9031909	INDIO	CA		10/19/2009		57							57	57			
B0080901	IRMO	SC		12/09/2010		32							32	32			
A7122102	IRVINE	CA		04/14/2008		163							163	163			
A8040402	IRVINE	CA		09/11/2008		380							380	380			
A8040403	IRVINE	CA		09/11/2008		603							603	603			
B0070703	IRVINE	CA		10/07/2010		242							242	242			
B0072310	IRVINE	CA		10/07/2010		100							100	100			
B0052801	IRVINE	CA		08/10/2010		190							190	190			
B0072705	IRWINDALE	CA		10/07/2010		172							172	172			
A9061702	ITASCA	TX		02/04/2010		20							20	20			
A9101301	JACKSONVILLE	FL		01/05/2010		552							552	552			
A7120701	JACKSONVILLE	FL		03/14/2008		311							311	311			
B1110705	JACKSONVILLE	FL		03/08/2012									17	17			
B0082506	JACKSONVILLE	FL		12/09/2010		67							67	67			
B0072905	JACKSONVILLE	FL		11/09/2010		112							112	112			
B0072906	JACKSONVILLE	FL		11/09/2010		123							123	123			
B0020506	JACKSONVILLE	FL		04/08/2010		56							56	56			

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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
B0022602	JACKSONVILLE	FL		05/06/2010		338							338	338			
B0022603	JACKSONVILLE	FL		05/06/2010		345							345	345			
B0040601	JACKSONVILLE	NC		07/08/2010		351							351	351			
B0070103	JENSEN BEACH	FL		10/07/2010		109							109	109			
A9081905	JOAQUIN	TX		03/04/2010		23							23	23			
B1100601	JOHNS CREEK	GA		02/21/2012									34	34			
B1100602	JOHNS CREEK	GA		02/21/2012									50	50			
B0052806	JOHNS CREEK	GA		09/07/2010		401							401	401			
B0032904	JOLIET	IL		06/08/2010		214							214	214			
B00329043	JOLIET	IL		01/31/2012									46	46			
A9081804	JONESBORO	GA		12/03/2009		162							162	162			
A9022405	KALAMAZOO	MI		10/19/2009		123							123	123			
A9022402	KALAMAZOO	MI		10/19/2009		82							82	82			
A9022403	KALAMAZOO	MI		10/19/2009		113							113	113			
A7100202	KANNAPOLIS	NC		01/15/2008		278							278	278			
A9040104	KATY	TX		10/19/2009		355							355	355			
A8060401	KATY	TX		10/19/2009		147							147	147			
A7091304	KATY	TX		01/15/2008		973							973	973			
B0040801	KATY	TX		06/08/2010		57							57	57			
A7102303	KAYSVILLE	UT		02/14/2008		472							472	472			
A8011605	KELLER	TX		05/09/2008		145							145	145			
A8021102	KENNEWICK	WA		05/09/2008		210							210	210			
B0071603	KENT	WA		10/07/2010		80							80	80			
A9022706	KETCHUM	ID		10/19/2009		240							240	240			
A8121501	KILLEEN	TX		10/19/2009		480							480	480			
B0090302	KIMBERLY	WI		12/09/2010		358							358	358			
A8031011	KING CITY	CA		07/14/2008		740							740	740			
A9102206	KINGMAN	KS		06/08/2010		21							21	21			
B0062504	KINGSLAND	GA		10/07/2010		101							101	101			
A8011602	KINGSTON	WA		04/14/2008		423							423	423			
B0061504	KIRKLAND	WA		09/07/2010		529							529	529			
B0060902	KIRKLAND	WA		08/10/2010		1,096							1,096	1,096			
B0050702	KIRKLAND	WA		08/10/2010		261							261	261			
B0061403	KIRKVILLE	NY		10/07/2010		199							199	199			
A8011803	KIRKWOOD	MO		04/14/2008		507							507	507			

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
B0080402	KISSIMMEE	FL		12/09/2010		222							222	222			
B0062403	KNOXVILLE	TN		10/07/2010		218							218	218			
A7111503	KNOXVILLE	TN		02/14/2008		903							903	903			
A9040602	KNOXVILLE	TN		10/19/2009		219							219	219			
A8041801	KYLE	TX		07/14/2008		372							372	372			
A9102101	LA MARQUE	TX		06/08/2010		23							23	23			
B0070902	LA PORTE	TX		10/07/2010		195							195	195			
A8070201	LACEY	WA		10/10/2008		1,857							1,857	1,857			
B2030204	LAGUNA BEACH	CA		05/10/2012									143	143			
A9031203	LAGUNA HILLS	CA		10/19/2009		102							102	102			
A5022301	LAGUNA NIGUEL	CA		06/12/2008		1,068							1,068	1,068			
A6081102	LAKE FOREST	CA		05/09/2008		482							482	482			
A9022701	LAKE FOREST	CA		10/19/2009		794							794	794			
A8053002	LAKE FOREST	CA		09/11/2008		279							279	279			
A7120609	LAKE GENEVA	WI		04/14/2008		335							335	335			
B0010603	LAKE HILLS	TX		08/10/2010		49							49	49			
A8062002	LAKE ORION	MI		09/11/2008		374							374	374			
A8062003	LAKE ORION	MI		09/11/2008		374							374	374			
B0022203	LAKE OSWEGO	OR		05/06/2010		92							92	92			
B1081205	LAKE WORTH	FL		01/31/2012									18	18			
A8062010	LAKEVILLE	MN		09/11/2008		1,369							1,369	1,369			
A8050801	LAKEWOOD	CO		10/10/2008		1,231							1,231	1,231			
A8051401	LANCASTER	CA		08/13/2008		324							324	324			
A8041805	LANCASTER	CA		08/13/2008		316							316	316			
B0040503	LANCASTER	CA		06/08/2010		40							40	40			
A9021003	LANCASTER	TX		10/19/2009		529							529	529			
A7101102	LANCASTER	TX		01/15/2008		385							385	385			
A7100201	LANSING	KS		01/15/2008		362							362	362			
A8062007	LANSING	MI		09/11/2008		494							494	494			
A9022710	LANSING	MI		10/19/2009		300							300	300			
B0060203	LANSING	MI		08/10/2010		570							570	570			
B1082401	LANTANA	FL		01/31/2012									37	37			
A8070102	LAREDO	TX		11/13/2008		314							314	314			
B0030902	LAREDO	TX		06/08/2010		103							103	103			
B1101702	LAREDO	TX		02/21/2012									13	13			

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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
B1101703	LAREDO	TX		02/21/2012									19	19			
A7121803	LARGO	FL		03/14/2008		602							602	602			
A7120301	LAS CRUCES	NM		04/14/2008		183							183	183			
A7121302	LAS CRUCES	NM		03/14/2008		112							112	112			
A8061202	LAS CRUCES	NM		10/10/2008		481							481	481			
A9040702	LAS VEGAS	NV		10/19/2009		63							63	63			
A9031101	LAS VEGAS	NV		10/19/2009		429							429	429			
A9040906	LAS VEGAS	NV		10/19/2009		605							605	605			
A9092401	LAS VEGAS	NV		12/03/2009		135							135	135			
A9092402	LAS VEGAS	NV		12/03/2009		49							49	49			
A8062006	LAS VEGAS	NV		09/11/2008		1,751							1,751	1,751			
A8062009	LAS VEGAS	NV		09/11/2008		3,815							3,815	3,815			
A8061704	LAS VEGAS	NV		10/10/2008		194							194	194			
A8022705	LAS VEGAS	NV		06/12/2008		258							258	258			
A8033103	LAS VEGAS	NV		08/13/2008		1,745							1,745	1,745			
A8040901	LAS VEGAS	NV		08/13/2008		815							815	815			
A8020812	LAS VEGAS	NV		05/09/2008		452							452	452			
A6100502	LAS VEGAS	NV		07/14/2008		372							372	372			
B1111001	LAS VEGAS	NV		02/21/2012									43	43			
B0071202	LAS VEGAS	NV		11/09/2010		204							204	204			
B0061503	LAS VEGAS	NV		09/07/2010		204							204	204			
B0072603	LAS VEGAS	NV		11/09/2010		147							147	147			
B0080609	LAS VEGAS	NV		11/09/2010		131							131	131			
B0080611	LAS VEGAS	NV		11/09/2010		511							511	511			
B0051301	LAS VEGAS	NV		09/07/2010		246							246	246			
B0030504	LAS VEGAS	NV		05/06/2010		147							147	147			
A9040802	LATHAM	NY		10/19/2009		163							163	163			
A9040803	LATHAM	NY		10/19/2009		128							128	128			
B2011103	LATHROP	CA		04/09/2012									180	180			
A8020702	LAVONIA	GA		05/09/2008		270							270	270			
A8082602	LAWRENCE	IN		11/13/2008		498							498	498			
A8011102	LAWRENCE	MA		05/09/2008		662							662	662			
A8121502	LAWRENCEVILLE	GA		10/19/2009		345							345	345			
B0020105	LAWRENCEVILLE	GA		04/08/2010		214							214	214			
A8052903	LAYTON	UT		09/11/2008		418							418	418			

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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
B2021302	LAYTON	UT		04/09/2012									34	34			
A7091002	LEBANON	IN		01/15/2008		275							275	275			
B1112502	LEHI	UT		03/08/2012									23	23			
B0052808	LENOIR	NC		08/10/2010		216							216	216			
A6061201	LENOIR CITY	TN		06/12/2008		357							357	357			
A8050901	LEWISTON	ME		08/13/2008		470							470	470			
A8093004	LEWISVILLE	TX		12/11/2008		123							123	123			
A9082101	LEXINGTON	KY		12/03/2009		595							595	595			
A8061901	LEXINGTON	KY		10/10/2008		507							507	507			
A9042301	LILBURN	GA		10/19/2009		738							738	738			
A8031010	LIMERICK	PA		09/11/2008		264							264	264			
B1111102	LIMERICK TOWNSHIP	PA		01/31/2012									23	23			
B1111103	LIMERICK TOWNSHIP	PA		01/31/2012									21	21			
B1111104	LIMERICK TOWNSHIP	PA		01/31/2012									18	18			
B0032514	LINCOLNSHIRE	IL		08/10/2010		271							271	271			
A7120418	LINDON	UT		04/14/2008		372							372	372			
A8021301	LINDON	UT		05/09/2008		327							327	327			
A9081808	LITHONIA	GA		12/03/2009		131							131	131			
A8080408	LITHONIA	GA		11/13/2008		113							113	113			
A9042704	LITTLETON	CO		10/19/2009		83							83	83			
A8070801	LIVERPOOL	NY		10/10/2008		2,266							2,266	2,266			
B2012201	LIVONIA	MI		04/09/2012									35	35			
A6050101	LIVONIA	MI		06/12/2008		502							502	502			
A9062202	LLANO	TX		05/06/2010		29							29	29			
A8022604	LOCKPORT	NY		08/13/2008		393							393	393			
A8031102	LOCKPORT	NY		06/12/2008		459							459	459			
A7122103	LOGAN	UT		04/14/2008		417							417	417			
A8081905	LOGAN	UT		11/13/2008		168							168	168			
B0040201	LOGAN	UT		07/08/2010		139							139	139			
B2012705	LOMBARD	IL		05/10/2012									31	31			
B2012706	LOMBARD	IL		05/10/2012									12	12			
A9120302	LONE TREE	CO		02/04/2010		381							381	381			
B1101903	LONG BEACH	CA		01/31/2012									14	14			
A8021907	LONG BEACH	CA		06/12/2008		677							677	677			
B0012701	LONGMONT	CO		04/08/2010		189							189	189			

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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
A8082504	LONGVIEW	TX		12/11/2008		239							239	239			
A8020401	LOS ANGELES	CA		05/09/2008		495							495	495			
A5051101	LOS ANGELES	CA		05/09/2008		662							662	662			
A5111007	LOS ANGELES	CA		02/14/2008		4,005							4,005	4,005			
A7101201	LOS ANGELES	CA		01/15/2008		385							385	385			
A8073102	LOS ANGELES	CA		11/13/2008		69							69	69			
A8071701	LOS ANGELES	CA		10/10/2008		1,157							1,157	1,157			
A8072302	LOS ANGELES	CA		11/13/2008		588							588	588			
A8120201	LOS ANGELES	CA		10/19/2009		119							119	119			
A8112502	LOS ANGELES	CA		10/19/2009		230							230	230			
A9031310	LOS ANGELES	CA		10/19/2009		1,715							1,715	1,715			
A9040704	LOS ANGELES	CA		10/19/2009		232							232	232			
A9081701	LOS ANGELES	CA		11/05/2009		204							204	204			
B1101904	LOS ANGELES	CA		01/31/2012									11	11			
B1102705	LOS ANGELES	CA		02/21/2012									57	57			
B1110706	LOS ANGELES	CA		03/08/2012									44	44			
B0082404	LOS ANGELES	CA		12/09/2010		187							187	187			
B0081103	LOS ANGELES	CA		11/09/2010		114							114	114			
B0070903	LOS ANGELES	CA		09/07/2010		123							123	123			
B0062801	LOS ANGELES	CA		10/07/2010		254							254	254			
B0061725	LOS ANGELES	CA		10/07/2010		69							69	69			
B0061406	LOS ANGELES	CA		09/07/2010		68							68	68			
B0041402	LOS ANGELES	CA		07/08/2010		103							103	103			
B0041504	LOS ANGELES	CA		07/08/2010		105							105	105			
B0032907	LOS ANGELES	CA		06/08/2010		100							100	100			
A9122803	LOS ANGELES	CA		03/04/2010		105							105	105			
A9102303	LOS ANGELES	CA		01/05/2010		650							650	650			
A9102304	LOS ANGELES	CA		01/05/2010		439							439	439			
B1122001	LOS ANGELES	CA		03/08/2012									56	56			
B1122004	LOS ANGELES	CA		03/08/2012									23	23			
B2012602	LOS ANGELES	CA		04/09/2012									66	66			
B2012603	LOS ANGELES	CA		04/09/2012									41	41			
A5021502	LOS GATOS	CA		05/09/2008		676							676	676			
A7091901	LOUISVILLE	KY		01/15/2008		830							830	830			
B0052101	LOVES PARK	IL		08/10/2010		84							84	84			

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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
A9081901	LUBBOCK	TX		04/08/2010		24							24	24			
B1120501	LUFKIN	TX		04/09/2012									89	89			
B0052809	LYNCHBURG	VA		08/10/2010		235							235	235			
B0012603	LYNDON	KS		09/07/2010		34							34	34			
A9031202	LYNNWOOD	WA		10/19/2009		2,654							2,654	2,654			
B2011601	LYNNWOOD	WA		04/09/2012									64	64			
B2021704	LYNNWOOD	WA		04/09/2012									43	43			
A8072811	MABLETON	GA		10/10/2008		1,090							1,090	1,090			
A9042406	MACEDONIA	OH		10/19/2009		177							177	177			
B0090210	MACON	GA		12/09/2010		81							81	81			
B2010501	MADEIRA BEACH	FL		05/10/2012									69	69			
A9110904	MADERA	CA		03/04/2010		33							33	33			
B0012702	MANTECA	CA		05/06/2010		28							28	28			
A7120707	MANTECA	CA		03/14/2008		242							242	242			
A8061312	MANTECA	CA		09/11/2008		359							359	359			
B1081202	MARIETTA	GA		01/31/2012									33	33			
B0071304	MARIETTA	GA		10/07/2010		154							154	154			
B0030102	MARIETTA	GA		06/08/2010		42							42	42			
A8092201	MARIETTA	GA		11/13/2008		767							767	767			
A9031001	MARIETTA	GA		10/19/2009		107							107	107			
A7120303	MARIETTA	GA		02/14/2008		1,666							1,666	1,666			
A7100103	MARIETTA	GA		05/09/2008		202							202	202			
B1112301	MARSHALL	MI		04/09/2012									31	31			
A7091201	MARSHALLTOWN	IA		01/15/2008		4,897							4,897	4,897			
B0020802	MARSHFIELD	WI		05/06/2010		86							86	86			
B0060102	MARTINEZ	GA		09/07/2010		281							281	281			
B0060104	MARTINEZ	GA		09/07/2010		253							253	253			
B0042802	MARTINEZ	GA		08/10/2010		345							345	345			
A8011702	MARTINSVILLE	IN		04/14/2008		185							185	185			
A9091403	MARYSVILLE	OK		03/04/2010		19							19	19			
A8022011	MASON	OH		06/12/2008		1,523							1,523	1,523			
B0032401	MATTHEWS	NC		06/08/2010		178							178	178			
A9090902	MAUD	OK		03/04/2010		17							17	17			
B0061107	MAULDIN	SC		10/07/2010		181							181	181			
A9033002	MCDONOUGH	GA		10/19/2009		848							848	848			

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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
A7102407	MCKINNEY	TX		01/15/2008		444							444	444			
A9102204	MEDICINE LODGE	KS		06/08/2010		23							23	23			
A8033102	MEDINA	OH		07/14/2008		2,360							2,360	2,360			
A80331023	MEDINA	OH		11/07/2008		800							800	800			
A8030713	MELBOURNE	FL		07/14/2008		170							170	170			
A8012310	MEMPHIS	TN		05/09/2008		125							125	125			
A9091809	MEMPHIS	TN		01/05/2010		915							915	915			
A9101201	MEMPHIS	TN		01/05/2010		221							221	221			
A9032101	MEMPHIS	TX		10/27/2009		62							62	62			
A7110701	MENLO PARK	CA		02/14/2008		203							203	203			
A60104023	MENLO PARK	CA		10/10/2008		775							775	775			
B1112101	MENLO PARK	CA		03/08/2012									21	21			
A8060504	MENTOR	OH		09/11/2008		214							214	214			
B1110402	MERCED	CA		04/09/2012									69	69			
A8032503	MESA	AZ		07/14/2008		227							227	227			
A8091502	MESA	AZ		12/11/2008		1,046							1,046	1,046			
B0022501	MESA	AZ		04/08/2010		385							385	385			
A9103004	MESA	AZ		01/05/2010		428							428	428			
A9122801	MESA	AZ		03/04/2010		58							58	58			
B0060201	MESA	AZ		08/10/2010		213							213	213			
B0080608	MESA	AZ		11/09/2010		194							194	194			
B0021906	METHUEN	MA		05/06/2010		102							102	102			
A8030506	MIAMI	FL		06/12/2008		393							393	393			
A7120705	MIAMI	FL		03/14/2008		551							551	551			
A7120502	MIAMI	FL		03/14/2008		269							269	269			
A7103102	MIAMI	FL		02/14/2008		367							367	367			
A7103103	MIAMI	FL		02/14/2008		367							367	367			
A7103104	MIAMI	FL		02/14/2008		184							184	184			
A7103105	MIAMI	FL		02/14/2008		184							184	184			
A7102404	MIAMI	FL		01/15/2008		334							334	334			
A7102405	MIAMI	FL		01/15/2008		321							321	321			
A8080101	MIAMI	FL		11/13/2008		730							730	730			
A8030715	MIAMISBURG	OH		07/14/2008		1,135							1,135	1,135			
B0051008	MIDDLEBORO	MA		08/10/2010		147							147	147			
B0022201	MIDDLEBURG HEIGH	OH		06/08/2010		80							80	80			

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
A7121002	MIDDLETOWN	NY		04/14/2008		1,332							1,332	1,332			
A8012103	MIDDLETOWN	OH		04/14/2008		2,486							2,486	2,486			
A8060201	MIDLAND	TX		09/11/2008		273							273	273			
A9122301	MIDLAND	TX		03/04/2010		160							160	160			
B0032403	MIDLAND	TX		11/09/2010		51							51	51			
B0040507	MIDLOTHIAN	VA		08/10/2010		82							82	82			
B0032501	MIDLOTHIAN	VA		05/06/2010		161							161	161			
B1083010	MIDVALE	UT		02/21/2012									21	21			
A7122003	MIDVALE	UT		03/14/2008		646							646	646			
A9032501	MIDWAY	UT		01/05/2010		208							208	208			
A8050903	MILBRIDGE	ME		08/13/2008		539							539	539			
A7120417	MILLBRAE	CA		05/09/2008		642							642	642			
A9031209	MILPITAS	CA		10/19/2009		68							68	68			
B0022502	MILPITAS	CA		05/06/2010		91							91	91			
A9102202	MINNEAPOLIS	KS		06/08/2010		19							19	19			
A8022004	MINNEAPOLIS	MN		05/09/2008		323							323	323			
A7120304	MINNEAPOLIS	MN		03/14/2008		404							404	404			
B0051005	MINNEAPOLIS	MN		08/10/2010		314							314	314			
A8082202	MINNETONKA	MN		11/13/2008		695							695	695			
B0041503	MISSION	TX		07/08/2010		84							84	84			
B0062505	MISSION VIEJO	CA		10/07/2010		337							337	337			
A7121402	MISSION VIEJO	CA		04/14/2008		1,525							1,525	1,525			
A7092703	MISSOURI CITY	TX		01/15/2008		191							191	191			
A70927033	MISSOURI CITY	TX		10/10/2008		272							272	272			
A5060101	MISSOURI CITY	TX		05/09/2008		1,523							1,523	1,523			
B1112901	MOBILE	AL		05/10/2012									14	14			
B1112903	MOBILE	AL		05/10/2012									28	28			
A9072301	MODESTO	CA		11/05/2009		90							90	90			
B0072703	MODESTO	CA		10/07/2010		524							524	524			
B1110301	MODESTO	CA		02/21/2012									26	26			
B0031101	MONROE	WA		05/06/2010		371							371	371			
B0040508	MONROVIA	CA		07/08/2010		146							146	146			
A8111901	MONROVIA	CA		10/19/2009		52							52	52			
A8111902	MONROVIA	CA		10/19/2009		38							38	38			
B0062402	MONTGOMERY	AL		10/07/2010		144							144	144			

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
B0062404	MONTGOMERY	AL		10/07/2010		164							164	164			
A5101003	MORENO VALLEY	CA		06/12/2008		367							367	367			
B0040802	MORENO VALLEY	CA		07/08/2010		112							112	112			
A9120102	MORGAN	UT		03/04/2010		165							165	165			
A7102903	MORRISTOWN	NJ		02/14/2008		839							839	839			
A9021901	MORRISVILLE	NC		10/19/2009		133							133	133			
A8020602	MORROW	GA		04/14/2008		586							586	586			
A9061607	MOUNT PLEASANT	TX		05/06/2010		25							25	25			
A5092101	MOUNTAIN VIEW	CA		05/09/2008		544							544	544			
A9072801	MT VERNON	TX		04/08/2010		23							23	23			
A9060301	MT VIEW	CA		11/05/2009		37							37	37			
A8052801	MUKILTEO	WA		09/11/2008		622							622	622			
A8092303	MUNCIE	IN		12/11/2008		406							406	406			
B1070605	MUNDELEIN	IL		02/21/2012									29	29			
A9110601	MURRELLS INLET	SC		02/04/2010		130							130	130			
A7092004	MUSKOGEE	OK		01/15/2008		257							257	257			
A7121706	NASHVILLE	TN		03/14/2008		324							324	324			
A8022102	NASHVILLE	TN		06/12/2008		292							292	292			
A5041101	NASSAU BAY	TX		05/09/2008		1,170							1,170	1,170			
A8051201	NATIONAL CITY	CA		08/13/2008		1,118							1,118	1,118			
A5022802	NATIONAL CITY	CA		06/12/2008		843							843	843			
A8030601	NAVARRE	FL		10/10/2008		906							906	906			
B0051202	NEODESHA	KS		12/09/2010		32							32	32			
A8100101	NEW BEDFORD	MA		11/13/2008		692							692	692			
B0072604	NEW BERN	NC		11/09/2010		699							699	699			
B0072102	NEW BRAUNFELS	TX		11/09/2010		380							380	380			
B0061106	NEW CANEY	TX		09/07/2010		236							236	236			
B0061402	NEW HOPE	PA		11/09/2010		228							228	228			
B2010401	NEW ROCHELLE	NY		04/09/2012									219	219			
B0082702	NEW YORK	NY		10/07/2010		597							597	597			
B0060901	NEW YORK	NY		08/10/2010		1,154							1,154	1,154			
A8012101	NEW YORK	NY		05/09/2008		236							236	236			
A7122002	NEWARK	CA		03/14/2008		180							180	180			
A8071008	NEWARK	NJ		10/10/2008		897							897	897			
A8121506	NEWINGTON	CT		10/19/2009		278							278	278			

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
A8082702	NEWMARK	NJ		12/11/2008		312							312	312			
A8030502	NEWNAN	GA		07/14/2008		244							244	244			
A8031005	NEWPORT BEACH	CA		07/14/2008		208							208	208			
A5051004	NEWPORT BEACH	CA		05/09/2008		459							459	459			
B0040102	NEWPORT BEACH	CA		07/08/2010		233							233	233			
B0080610	NEWPORT BEACH	CA		11/09/2010		138							138	138			
A8050602	NEWPORT NEWS	VA		08/13/2008		590							590	590			
B0012605	NEWTON	KS		11/09/2010		52							52	52			
A8071501	NEWTOWN SQUARE	PA		11/13/2008		841							841	841			
A8051901	NIAGARA FALLS	NY		09/11/2008		527							527	527			
A9022501	NIAGARA FALLS	NY		10/19/2009		365							365	365			
B1070606	NILES	IL		02/21/2012									21	21			
B1110804	NILES	IL		05/10/2012									42	42			
A8072809	NORCROSS	GA		10/10/2008		1,090							1,090	1,090			
B0020104	NORCROSS	GA		05/06/2010		189							189	189			
A8120503	NORFOLK	VA		10/19/2009		190							190	190			
A8031008	NORMAL	IL		07/14/2008		1,017							1,017	1,017			
A7112901	NORRISTOWN	PA		03/14/2008		232							232	232			
A8121512	NORTH ANDOVER	MA		10/19/2009		323							323	323			
A8121504	NORTH BILLERICA	MA		10/19/2009		527							527	527			
A7101704	NORTH CHARLESTON	SC		02/14/2008		412							412	412			
A7092403	NORTH HAMPTON	NH		01/15/2008		877							877	877			
A7092401	NORTH HAMPTON	NH		01/15/2008		424							424	424			
B1110903	NORTH HOLLYWOOD	CA		02/21/2012									42	42			
A6100402	NORTH LAS VEGAS	NV		07/14/2008		1,719							1,719	1,719			
A7121709	NORTH LAS VEGAS	NV		05/09/2008		93							93	93			
A7121703	NORTH LAS VEGAS	NV		05/09/2008		233							233	233			
A9122802	NORTH PALM BEACH	FL		04/08/2010		57							57	57			
B1122101	NORTH RICHLAND HI	TX		04/09/2012									53	53			
A8012405	NORTH RICHLAND HI	TX		04/14/2008		260							260	260			
A8021405	NORTH SALT LAKE	UT		05/09/2008		527							527	527			
A8022901	NORTH SALT LAKE	UT		06/12/2008		196							196	196			
A7110601	NORTH SALT LAKE	UT		02/14/2008		187							187	187			
B2012402	NORTHFIELD	IL		04/09/2012									39	39			
A9030401	NORTHRIDGE	CA		10/19/2009		157							157	157			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9042405	NORWOOD	OH		10/19/2009		177							177	177			
A8072103	NOVI	MI		10/10/2008		348							348	348			
A8100103	NOVI	MI		12/11/2008		131							131	131			
A8100104	NOVI	MI		12/11/2008		202							202	202			
A9030421	OAKDALE	CA		10/19/2009		85							85	85			
A9031601	OAKDALE	CA		10/19/2009		393							393	393			
A8012505	OAKLAND	CA		05/09/2008		239							239	239			
B0042001	OAKLAND	CA		08/10/2010		83							83	83			
B0043003	OAKLAND	CA		08/10/2010		305							305	305			
B1120701	OAKLAND	CA		03/08/2012									37	37			
A6032402	OCALA	FL		07/14/2008		308							308	308			
A8093003	OCALA	FL		12/11/2008		385							385	385			
A9110602	OCEANSIDE	CA		02/04/2010		42							42	42			
B0061726	OCEANSIDE	CA		09/07/2010		226							226	226			
B0012101	ODESSA	TX		07/08/2010		25							25	25			
B0012102	ODESSA	TX		08/10/2010		49							49	49			
B0021903	ODESSA	TX		09/07/2010		39							39	39			
A8011804	O'FALLON	MO		04/14/2008		477							477	477			
A8022017	OGDEN	UT		06/12/2008		226							226	226			
A9111301	OGDEN	UT		01/05/2010		494							494	494			
B2020602	OJAI	CA		04/09/2012									40	40			
A9070601	OKLAHOMA CITY	OK		10/19/2009		140							140	140			
B0052602	OKLAHOMA CITY	OK		09/07/2010		523							523	523			
B0062501	OLATHE	KS		10/07/2010		222							222	222			
A5021801	OLATHE	KS		05/09/2008		470							470	470			
A8011802	OLATHE	KS		03/14/2008		3,626							3,626	3,626			
A8031801	OLATHE	KS		05/09/2008		198							198	198			
A8092903	OLYMPIA	WA		12/11/2008		237							237	237			
B1110701	OLYMPIA	WA		03/08/2012									81	81			
A9020601	OMAHA	NE		10/19/2009		105							105	105			
A8030606	OMAHA	NE		06/12/2008		229							229	229			
B2012902	OMAHA	NE		04/09/2012									112	112			
B0081802	ONTARIO	CA		11/09/2010		105							105	105			
B0032906	ONTARIO	CA		06/08/2010		166							166	166			
A9030417	ONTARIO	CA		10/19/2009		32							32	32			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9030418	ONTARIO	CA		10/19/2009		59							59	59			
A9012701	ONTARIO	CA		10/19/2009		66							66	66			
A9030601	ORANGE	CA		10/19/2009		772							772	772			
B0011902	ORANGE PARK	FL		04/08/2010		45							45	45			
A8021101	ORCHARD LAKE	MI		08/13/2008		755							755	755			
A8110402	ORCHARD PARK	NY		10/19/2009		323							323	323			
A7103107	OREGON	OH		02/14/2008		550							550	550			
A9022708	OREGON CITY	OR		10/19/2009		524							524	524			
B0022303	ORLANDO	FL		09/07/2010		112							112	112			
B0051103	ORLANDO	FL		08/10/2010		631							631	631			
B0072606	ORLANDO	FL		12/09/2010		486							486	486			
B0070102	ORLANDO	FL		11/09/2010		488							488	488			
A8082903	ORLANDO	FL		12/11/2008		699							699	699			
A9100601	ORLANDO	FL		01/05/2010		116							116	116			
A7091206	ORLANDO	FL		01/15/2008		391							391	391			
A8022212	ORLANDO	FL		05/09/2008		401							401	401			
A8022213	ORLANDO	FL		06/12/2008		421							421	421			
B0062507	ORO VALLEY	AZ		10/07/2010		196							196	196			
A8012302	ORO VALLEY	AZ		04/14/2008		187							187	187			
A8020804	OVERLAND PARK	KS		04/14/2008		546							546	546			
B0051203	OXNARD	CA		08/10/2010		316							316	316			
B1110403	OXNARD	CA		03/08/2012									21	21			
B0080403	OXNARD	CA		11/09/2010		299							299	299			
A9042302	PACIFIC GROVE	CA		10/19/2009		203							203	203			
A9032402	PALM COAST	FL		10/19/2009		84							84	84			
A8082102	PALM DESERT	CA		11/13/2008		600							600	600			
B1112304	PALM DESERT	CA		02/21/2012									9	9			
B0031704	PALM DESERT	CA		06/08/2010		70							70	70			
B2020302	PALM DESERT	CA		04/09/2012									42	42			
B2020303	PALM DESERT	CA		04/09/2012									19	19			
B2011304	PALM DESERT	CA		04/09/2012									45	45			
A9052001	PALM SPRINGS	CA		10/19/2009		154							154	154			
A6110101	PALO ALTO	CA		07/14/2008		739							739	739			
B2022805	PALO ALTO	CA		04/09/2012									118	118			
B0032203	PANAMA CITY	FL		06/08/2010		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
A7061203	PAPILLION	NE		02/14/2008		431							431	431			
B0021902	PARIS	TX		09/07/2010		38							38	38			
B0041401	PARKER	CO		07/08/2010		148							148	148			
A7092402	PARMA	OH		01/15/2008		182							182	182			
A8020811	PASADENA	CA		04/14/2008		1,855							1,855	1,855			
B0033102	PASADENA	FL		06/08/2010		57							57	57			
A8080601	PASADENA	MD		10/10/2008		1,101							1,101	1,101			
A8022009	PASADENA	MD		06/12/2008		470							470	470			
A8022010	PASADENA	MD		06/12/2008		552							552	552			
A9050101	PASADENA	TX		10/19/2009		366							366	366			
A8012903	PASO ROBLES	CA		05/09/2008		215							215	215			
A8012904	PASO ROBLES	CA		05/09/2008		215							215	215			
A8041403	PATERSON	NJ		07/14/2008		299							299	299			
A8081203	PAYSON	AZ		12/11/2008		417							417	417			
B0032606	PEMBROKE PINES	FL		07/08/2010		202							202	202			
A8080407	PEMBROKE PINES	FL		11/13/2008		433							433	433			
A8061306	PENDLETON	OR		09/11/2008		110							110	110			
A8061307	PENDLETON	OR		09/11/2008		334							334	334			
A8071502	PENFIELD	NY		11/13/2008		352							352	352			
A8021404	PENFIELD	NY		07/14/2008		418							418	418			
B1101905	PENFIELD	NY		01/31/2012									62	62			
A7121016	PENSACOLA	FL		03/14/2008		159							159	159			
A7091403	PENSACOLA	FL		02/14/2008		233							233	233			
B0080601	PENSACOLA	FL		11/09/2010		279							279	279			
A8041401	PEORIA	AZ		07/14/2008		255							255	255			
A7120604	PERINTON	NY		04/14/2008		486							486	486			
A9040703	PERINTON	NY		10/19/2009		186							186	186			
A9040706	PERRY	FL		10/19/2009		53							53	53			
A8021402	PETERSBURG	VA		05/09/2008		708							708	708			
B1112201	PETOSKEY	MI		05/10/2012									28	28			
B0032510	PFLUGERVILLE	TX		07/08/2010		30							30	30			
B0081702	PFLUGERVILLE	TX		12/09/2010		30							30	30			
A8030711	PHOENIX	AZ		07/14/2008		453							453	453			
A8031002	PHOENIX	AZ		07/14/2008		197							197	197			
A5050903	PHOENIX	AZ		05/09/2008		308							308	308			

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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
A6101109	PHOENIX	AZ		07/14/2008		402							402	402			
A7081702	PHOENIX	AZ		01/15/2008		351							351	351			
A8111701	PHOENIX	AZ		10/19/2009		67							67	67			
A9021301	PHOENIX	AZ		10/19/2009		232							232	232			
A9070201	PHOENIX	AZ		10/19/2009		65							65	65			
A9042706	PHOENIX	AZ		10/19/2009		221							221	221			
A9042003	PHOENIX	AZ		10/19/2009		55							55	55			
A9082402	PHOENIX	AZ		11/05/2009		89							89	89			
B0063007	PHOENIX	AZ		10/07/2010		188							188	188			
B1110802	PHOENIX	AZ		02/21/2012									110	110			
B0090106	PHOENIX	AZ		12/09/2010		31							31	31			
B0040509	PHOENIX	AZ		07/08/2010		35							35	35			
A9121101	PHOENIX	AZ		03/04/2010		49							49	49			
B1121901	PHOENIX	AZ		03/08/2012									34	34			
A7120605	PHOENIXVILLE	PA		03/14/2008		465							465	465			
A9061102	PINELAND	TX		01/05/2010		65							65	65			
A8022805	PITTSBURGH	PA		07/14/2008		265							265	265			
A8021401	PITTSBURGH	PA		05/09/2008		1,121							1,121	1,121			
A9021302	PLANO	TX		10/19/2009		237							237	237			
A8082703	PLANO	TX		12/11/2008		607							607	607			
A8090203	PLANO	TX		11/13/2008		485							485	485			
A5051802	PLANO	TX		06/12/2008		760							760	760			
B0010604	PLANT CITY	FL		04/08/2010		60							60	60			
B2012604	PLANT CITY	FL		05/10/2012									21	21			
B1102706	PLATTE CITY	MO		04/09/2012									34	34			
A8080805	PLATTEVILLE	CO		11/13/2008		197							197	197			
A8061207	PLATTSBURGH	NY		09/11/2008		1,225							1,225	1,225			
B1110401	PLEASANTON	CA		02/21/2012									24	24			
A9040302	PLYMOUTH	MI		10/19/2009		233							233	233			
A9100101	POCATELLO	ID		01/05/2010		622							622	622			
A7111402	POMONA	CA		02/14/2008		242							242	242			
A7101701	POMONA	CA		01/15/2008		1,317							1,317	1,317			
A9101303	POMONA	CA		01/05/2010		53							53	53			
A9102003	POMONA	CA		01/05/2010		180							180	180			
A9090402	POMONA	KS		03/04/2010		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
B0020907	POMPANO BEACH	FL		04/08/2010		295							295	295			
A7102305	POMPANO BEACH	FL		02/14/2008		241							241	241			
A8111203	PONTIAC	MI		10/19/2009		86							86	86			
A9123002	POOLER	GA		04/08/2010		50							50	50			
A8020807	PORT ANGELES	WA		07/14/2008		492							492	492			
B0060801	PORT ARTHUR	TX		12/09/2010		27							27	27			
A9120201	PORT ARTHUR	TX		03/04/2010		50							50	50			
B2021403	PORT ARTHUR	TX		05/10/2012									48	48			
A8022220	PORT CHARLOTTE	FL		06/12/2008		236							236	236			
A8081901	PORTAGE	MI		11/13/2008		830							830	830			
A9022404	PORTAGE	MI		10/19/2009		134							134	134			
A9091802	PORTLAND	ME		02/04/2010		19							19	19			
A7092801	PORTLAND	ME		02/14/2008		268							268	268			
A8080603	PORTLAND	OR		10/10/2008		1,596							1,596	1,596			
A9020304	PORTLAND	OR		10/19/2009		661							661	661			
A9031602	PORTLAND	OR		10/19/2009		119							119	119			
A9030501	PORTLAND	OR		10/19/2009		691							691	691			
A8031403	PORTLAND	OR		07/14/2008		361							361	361			
A8032802	PORTLAND	OR		07/14/2008		211							211	211			
A8041101	PORTLAND	OR		08/13/2008		970							970	970			
A7051802	PORTLAND	OR		07/14/2008		410							410	410			
B0081701	PORTLAND	OR		12/09/2010		64							64	64			
B1112801	PORTLAND	OR		03/08/2012									20	20			
B1121601	PORTLAND	OR		03/08/2012									9	9			
A7110902	PORTSMOUTH	VA		02/14/2008		378							378	378			
A8111103	POWAY	CA		10/19/2009		168							168	168			
A8010301	PRESCOTT VALLEY	AZ		04/14/2008		663							663	663			
B1092901	PRINCE GEORGE	VA		01/31/2012									38	38			
A8060601	PROVO	UT		09/11/2008		219							219	219			
A8011806	PUYALLUP	WA		05/09/2008		1,169							1,169	1,169			
A8013101	QUINTON	VA		05/09/2008		239							239	239			
A5060303	RADCLIFF	KY		05/09/2008		327							327	327			
B0071204	RAEFORD	NC		10/07/2010		188							188	188			
A9022704	RALEIGH	NC		10/19/2009		102							102	102			
A8121002	RALEIGH	NC		10/19/2009		57							57	57			

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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
A7102302	RALEIGH	NC		01/15/2008		464							464	464			
A8062302	RANCHO CORDOVA	CA		08/13/2008		998							998	998			
B2030604	RANCHO CORDOVA	CA		05/10/2012									116	116			
B0051401	RANCHO CUCAMONG	CA		07/08/2010		32							32	32			
A7101802	RANCHO CUCAMONG	CA		02/14/2008		278							278	278			
B2012403	RANCHO DOMINQUE	CA		04/09/2012									46	46			
A7112101	RANCHO MIRAGE	CA		03/14/2008		489							489	489			
A8021203	RAYMORE	MO		05/09/2008		1,186							1,186	1,186			
B0072609	REDONDO BEACH	CA		10/07/2010		216							216	216			
A7101501	REDWOOD CITY	CA		01/15/2008		1,296							1,296	1,296			
A5040501	REDWOOD CITY	CA		07/14/2008		299							299	299			
A8012308	REDWOOD CITY	CA		05/09/2008		307							307	307			
A9040807	REDWOOD CITY	CA		10/19/2009		248							248	248			
A8042401	RENO	NV		08/13/2008		301							301	301			
A8031906	RENO	NV		06/12/2008		435							435	435			
A6050103	RENO	NV		05/09/2008		1,234							1,234	1,234			
A8060901	RENO	NV		09/11/2008		1,282							1,282	1,282			
A9031305	RENO	NV		10/19/2009		156							156	156			
A9031306	RENO	NV		10/19/2009		114							114	114			
A9040904	RENO	NV		10/19/2009		227							227	227			
A9040905	RENO	NV		10/19/2009		214							214	214			
A9030202	RENO	NV		10/19/2009		450							450	450			
A9122302	RENO	NV		04/08/2010		47							47	47			
A8061601	RESEDA	CA		09/11/2008		316							316	316			
B0052805	RIALTO	CA		09/07/2010		388							388	388			
A8011103	RICHLAND	WA		06/12/2008		573							573	573			
A6081501	RICHLAND	WA		05/09/2008		1,107							1,107	1,107			
A8050905	RICHLAND	WA		08/13/2008		626							626	626			
A80509053	RICHLAND	WA		04/08/2010		17							17	17			
A8011801	RICHMOND	VA		04/14/2008		665							665	665			
A8053001	RIDGELAND	MS		08/13/2008		2,357							2,357	2,357			
A8120502	RIO RANCHO	NM		10/19/2009		33							33	33			
A7120410	RIO RANCHO	NM		03/14/2008		401							401	401			
B0010704	RIO VISTA	TX		07/08/2010		19							19	19			
A9081807	RIVERDALE	GA		12/03/2009		101							101	101			

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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
B1102004	RIVERSIDE	CA		02/21/2012									109	109			
B2022810	RIVERSIDE	CA		05/10/2012									8	8			
A8061310	RIVERSIDE	CA		10/10/2008		1,391							1,391	1,391			
A7010502	RIVERSIDE	CA		02/14/2008		399							399	399			
A6061603	RIVERSIDE	CA		05/09/2008		1,031							1,031	1,031			
A7110202	RIVERSIDE	CA		02/14/2008		1,258							1,258	1,258			
A9092504	RIVERTON	UT		12/03/2009		244							244	244			
A8030706	RIVERVIEW	FL		07/14/2008		646							646	646			
A7110107	ROANOKE	VA		02/14/2008		496							496	496			
A8032401	ROCHESTER	NY		06/12/2008		226							226	226			
A8070301	ROCHESTER HILLS	MI		11/13/2008		433							433	433			
A8022201	ROCHESTER HILLS	MI		05/09/2008		138							138	138			
A8022205	ROCK HILL	SC		05/09/2008		189							189	189			
A9061605	ROCKDALE	TX		01/05/2010		56							56	56			
B0080602	ROCKLIN	CA		11/09/2010		107							107	107			
B2022803	ROCKMART	GA		05/10/2012									12	12			
A5030705	ROCKPORT	TX		06/12/2008		366							366	366			
B1102002	ROCKVILLE	MD		02/21/2012									30	30			
B1100101	ROCKVILLE	MD		02/21/2012									18	18			
A8082507	ROCKWALL	TX		12/11/2008		211							211	211			
A7102007	ROCKY MOUNT	NC		04/14/2008		1,262							1,262	1,262			
A7102007A	ROCKY MOUNT	NC		06/12/2008		1,878							1,878	1,878			
A7102008	ROCKY MOUNT	NC		04/14/2008		1,578							1,578	1,578			
A7102008A	ROCKY MOUNT	NC		06/12/2008		947							947	947			
A7102009	ROCKY MOUNT	NC		04/14/2008		1,648							1,648	1,648			
A7102009A	ROCKY MOUNT	NC		06/12/2008		631							631	631			
A7102010	ROCKY MOUNT	NC		04/14/2008		1,893							1,893	1,893			
A7102010A	ROCKY MOUNT	NC		06/12/2008		410							410	410			
A7102011	ROCKY MOUNT	NC		04/14/2008		710							710	710			
A5081602	ROCKY MOUNT	NC		07/14/2008		1,635							1,635	1,635			
A8110401	ROCKY MOUNT	NC		10/19/2009		96							96	96			
A8022104	ROCKY RIVER	OH		06/12/2008		953							953	953			
A9020210	RODEO	CA		10/19/2009		119							119	119			
A8121503	ROHNERT PARK	CA		10/19/2009		406							406	406			
B0061802	ROSEMEAD	CA		10/07/2010		461							461	461			

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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
B0051403	ROSWELL	GA		07/08/2010		85							85	85			
A8070303	ROSWELL	GA		09/11/2008		184							184	184			
A8082007	ROSWELL	GA		11/13/2008		117							117	117			
A8091702	ROUND ROCK	TX		12/11/2008		588							588	588			
A9042702	ROUND ROCK	TX		10/19/2009		178							178	178			
A9050402	ROWLETT	TX		10/19/2009		195							195	195			
A8081404	ROY	UT		11/13/2008		274							274	274			
A9111701	ROY	UT		02/04/2010		49							49	49			
B0022202	ROY	UT		06/08/2010		78							78	78			
A8090311	ROYAL OAK	MI		12/11/2008		59							59	59			
B0051701	RUBIDOUX	CA		09/07/2010		340							340	340			
A9091402	RUSH SPRINGS	OK		03/04/2010		20							20	20			
B0080303	RUSSELLVILLE	AR		10/07/2010		262							262	262			
A8091202	SACHSE	TX		12/11/2008		329							329	329			
B0062804	SACRAMENTO	CA		09/07/2010		166							166	166			
B0072308	SACRAMENTO	CA		11/09/2010		123							123	123			
A9010501	SACRAMENTO	CA		10/19/2009		99							99	99			
A9030409	SACRAMENTO	CA		10/19/2009		108							108	108			
A8070103	SACRAMENTO	CA		10/10/2008		232							232	232			
A8070802	SACRAMENTO	CA		09/11/2008		1,122							1,122	1,122			
A8081805	SACRAMENTO	CA		11/13/2008		289							289	289			
A8020802	SACRAMENTO	CA		04/14/2008		566							566	566			
B0061001	SALEM	OR		11/09/2010		1,849							1,849	1,849			
A7092003	SALEM	OR		01/15/2008		317							317	317			
A9010801	SALEM	OR		10/19/2009		366							366	366			
A9022601	SALEM	OR		10/19/2009		254							254	254			
B0012602	SALINA	KS		09/07/2010		40							40	40			
A9022406	SALINAS	CA		10/19/2009		80							80	80			
B1092202	SALINAS	CA		01/31/2012									13	13			
B1110803	SALT LAKE CITY	UT		01/31/2012									13	13			
A8082503	SALT LAKE CITY	UT		11/13/2008		69							69	69			
A8082205	SALT LAKE CITY	UT		10/19/2009		89							89	89			
A8082206	SALT LAKE CITY	UT		11/13/2008		312							312	312			
A9032502	SALT LAKE CITY	UT		10/19/2009		243							243	243			
A9030502	SALT LAKE CITY	UT		10/19/2009		68							68	68			

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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
A8022013	SALT LAKE CITY	UT		07/14/2008		411							411	411			
A8021505	SALT LAKE CITY	UT		05/09/2008		120							120	120			
A8021902	SALT LAKE CITY	UT		06/12/2008		501							501	501			
A8011703	SALT LAKE CITY	UT		05/09/2008		500							500	500			
A7100901	SALT LAKE CITY	UT		01/15/2008		1,129							1,129	1,129			
A7111902	SALT LAKE CITY	UT		02/14/2008		207							207	207			
A7112006	SALT LAKE CITY	UT		03/14/2008		602							602	602			
A8060202	SAN ANGELO	TX		09/11/2008		273							273	273			
B0052001	SAN ANGELO	TX		12/09/2010		33							33	33			
B0051101	SAN ANTONIO	TX		07/08/2010		294							294	294			
B0010602	SAN ANTONIO	TX		08/10/2010		55							55	55			
A9120802	SAN ANTONIO	TX		08/10/2010		59							59	59			
B0030501	SAN ANTONIO	TX		06/08/2010		82							82	82			
B1101902	SAN ANTONIO	TX		02/21/2012									66	66			
B0062405	SAN ANTONIO	TX		10/07/2010		94							94	94			
B0080607	SAN ANTONIO	TX		11/09/2010		267							267	267			
B2020101	SAN ANTONIO	TX		04/09/2012									75	75			
A9032303	SAN ANTONIO	TX		10/19/2009		137							137	137			
A5110902	SAN ANTONIO	TX		07/14/2008		356							356	356			
A8012309	SAN ANTONIO	TX		04/14/2008		233							233	233			
A8021204	SAN ANTONIO	TX		08/13/2008		2,216							2,216	2,216			
A8011001	SAN ANTONIO	TX		04/14/2008		370							370	370			
A7121202	SAN ANTONIO	TX		02/14/2008		430							430	430			
A8033101	SAN ANTONIO	TX		07/14/2008		273							273	273			
A8022703	SAN ANTONIO	TX		06/12/2008		282							282	282			
B0030201	SAN BERNARDINO	CA		05/06/2010		56							56	56			
B0020903	SAN BERNARDINO	CA		04/08/2010		428							428	428			
B1110801	SAN BERNARDINO	CA		01/31/2012									31	31			
A9021802	SAN BUENAVENTURA	CA		10/19/2009		117							117	117			
A9021803	SAN BUENAVENTURA	CA		10/19/2009		82							82	82			
A8112401	SAN BUENAVENTURA	CA		10/19/2009		302							302	302			
A8072901	SAN CARLOS	CA		11/13/2008		351							351	351			
B0032903	SAN CARLOS	CA		07/08/2010		32							32	32			
B0052810	SAN CLEMENTE	CA		09/07/2010		197							197	197			
B0062806	SAN DIEGO	CA		10/07/2010		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
A8022701	SAN DIEGO	CA		06/12/2008		624							624	624			
A8012801	SAN DIEGO	CA		05/09/2008		292							292	292			
A7102402	SAN DIEGO	CA		04/14/2008		247							247	247			
A5041102	SAN DIEGO	CA		06/12/2008		313							313	313			
A5101303	SAN DIEGO	CA		05/09/2008		226							226	226			
A9030410	SAN DIEGO	CA		10/19/2009		360							360	360			
A8123001	SAN DIEGO	CA		10/19/2009		103							103	103			
A9060501	SAN DIEGO	CA		10/19/2009		51							51	51			
B0063005	SAN DIEGO	CA		10/07/2010		221							221	221			
B0061701	SAN DIEGO	CA		10/07/2010		39							39	39			
B0080404	SAN DIEGO	CA		12/09/2010		498							498	498			
B0080201	SAN DIEGO	CA		10/07/2010		148							148	148			
B1101102	SAN DIEGO	CA		01/31/2012									84	84			
B0082405	SAN DIEGO	CA		12/09/2010		188							188	188			
B0050706	SAN DIEGO	CA		08/10/2010		388							388	388			
B0032607	SAN DIEGO	CA		06/08/2010		204							204	204			
B0040602	SAN DIEGO	CA		07/08/2010		107							107	107			
B0022601	SAN DIEGO	CA		05/06/2010		340							340	340			
A9110901	SAN DIEGO	CA		01/05/2010		64							64	64			
A9102701	SAN DIEGO	CA		01/05/2010		72							72	72			
B2012002	SAN DIEGO	CA		04/09/2012									55	55			
B1113003	SAN DIEGO	CA		02/21/2012									14	14			
B0061102	SAN FERNANDO	CA		09/07/2010		228							228	228			
A9020303	SAN FERNANDO	CA		10/19/2009		235							235	235			
A7080908	SAN FRANCISCO	CA		01/15/2008		183							183	183			
A7091702	SAN FRANCISCO	CA		01/15/2008		842							842	842			
B0031102	SAN FRANCISCO	CA		07/08/2010		314							314	314			
B0031901	SAN FRANCISCO	CA		07/08/2010		144							144	144			
B0051901	SAN JOSE	CA		08/10/2010		149							149	149			
A9112003	SAN JOSE	CA		02/04/2010		231							231	231			
A9122103	SAN JOSE	CA		04/08/2010		96							96	96			
A6082803	SAN JOSE	CA		06/30/2008		462							462	462			
A7113003	SAN JOSE	CA		03/14/2008		664							664	664			
A7112003	SAN JOSE	CA		02/14/2008		395							395	395			
A7120501	SAN JOSE	CA		03/14/2008		293							293	293			

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
A8021407	SAN JOSE	CA		05/09/2008		211							211	211			
A9101602	SAN JOSE	CA		01/05/2010		83							83	83			
A8062001	SAN JOSE	CA		09/11/2008		678							678	678			
A8091803	SAN JOSE	CA		12/11/2008		139							139	139			
A8082601	SAN JOSE	CA		11/13/2008		237							237	237			
A8082701	SAN JOSE	CA		12/11/2008		444							444	444			
B0041502	SAN JUAN	TX		07/08/2010		70							70	70			
A8010304	SAN LEANDRO	CA		04/14/2008		223							223	223			
B1112104	SAN LEANDRO	CA		03/08/2012									41	41			
B0072701	SAN LUIS OBISPO	CA		10/07/2010		90							90	90			
B0072702	SAN LUIS OBISPO	CA		11/09/2010		310							310	310			
B0031201	SAN LUIS OBISPO	CA		06/08/2010		26							26	26			
A7122104	SAN LUIS OBISPO	CA		04/14/2008		291							291	291			
A7010201	SAN LUIS OBISPO	CA		07/14/2008		564							564	564			
A7092002	SAN LUIS OBISPO	CA		01/15/2008		480							480	480			
A8082203	SAN LUIS OBISPO	CA		12/11/2008		203							203	203			
A9040603	SAN MARCOS	CA		11/05/2009		372							372	372			
A5051901	SAN MARCOS	CA		05/09/2008		626							626	626			
A7120415	SAN MARCOS	CA		02/14/2008		382							382	382			
B0061005	SAN MARCOS	TX		09/07/2010		69							69	69			
A9032302	SAN PEDRO	CA		10/19/2009		187							187	187			
A7110506	SAN RAMON	CA		03/14/2008		217							217	217			
B0081601	SAN SABA	TX		11/09/2010		351							351	351			
A8071005	SANDUSKY	OH		10/10/2008		602							602	602			
A7072607	SANDY	UT		02/14/2008		685							685	685			
A7092114	SANDY	UT		01/15/2008		372							372	372			
B0031005	SANDY SPRINGS	GA		06/08/2010		58							58	58			
A6061304	SANFORD	FL		06/12/2008		964							964	964			
A8010302	SANTA ANA	CA		04/14/2008		2,652							2,652	2,652			
A9040903	SANTA ANA	CA		10/19/2009		58							58	58			
A9101603	SANTA ANA	CA		12/03/2009		212							212	212			
A9081810	SANTA ANA	CA		11/05/2009		159							159	159			
A9042705	SANTA ANA	CA		10/19/2009		120							120	120			
A8090301	SANTA ANA	CA		12/11/2008		314							314	314			
A8051202	SANTA ANA	CA		08/13/2008		350							350	350			

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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
B0051303	SANTA ANA	CA		08/10/2010		271							271	271			
B0072305	SANTA ANA	CA		10/07/2010		142							142	142			
A8110503	SANTA CLARA	CA		10/19/2009		41							41	41			
B1113002	SANTA CLARITA	CA		04/09/2012									49	49			
B0052701	SANTA CLARITA	CA		08/10/2010		80							80	80			
B1121603	SANTA CLARITA	CA		03/08/2012									25	25			
A9012601	SANTA CRUZ	CA		10/19/2009		57							57	57			
A6062206	SANTA FE	NM		05/09/2008		1,481							1,481	1,481			
A7091701	SANTA FE	NM		01/15/2008		415							415	415			
A8111903	SANTA FE SPRINGS	CA		10/19/2009		88							88	88			
A9043001	SANTA MARIA	CA		10/19/2009		231							231	231			
A8021306	SANTA MARIA	CA		05/09/2008		141							141	141			
A6021006	SANTA MARIA	CA		06/12/2008		1,581							1,581	1,581			
A6082902	SANTA MARIA	CA		07/14/2008		1,619							1,619	1,619			
B2020301	SANTA MARIA	CA		05/10/2012									55	55			
B0012902	SANTA MONICA	CA		04/08/2010		129							129	129			
A9040606	SANTA MONICA	CA		10/19/2009		36							36	36			
A8011701	SANTA ROSA	CA		05/09/2008		744							744	744			
A7121102	SANTA ROSA	CA		05/09/2008		390							390	390			
A7120702	SANTA TERESA	NM		03/14/2008		495							495	495			
B1112902	SANTA TERESA	NM		03/08/2012									47	47			
A7120408	SANTE FE	NM		03/14/2008		354							354	354			
B0062406	SARASOTA	FL		10/07/2010		159							159	159			
A9040804	SAUGATUCK	MI		10/19/2009		164							164	164			
A8022210	SAUSALITO	CA		06/12/2008		286							286	286			
A9123001	SAVANNAH	GA		04/08/2010		62							62	62			
A9092501	SAVANNAH	GA		12/03/2009		258							258	258			
A8020605	SAVANNAH	GA		05/09/2008		245							245	245			
A7120401	SAVANNAH	GA		02/14/2008		1,132							1,132	1,132			
A6031503	SCARBOROUGH	ME		07/14/2008		390							390	390			
A8030603	SCARBOROUGH	ME		07/14/2008		237							237	237			
A8041501	SCOTTSDALE	AZ		07/14/2008		217							217	217			
A6032201	SCOTTSDALE	AZ		07/14/2008		445							445	445			
A7102203	SCOTTSDALE	AZ		01/15/2008		1,097							1,097	1,097			
A7120416	SCOTTSDALE	AZ		03/14/2008		143							143	143			

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
A8071401	SCOTTSDALE	AZ		10/10/2008		963							963	963			
B0041902	SCOTTSDALE	AZ		08/10/2010		131							131	131			
B0032504	SCOTTSDALE	AZ		06/08/2010		120							120	120			
A9072802	SEALY	TX		05/06/2010		26							26	26			
A8091902	SEATTLE	WA		12/11/2008		80							80	80			
A8091903	SEATTLE	WA		12/11/2008		150							150	150			
A8091503	SEATTLE	WA		12/11/2008		547							547	547			
A9040901	SEATTLE	WA		10/19/2009		275							275	275			
A9040902	SEATTLE	WA		10/19/2009		344							344	344			
A9030204	SEATTLE	WA		10/19/2009		346							346	346			
A9102103	SEATTLE	WA		01/05/2010		315							315	315			
A7121014	SEATTLE	WA		03/14/2008		365							365	365			
A8011104	SEATTLE	WA		03/14/2008		526							526	526			
A8020601	SEATTLE	WA		05/09/2008		230							230	230			
A8022016	SEATTLE	WA		06/12/2008		3,202							3,202	3,202			
A8041601	SEATTLE	WA		08/13/2008		5,724							5,724	5,724			
B1092601	SEATTLE	WA		02/21/2012									50	50			
B0061103	SEATTLE	WA		09/07/2010		78							78	78			
B0061104	SEATTLE	WA		09/07/2010		167							167	167			
B0062503	SEATTLE	WA		10/07/2010		381							381	381			
B0020507	SEATTLE	WA		04/08/2010		103							103	103			
A9073002	SEDAN	KS		03/04/2010		19							19	19			
A9021204	SEGUIN	TX		10/19/2009		93							93	93			
B0010703	SEMINOLE	TX		07/08/2010		21							21	21			
A9071701	SETAC	WA		11/05/2009		240							240	240			
A8090504	SHAKER HEIGHTS	OH		12/11/2008		83							83	83			
A9042001	SHERMAN	TX		10/19/2009		102							102	102			
A8050601	SHERMAN OAKS	CA		08/13/2008		328							328	328			
B0062802	SHERMAN OAKS	CA		10/07/2010		221							221	221			
A8061209	SHORELINE	WA		09/11/2008		380							380	380			
A8012803	SIDNEY	OH		05/09/2008		243							243	243			
A7100303	SIGNAL HILL	CA		02/14/2008		337							337	337			
A7111301	SIMI VALLEY	CA		02/14/2008		210							210	210			
A8022202	SIMI VALLEY	CA		06/12/2008		657							657	657			
A9091501	SLAUGHTERVILLE	OK		06/08/2010		19							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
A8012901	SMYRNA	GA		05/09/2008		463							463	463			
A8120504	SMYRNA	GA		10/19/2009		505							505	505			
B0071301	SMYRNA	GA		09/07/2010		286							286	286			
B1092701	SOUTH BEND	IN		01/31/2012									13	13			
A8093009	SOUTH HOUSTON	TX		12/11/2008		531							531	531			
A7121001	SOUTH LYON	MI		04/14/2008		1,073							1,073	1,073			
A9031204	SOUTH PASADENA	CA		10/19/2009		142							142	142			
B1102401	SOUTH PASADENA	CA		01/31/2012									118	118			
B0030908	SOUTH SAN FRANCIS	CA		06/08/2010		41							41	41			
B2012601	SOUTH SAN FRANCIS	CA		04/09/2012									274	274			
A7112702	SOUTHAVEN	MS		02/14/2008		1,231							1,231	1,231			
A8050203	SOUTHFIELD	MI		08/13/2008		323							323	323			
B0051902	SOUTHFIELD	MI		09/07/2010		64							64	64			
A8090308	SOUTHGATE	MI		12/11/2008		57							57	57			
B2021503	SOUTHLAKE	TX		04/09/2012									51	51			
B2021504	SOUTHLAKE	TX		04/09/2012									60	60			
B0021601	SOUTHPORT	NC		04/08/2010		365							365	365			
A9021903	SPARKS	NV		10/19/2009		175							175	175			
A9021904	SPARKS	NV		10/19/2009		56							56	56			
A7111504	SPARKS	NV		03/14/2008		694							694	694			
A8081903	SPARTA	MI		11/13/2008		477							477	477			
A7091307	SPOKANE	WA		01/15/2008		265							265	265			
A8090312	SPRING	TX		12/11/2008		437							437	437			
A8022206	SPRING	TX		06/12/2008		642							642	642			
A8033105	SPRING	TX		07/14/2008		1,041							1,041	1,041			
A8010201	SPRING	TX		04/14/2008		584							584	584			
A8020701	SPRING	TX		05/09/2008		230							230	230			
A5062702	SPRING	TX		05/09/2008		927							927	927			
A7091305	SPRING	TX		01/15/2008		498							498	498			
A7100801	SPRING	TX		01/15/2008		190							190	190			
A8012303	SPRING HILL	FL		05/09/2008		271							271	271			
A7092502	ST. GEORGE	UT		01/15/2008		325							325	325			
B1100406	ST. LOUIS	MO		01/31/2012									14	14			
B1100402	ST. LOUIS	MO		01/31/2012									20	20			
B1100403	ST. LOUIS	MO		01/31/2012									25	25			

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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
B1090204	ST. LOUIS	MO		01/31/2012									16	16			
B1090205	ST. LOUIS	MO		01/31/2012									21	21			
B1090206	ST. LOUIS	MO		01/31/2012									4	4			
B1101802	ST. LOUIS	MO		02/21/2012									51	51			
B0080202	ST. LOUIS	MO		12/09/2010		119							119	119			
B2012702	ST. LOUIS	MO		05/10/2012									22	22			
B2012703	ST. LOUIS	MO		05/10/2012									21	21			
B1092908	ST. LOUIS	MO		01/31/2012									55	55			
A8032801	ST. LOUIS PARK	MN		06/12/2008		270							270	270			
A5051202	ST. PAUL	MN		05/09/2008		827							827	827			
A8012402	ST. PETERS	MO		05/09/2008		453							453	453			
A8081801	ST. PETERSBURG	FL		11/13/2008		240							240	240			
A8060402	STAFFORD	TX		09/11/2008		233							233	233			
A9042309	STAFFORD	TX		10/19/2009		625							625	625			
B0020201	STANTON	CA		04/08/2010		156							156	156			
B0021803	STANTON	CA		05/06/2010		526							526	526			
B0072801	STANWOOD	WA		10/07/2010		130							130	130			
B1102003	STANWOOD	WA		02/21/2012									22	22			
B0072301	STATESBORO	GA		10/07/2010		181							181	181			
A7091303	STERLING HEIGHTS	MI		01/15/2008		468							468	468			
B0031601	STERLING HEIGHTS	MI		06/08/2010		139							139	139			
B1122102	STOCKBRIDGE	GA		04/09/2012									50	50			
B2020603	STOCKTON	CA		05/10/2012									31	31			
A9030203	STOCKTON	CA		10/19/2009		236							236	236			
A8063001	STOCKTON	CA		10/10/2008		367							367	367			
A5110102	STOCKTON	CA		07/14/2008		886							886	886			
B0042102	STONE MOUNTAIN	GA		07/08/2010		175							175	175			
A9081806	STONE MOUNTAIN	GA		12/03/2009		148							148	148			
A8082803	STONE MOUTNAIN	GA		11/13/2008		203							203	203			
B0080612	STRATFORD	CT		11/09/2010		175							175	175			
B0030903	STRONGSVILLE	OH		06/08/2010		110							110	110			
B1120101	STRONGSVILLE	OH		02/21/2012									30	30			
B0042704	SUFFOLK	VA		07/08/2010		49							49	49			
A8053003	SUGAR HILL	GA		09/11/2008		617							617	617			
A9103002	SUMMERVILLE	SC		02/04/2010		106							106	106			

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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
A8022221	SUN CITY	AZ		05/09/2008		112							112	112			
A5021707	SUNNYVALE	CA		05/09/2008		412							412	412			
A9052102	SUNNYVALE	CA		10/19/2009		126							126	126			
B0050302	SUNNYVALE	CA		08/10/2010		541							541	541			
B0062805	SUNNYVALE	TX		11/09/2010		141							141	141			
B0072706	SUPERIOR	CO		11/09/2010		346							346	346			
B0030802	SURPRISE	AZ		05/06/2010		33							33	33			
A9090103	SYRACUSE	KS		04/08/2010		19							19	19			
A8011105	TACOMA	WA		04/14/2008		1,073							1,073	1,073			
A8071003	TACOMA	WA		10/10/2008		953							953	953			
A8121507	TALLAHASSEE	FL		10/19/2009		420							420	420			
A8021502	TALLAHASSEE	FL		05/09/2008		371							371	371			
A7112102	TAMPA	FL		02/14/2008		282							282	282			
A9040806	TAMPA	FL		10/19/2009		85							85	85			
A8081102	TAMPA	FL		11/13/2008		78							78	78			
A8082008	TAMPA	FL		11/13/2008		388							388	388			
A8061701	TAMPA	FL		09/11/2008		400							400	400			
B0080301	TAMPA	FL		10/07/2010		221							221	221			
B0082505	TAMPA	FL		12/09/2010		122							122	122			
B0010605	TAMPA	FL		04/08/2010		73							73	73			
B0011401	TAMPA	FL		04/08/2010		163							163	163			
B0012201	TARZANA	CA		04/08/2010		103							103	103			
B0072005	TARZANA	CA		10/07/2010		104							104	104			
A8121513	TAUNTON	MA		10/19/2009		125							125	125			
A9102703	TAYLOR	MI		02/04/2010		170							170	170			
A8041001	TAYLOR	MI		07/14/2008		203							203	203			
A8082508	TAYLOR	MI		12/11/2008		271							271	271			
A4092101	TAYLORSVILLE	UT		06/12/2008		623							623	623			
A8082901	TAYLORSVILLE	UT		11/13/2008		92							92	92			
B1112302	TAYLORSVILLE	UT		03/08/2012									26	26			
B0062401	TAYLORSVILLE	UT		10/07/2010		116							116	116			
A8020402	TEHACHAPI	CA		12/11/2008		164							164	164			
A9103005	TEMPE	AZ		01/05/2010		251							251	251			
B1101701	TEMPE	AZ		01/31/2012									27	27			
B1102704	TEMPE	AZ		02/21/2012									17	17			

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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
A8022012	TEMPE	AZ		06/12/2008		429							429	429			
A8021506	TEMPE	AZ		06/12/2008		149							149	149			
A8051402	TEMPE	AZ		08/13/2008		767							767	767			
A8111101	TEMPE	AZ		10/19/2009		110							110	110			
A9041601	TEMPE	AZ		10/19/2009		154							154	154			
A9071402	TEMPE	AZ		10/27/2009		456							456	456			
B0030401	TEMPLE	TX		10/07/2010		45							45	45			
A7083104	TERRE HAUTE	IN		01/15/2008		2,569							2,569	2,569			
B0032402	TEXAS CITY	TX		11/09/2010		64							64	64			
B1120702	THE DALLES	OR		03/08/2012									23	23			
A9122201	THE WOODLANDS	TX		04/08/2010		55							55	55			
A6100602	THE WOODLANDS	TX		07/14/2008		811							811	811			
A6102706	THOUSAND OAKS	CA		07/14/2008		316							316	316			
A8082101	THOUSAND PALMS	CA		11/13/2008		400							400	400			
A7101801	TOLEDO	OH		01/15/2008		1,057							1,057	1,057			
A5080502	TOMBALL	TX		06/12/2008		273							273	273			
B2021401	TOMBALL	TX		05/10/2012									11	11			
A6020204	TONOWANDA	NY		07/14/2008		606							606	606			
A7102304	TOOELE	UT		05/09/2008		100							100	100			
A7121204	TORRANCE	CA		03/14/2008		786							786	786			
A8032502	TRACY	CA		07/14/2008		229							229	229			
A5050606	TRACY	CA		06/12/2008		644							644	644			
B0063002	TROUTDALE	OR		10/07/2010		86							86	86			
A9040601	TROY	MI		10/19/2009		212							212	212			
A8071804	TRUCKEE	CA		10/19/2009		354							354	354			
B1081201	TUCKER	GA		01/31/2012									24	24			
A8090302	TUCSON	AZ		12/11/2008		384							384	384			
A8081906	TUCSON	AZ		10/10/2008		1,805							1,805	1,805			
A8052202	TUCSON	AZ		08/13/2008		402							402	402			
A8020803	TUCSON	AZ		05/09/2008		500							500	500			
A8022802	TUCSON	AZ		06/12/2008		357							357	357			
A8041003	TUCSON	AZ		07/14/2008		557							557	557			
A7100501	TUCSON	AZ		01/15/2008		506							506	506			
B1101003	TUCSON	AZ		01/31/2012									24	24			
B0072704	TUCSON	AZ		12/09/2010		104							104	104			

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
A9111601	TUCSON	AZ		02/04/2010		16							16	16			
A8121101	TUKWILA	WA		10/19/2009		125							125	125			
A9042802	TUKWILA	WA		10/19/2009		90							90	90			
B1101002	TUKWILA	WA		01/31/2012									40	40			
B1121602	TUKWILA	WA		05/10/2012									19	19			
A7101602	TULSA	OK		02/14/2008		525							525	525			
B0032509	TUSTIN	CA		06/08/2010		47							47	47			
A8012902	TWENTYNINE PALMS	CA		05/09/2008		680							680	680			
B1101001	TYLER	TX		02/21/2012									20	20			
A9061608	TYLER	TX		03/04/2010		25							25	25			
A8082506	TYLER	TX		12/11/2008		107							107	107			
A7092115	UNION CITY	CA		01/15/2008		571							571	571			
B1092907	UNION CITY	GA		01/31/2012									12	12			
A8012804	UNIONTOWN	OH		05/09/2008		273							273	273			
B1100405	UNIVERSITY CITY	MO		01/31/2012									10	10			
B0090702	UPLAND	CA		12/09/2010		32							32	32			
B1111101	UPPER MERION TOW	PA		01/31/2012									105	105			
A9050102	UVALDE	TX		10/19/2009		87							87	87			
B0060303	VALLEJO	CA		08/10/2010		666							666	666			
A8121203	VALLEJO	CA		10/19/2009		28							28	28			
B0021102	VALRICO	FL		04/08/2010		250							250	250			
A9061610	VAN HORN	TX		05/06/2010		25							25	25			
A9032701	VAN NUYS	CA		10/19/2009		147							147	147			
A5090801	VAN NUYS	CA		05/09/2008		333							333	333			
B2010504	VAN NUYS	CA		04/09/2012									39	39			
B0071604	VANCOUVER	WA		10/07/2010		69							69	69			
A6121509	VANCOUVER	WA		06/12/2008		1,344							1,344	1,344			
A7102902	VANCOUVER	WA		01/15/2008		386							386	386			
B1110404	VENTURA	CA		03/08/2012									8	8			
B1113001	VENTURA	CA		03/08/2012									9	9			
B0071902	VENTURA	CA		11/09/2010		179							179	179			
A8110702	VENTURA	CA		10/19/2009		155							155	155			
A8120101	VERNON	CA		10/19/2009		43							43	43			
B0042701	VICTORIA	VA		11/09/2010		57							57	57			
B2022705	VICTORVILLE	CA		05/10/2012									11	11			

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
B0071303	VISTA	CA		10/07/2010		113							113	113			
B1102001	WACO	TX		01/31/2012									10	10			
A8040401	WADSWORTH	OH		08/13/2008		458							458	458			
A6053104	WALLA WALLA	WA		05/09/2008		469							469	469			
A6032904	WALLA WALLA	WA		07/14/2008		150							150	150			
A9101305	WALNUT	CA		01/05/2010		114							114	114			
B0060105	WALNUT CREEK	CA		08/10/2010		82							82	82			
B1120704	WALNUT CREEK	CA		03/08/2012									41	41			
A7120305	WARNER ROBBINS	GA		03/14/2008		1,021							1,021	1,021			
B1110901	WASHINGTON	DC		01/31/2012									16	16			
B0040901	WASHINGTON	DC		07/08/2010		40							40	40			
B0012604	WASHINGTON	KS		09/07/2010		34							34	34			
A8090309	WATERFORD	MI		12/11/2008		59							59	59			
A8012301	WATKINSVILLE	GA		04/14/2008		719							719	719			
A8030503	WATKINSVILLE	GA		07/14/2008		239							239	239			
A8030504	WATKINSVILLE	GA		07/14/2008		298							298	298			
A7112004	WATSONVILLE	CA		03/14/2008		303							303	303			
B0040702	WAUKEGAN	IL		07/08/2010		287							287	287			
B0082501	WEATHERFORD	TX		11/09/2010		206							206	206			
B1090207	WEBSTER GROVES	MO		01/31/2012									6	6			
B0032202	WELLS	TX		10/07/2010		41							41	41			
B0041501	WESLACO	TX		07/08/2010		84							84	84			
A7102306	WESLEY CHAPEL	FL		01/15/2008		309							309	309			
B0070601	WEST BLOOMFIELD	MI		10/07/2010		315							315	315			
A8081403	WEST BOUNTIFUL	UT		11/13/2008		256							256	256			
A9120401	WEST BOUNTIFUL	UT		02/04/2010		142							142	142			
A8072301	WEST CARROLLTON	OH		11/13/2008		245							245	245			
B0071208	WEST CHICAGO	IL		11/09/2010		103							103	103			
A8111202	WEST COVINA	CA		10/19/2009		98							98	98			
B2010503	WEST HOLLYWOOD	CA		04/09/2012									159	159			
B0060701	WEST HOLLYWOOD	CA		08/10/2010		497							497	497			
A6052609	WEST JORDAN	UT		05/09/2008		756							756	756			
A8091504	WEST LINN	OR		11/13/2008		238							238	238			
A8033001	WEST LINN	OR		07/14/2008		253							253	253			
B1111105	WEST NORRITON TO	PA		01/31/2012									36	36			

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
A8081506	WEST SACRAMENTO	CA		11/13/2008		136							136	136			
A9021902	WEST SACRAMENTO	CA		10/19/2009		54							54	54			
A8040202	WEST VALLEY CITY	UT		07/14/2008		553							553	553			
A9091002	WEST VALLEY CITY	UT		11/05/2009		120							120	120			
A9052101	WEST VALLEY CITY	UT		10/19/2009		186							186	186			
B0060401	WEST VALLEY CITY	UT		09/07/2010		124							124	124			
A7090705	WESTLAKE	OH		01/15/2008		661							661	661			
A7101803	WESTMINSTER	CA		02/14/2008		843							843	843			
B0080302	WESTMINSTER	CO		11/09/2010		180							180	180			
A8061001	WESTMINSTER	CO		09/11/2008		1,093							1,093	1,093			
B0010501	WHITTIER	CA		05/06/2010		77							77	77			
B0072003	WHITTIER	CA		11/09/2010		132							132	132			
A8030701	WICHITA FALLS	TX		06/12/2008		169							169	169			
A6050401	WILLIAMSVILLE	NY		05/09/2008		482							482	482			
A8090303	WILSON	NC		12/11/2008		997							997	997			
B1111801	WILSONVILLE	OR		02/21/2012									137	137			
A8072808	WINDER	GA		10/10/2008		1,027							1,027	1,027			
A8112602	WINDSOR	CT		10/19/2009		325							325	325			
A8081501	WINDSOR LOCKS	CT		11/13/2008		244							244	244			
A9042701	WINTER GARDEN	FL		10/19/2009		156							156	156			
A9100602	WINTER PARK	FL		01/05/2010		130							130	130			
B0052702	WINTER PARK	FL		09/07/2010		311							311	311			
A9120301	WINTERS	TX		07/08/2010		18							18	18			
A8040701	WOOD VILLAGE	OR		06/12/2008		274							274	274			
A9042801	WOODBIDGE	VA		10/19/2009		127							127	127			
A9020305	WOODLAND	CA		10/19/2009		103							103	103			
A8050703	WOODLAND	CA		08/13/2008		356							356	356			
B0052501	WOODLAND HILLS	CA		11/09/2010		350							350	350			
A7112002	WOODS CROSS	UT		02/14/2008		244							244	244			
A8022218	WOODSON TERRACE	MO		06/12/2008		120							120	120			
A8012304	WOODSTOCK	GA		05/09/2008		776							776	776			
A7092601	WOODSTOCK	GA		01/15/2008		1,404							1,404	1,404			
B0052803	WOODSTOCK	GA		09/07/2010		490							490	490			
A8091105	WRIGHTSVILLE	GA		12/11/2008		80							80	80			
A8062701	YAKIMA	WA		10/10/2008		437							437	437			

SCHEDULE B - PART 3

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

[illegible]

E02.56

SCHEDULE BA - PART 2

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

[illegible]

SCHEDULE BA - PART 3

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

[illegible]

E03.1

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3620AC-Q2-3	GNMA II REVERSE MTG - FIXED-RATE		05/21/2012	CAPITALIZED INTEREST		117,909	117,909.00		1
3620AH-MA-8	GNMA II REVERSE MTG - FIXED-RATE		06/20/2012	CAPITALIZED INTEREST		116,160	116,160.00		1
3620AU-SC-9	GNMA II REVERSE MTG - FIXED-RATE		06/20/2012	CAPITALIZED INTEREST		34,552	34,552.00		1
36297E-ZE-8	GNMA II REVERSE MTG - FIXED-RATE		05/21/2012	CAPITALIZED INTEREST		44,202	44,202.00		1
36297K-4D-0	GNMA II REVERSE MTG - FIXED-RATE		06/20/2012	CAPITALIZED INTEREST		97,493	97,493.00		1
36297K-4L-2	GNMA II REVERSE MTG - FIXED-RATE		06/20/2012	CAPITALIZED INTEREST		48,188	48,188.00		1
36297K-4P-3	GNMA II REVERSE MTG - FIXED-RATE		06/20/2012	CAPITALIZED INTEREST		21,823	21,823.00		1
690353-VQ-7	OVERSEAS PRIVATE INVESTMENT CORPOR		06/19/2012	BANK OF AMERICA		2,000,000	2,000,000.00		1
71654Q-BC-5	PETROLEOS MEXICANOS (EXIM GUAR)	F	06/26/2012	CALYON		1,000,000	1,000,000.00		1
83162C-UV-3	SBAP 2012-20F		06/05/2012	CREDIT SUISSE		19,000,000	19,000,000.00		1
912828-RM-4	TREASURY NOTE		06/06/2012	CITIGROUP		1,522,212	1,500,000.00	1,549	1
0599999	Total Bonds U. S. Government				X X X	24,002,539	23,980,327.00	1,549	X X X
54909W-AA-6	LOYOLA UNIVERSITY CHICAGO		05/09/2012	MORGAN STANLEY		3,500,000	3,500,000.00		1FE
54909W-AB-4	LOYOLA UNIVERSITY CHICAGO		05/09/2012	MORGAN STANLEY		1,000,000	1,000,000.00		1FE
650119-AB-6	NEW YORK UNIVERSITY		06/27/2012	MORGAN KEEGAN & CO. INC.		1,147,190	1,000,000.00	138	1FE
69403W-AC-1	PACIFIC BEACON LLC		06/11/2012	RAYMOND JAMES ASSOCIATES		503,555	500,000.00	11,399	2FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	6,150,745	6,000,000.00	11,537	X X X
162033-GX-6	CHATHAM CNTY GA HOSP AUTH REV		06/07/2012	WELLS FARGO SECURITIES (FMR WACHOVIA)		2,961,210	3,000,000.00	4,333	1FE
33803W-AA-7	FISHERS LANE ASSOC LLC A		06/20/2012	MORGAN KEEGAN & CO. INC.		5,000,000	5,000,000.00		1FE
31381T-QR-4	FNMA 10YR BALLOON MULTI		04/01/2012	DUNCAN WILLIAMS		2,504,252	2,478,140.00	5,672	1
31381U-XR-3	FNMA 20YR MULTI		05/10/2012	DUNCAN WILLIAMS		2,673,962	2,666,885.00	4,483	1
38375B-HL-9	GNR 2010-H22 JA		06/20/2012	CAPITALIZED INTEREST		14,540	14,540.00		1
38375B-GM-8	GNR 2010-H24 HA		05/21/2012	CAPITALIZED INTEREST		75,756	75,756.00		1
38375B-JH-6	GNR 2010-H27 JA		05/21/2012	CAPITALIZED INTEREST		9,997	9,997.00		1
38375B-HW-5	GNR 2010-H28 HA		04/20/2012	CAPITALIZED INTEREST		14,780	14,780.00		1
38375B-JT-0	GNR 2011-H03 HA		06/20/2012	CAPITALIZED INTEREST		56,277	56,277.00		1
38375B-SC-7	GNR 2012-H12		06/20/2012	VARIOUS		5,001,464	5,007,714.00	8,056	1
38375B-NY-4	GNR 2012-H01		05/21/2012	CAPITALIZED INTEREST		5,671	5,671.00		1
451295-VN-6	IDAHO HEALTH FACS AUTH REV		06/20/2012	CITIGROUP		2,577,000	2,500,000.00		1FE
45203H-JH-6	ILLINOIS FIN AUTH REV		06/20/2012	JP MORGAN CHASE		2,216,228	2,250,000.00		1FE
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		04/03/2012	CITIGROUP		2,975,820	3,000,000.00		1FE
58601V-AA-0	MEMORIAL HEALTH SERVICES		04/13/2012	MORGAN STANLEY		2,000,000	2,000,000.00		1FE
590545-TX-7	MESA ARIZ UTIL SYS REV		05/10/2012	MORGAN STANLEY		5,321,200	5,300,000.00		1FE
656178-CV-0	NORMAN REGL HOSP REF		06/05/2012	CITIGROUP		1,992,820	2,000,000.00	27,618	3FE
65821D-MB-4	NORTH CAROLINA MED CARE COMMN		06/22/2012	CITIGROUP		1,064,150	1,000,000.00		1FE
68803P-CH-1	OSCEOLA CNTY FLA TOURIST DEV T		06/20/2012	JP MORGAN CHASE		4,108,861	4,065,000.00		1FE
847113-BQ-9	SPARTANBURG S C REGL HEALTH SV		06/27/2012	MORGAN STANLEY		1,664,724	1,455,000.00		1FE
847113-BV-8	SPARTANBURG S C REGL HEALTH SV		06/27/2012	MORGAN STANLEY		2,056,347	1,885,000.00		1FE

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
914713-H4-7	UNIVERSITY N C CHAPEL HILL REV		06/28/2012	JP MORGAN CHASE		3,000,000	3,000,000.00		1FE
914713-H6-2	UNIVERSITY N C CHAPEL HILL REV		06/28/2012	JP MORGAN CHASE		3,000,000	3,000,000.00		1FE
97710B-T3-6	WISCONSIN ST HEALTH & EDL FACS		05/16/2012	PIPER JAFFREY		1,005,000	1,000,000.00	1,948	1FE
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	51,300,059	50,784,760.00	52,110	X X X
00037B-AB-8	ABB FINANCE USA INC		05/15/2012	VARIOUS		6,119,413	6,250,000.00	799	1FE
00289R-AA-0	ABENGOA SA	F	05/15/2012	BARCLAYS CAPITAL		790,540	824,000.00	2,992	3FE
007643-AA-7	AERCAP AVIATION SOLUTIONS BV	F	05/17/2012	CITIGROUP		1,540,000	1,540,000.00		3FE
008635-AB-0	AGUILA 3 SA	F	05/10/2012	CITIGROUP		321,360	312,000.00	7,166	4FE
55312D-AF-5	AVETA INC.:MMM TERM FACILITY		04/04/2012	BANK OF AMERICA, N.A.		1,940,000	2,000,000.00		4FE
55312D-AG-3	AVETA INC.:NAMM TERM FACILITY		04/04/2012	BANK OF AMERICA, N.A.		1,940,000	2,000,000.00		4FE
05565Q-BZ-0	BP CAPITAL MARKETS PLC	F	05/02/2012	MORGAN STANLEY		6,000,000	6,000,000.00		1FE
149123-BX-8	CATERPILLAR INC		06/21/2012	CITIGROUP		2,489,525	2,500,000.00		1FE
125581-GM-4	CIT GROUP INC		05/01/2012	BANK OF AMERICA		1,658,000	1,658,000.00		4FE
126192-AD-5	COMM_12-LC4		05/22/2012	DEUTSCHE BANK		1,518,281	1,500,000.00	3,288	1FE
23636T-AA-8	DANONE SA	F	05/29/2012	JP MORGAN CHASE		8,972,910	9,000,000.00		1FE
244199-BE-4	DEERE & CO		06/05/2012	BANK OF AMERICA		3,391,364	3,400,000.00		1FE
25245B-AB-3	DIAGEO INVESTMENT CORPORATION		05/08/2012	DEUTSCHE BANK		2,989,140	3,000,000.00		1FE
29977H-AC-4	EVEREST ACQUISITION LLC		04/10/2012	CITIGROUP		1,000,000	1,000,000.00		3FE
30216X-AB-0	EXPERT GLOBAL SOLUTIONS, INC.:TERM B ADVANCE (FIRST LIEN)		04/02/2012	BARCLAYS BANK PLC		3,430,000	3,500,000.00		4FE
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC	F	05/02/2012	CITIGROUP		6,952,400	7,000,000.00		1FE
44984W-AE-7	INEOS FINANCE PLC	F	04/26/2012	JP MORGAN CHASE		332,000	332,000.00		4FE
483007-AC-4	KAISER ALUMINUM CORP		05/18/2012	JP MORGAN CHASE		624,000	624,000.00		3FE
61760V-AP-8	MSC 2012-C4 A4		05/22/2012	MORGAN STANLEY		5,567,520	5,500,000.00	10,994	1FE
677071-AF-9	OHANA MILITARY COMM LLC		04/19/2012	JEFFRIES SECURITIES		1,078,876	978,359.00	3,547	1FE
677071-AU-6	OHANA MILITARY COMM LLC		06/18/2012	BARCLAYS CAPITAL		1,071,600	1,000,000.00	13,333	1FE
726505-AM-2	PLAINS EXPLORATION & PRODUCTION CO		04/24/2012	JP MORGAN CHASE		994,000	994,000.00		4FE
69349L-AE-8	PNC BANK NA		04/12/2012	KEY		1,801,230	1,500,000.00	4,583	1FE
803071-AA-7	SAPPI PAPIER HOLDING GMBH	F	05/23/2012	BANK OF AMERICA		223,098	233,000.00	1,887	3FE
826200-AD-9	SIEMENS FINANCIERINGSMAT	F	05/04/2012	SUSQUEHANNA INTERNATIONAL GROUP LLC		1,253,730	1,000,000.00	13,951	1FE
871829-AQ-0	SYSCO CORP		06/06/2012	JP MORGAN CHASE		987,220	1,000,000.00		1FE
883556-AT-9	THERMO FISHER SCIENTIFIC INC		06/29/2012	DEUTSCHE BANK		2,304,500	2,000,000.00	16,710	1FE
913017-BT-5	UNITED TECHNOLOGIES CORP		05/24/2012	HSBC		1,777,803	1,800,000.00		1FE
91911T-AM-5	VALE OVERSEAS LIMITED	F	04/12/2012	JP MORGAN CHASE		5,052,650	5,000,000.00	58,333	2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	74,121,160	73,445,359.00	137,583	X X X
8399997	Total Bonds Part 3				X X X	155,574,503	154,210,446	202,779	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

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SCHEDULE D - PART 3

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

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8399999	Total Bonds				X X X	155,574,503	154,210,446.00	202,779	X X X
BLM143-KX-2	AYALA LAND PRF	D	06/22/2012	VARIOUS	667,200.000	1,572			P1UZ
8499999	Total Preferred Stock Industrial and Miscellaneous (Unaffiliated)				X X X	1,572	X X X		X X X
8999997	Total Preferred Stock Part 3				X X X	1,572	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
8999999	Total Preferred Stock				X X X	1,572	X X X		X X X
E04.2	00508Y-10-2	D	04/30/2012	DEUTSCHE BANK	68.000	3,858			L
	00751Y-10-6		04/30/2012	DEUTSCHE BANK	64.000	5,890			L
	Y00153-10-9		06/05/2012	DEUTSCHE BANK	32,000.000	28,553			U
	007865-10-8		04/30/2012	DEUTSCHE BANK	172.000	3,848			L
	SB60LZ-R6-8		06/05/2012	DEUTSCHE BANK	177,000.000	71,324			U
	SB4TX8-S1-4		06/05/2012	DEUTSCHE BANK	106,000.000	344,557			U
	G01408-10-6		06/05/2012	DEUTSCHE BANK	5,000.000	25,894			U
	015271-10-9		04/30/2012	DEUTSCHE BANK	55.000	4,098			L
	017175-10-0		04/30/2012	DEUTSCHE BANK	26.000	8,943			L
	018581-10-8		04/30/2012	DEUTSCHE BANK	39.000	5,031			L
	S65569-38-6		06/05/2012	DEUTSCHE BANK	3,100.000	3,875			U
	018804-10-4		04/30/2012	DEUTSCHE BANK	95.000	5,047			L
	024835-10-0		04/30/2012	DEUTSCHE BANK	86.000	3,823			L
	025932-10-4		04/30/2012	DEUTSCHE BANK	267.000	10,475			L
	031100-10-0		04/30/2012	DEUTSCHE BANK	111.000	5,604			L
	Y01258-10-5		06/05/2012	DEUTSCHE BANK	9.000	8,184			U
	03662Q-10-5		04/30/2012	DEUTSCHE BANK	57.000	3,821			L
	03761U-10-6		06/29/2012	DEUTSCHE BANK	832.000	6,416			L
	038336-10-3		04/30/2012	DEUTSCHE BANK	108.000	5,884			L
	03836W-10-3		06/29/2012	DEUTSCHE BANK	318.000	7,956			L
	363576-10-9		04/30/2012	DEUTSCHE BANK	102.000	3,840			L
	04351G-10-1		04/30/2012	DEUTSCHE BANK	237.000	4,842			L
	Y0205X-10-3		06/05/2012	DEUTSCHE BANK	12,000.000	18,733			U
	044209-10-4		04/30/2012	DEUTSCHE BANK	60.000	3,943			L
	G05384-10-5		06/29/2012	DEUTSCHE BANK	334.000	9,672			L
	046265-10-4		04/30/2012	DEUTSCHE BANK	390.000	3,815			L
	049392-10-3		06/20/2012	MORGAN STANLEY	12,166.000	394,068			L
	049560-10-5		06/29/2012	DEUTSCHE BANK	337.000	11,835			L
	Y0485Q-10-9		06/05/2012	DEUTSCHE BANK	12,000.000	4,340			U
	053807-10-3		04/30/2012	DEUTSCHE BANK	137.000	4,962			L

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 155

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)
Y0486V-11-5	AYALA CORP.	D	06/05/2012	DEUTSCHE BANK	580.000	5,765			U
S22798-BA-9	AYALA LAND INC	D	05/30/2012	CORPORATE ACTION NON-MONETARY	333,600.000				U
05874B-10-7	BALLY TECHNOLOGIES INC.		04/30/2012	DEUTSCHE BANK	127.000	6,134			L
S63683-60-1	BANGKOK BANK THB10 (NVDR)	D	06/05/2012	DEUTSCHE BANK	2,608.000	14,077			U
Y06451-11-9	BANK OF BARODA	D	06/05/2012	DEUTSCHE BANK	4,945.000	61,074			U
Y0698A-10-7	BANK OF CHINA LTD.	D	06/05/2012	DEUTSCHE BANK	451,000.000	173,854			U
S22939-BA-9	BDO UNIBANK INC	D	06/08/2012	CORPORATE ACTION NON-MONETARY	22,672.000				U
Y07775-10-2	BDO UNIBANK INC	D	06/22/2012	VARIOUS	35,122.000	44,612			U
073302-10-1	BE AEROSPACE INC		04/30/2012	DEUTSCHE BANK	81.000	3,855			L
G09702-10-4	BELLE INTERNATIONAL HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	21,000.000	33,444			U
Y0885K-10-8	BHARTI AIRTEL LTD.	D	06/05/2012	DEUTSCHE BANK	36,091.000	189,640			U
06846N-10-4	BILL BARRETT CORP		04/30/2012	DEUTSCHE BANK	164.000	3,836			L
09063H-10-7	BIOMED REALTY TRUST INC.		04/30/2012	VARIOUS	9,950.000	192,137			L
092113-10-9	BLACK HILLS CORP.		06/29/2012	DEUTSCHE BANK	174.000	5,626			L
096627-10-4	BOARDWALK PIPELINE PARTNERS L.P.		05/21/2012	VARIOUS	1,668.000	44,838			L
SB24FZ-32-6	BOSIDENG INTERNATIONAL HOLDINGS LT	D	06/05/2012	DEUTSCHE BANK	26,000.000	5,913			U
05564E-10-6	BRE PROPERTIES INC.		04/30/2012	DEUTSCHE BANK	144.000	7,583			L
G1368B-10-2	BRILLIANCE CHINA AUTOMOTIVE HOLDIN	D	06/05/2012	DEUTSCHE BANK	14,000.000	12,747			U
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		06/29/2012	DEUTSCHE BANK	369.000	7,863			L
115236-10-1	BROWN & BROWN INC.		04/30/2012	DEUTSCHE BANK	222.000	5,989			L
118230-10-1	BUCKEYE PARTNERS L.P.		06/20/2012	VARIOUS	4,985.000	269,596			L
Y10028-11-9	BUMI ARMADA BHD	D	06/05/2012	DEUTSCHE BANK	74,000.000	91,991			U
127387-10-8	CADENCE DESIGN SYSTEMS INC.		04/30/2012	DEUTSCHE BANK	350.000	4,115			L
Y1081B-10-8	CAIRN INDIA LTD.	D	06/05/2012	DEUTSCHE BANK	14,454.000	81,243			U
133131-10-2	CAMDEN PROPERTY TRUST		06/29/2012	DEUTSCHE BANK	129.000	8,731			L
Y1100L-16-0	CAPITAMALL TRUST	D	06/05/2012	DEUTSCHE BANK	24,000.000	33,503			U
144285-10-3	CARPENTER TECHNOLOGY CORP.		04/30/2012	DEUTSCHE BANK	104.000	5,835			L
14888B-10-3	CATALYST HEALTH SOLUTIONS IN		06/29/2012	DEUTSCHE BANK	50.000	4,669			L
Y1148A-10-1	CATCHER TECHNOLOGY CO. LTD.	D	06/05/2012	DEUTSCHE BANK	3,000.000	18,329			U
Y1242A-10-6	CELLTRION INC.	D	06/05/2012	DEUTSCHE BANK	131.000	3,664			U
163072-10-1	CHEESECAKE FACTORY INC/THE		04/30/2012	DEUTSCHE BANK	120.000	3,790			L
16524K-10-8	CHESAPEAKE MIDSTREAM PARTNERS L.P.		05/21/2012	VARIOUS	2,345.000	68,518			L
S62125-53-9	CHEUNG KONG INFRASTRUCTURE HOLDING	D	06/05/2012	DEUTSCHE BANK	2,000.000	11,088			U
SB1HVJ-16-9	CHINA COMMUNICATIONS SERVICES CORP	D	06/05/2012	DEUTSCHE BANK	22,000.000	10,712			U
Y1397N-10-1	CHINA CONSTRUCTION BANK CORP.	D	06/05/2012	DEUTSCHE BANK	1,468,000.000	1,019,369			U
Y1460P-10-8	CHINA DEVELOPMENT FINANCIAL HOLDIN	D	06/08/2012	CORPORATE ACTION MONETARY	234,866.000	55,627			U
S61998-16-7	CHINA LIFE INSURANCE CO. LTD.	D	06/05/2012	DEUTSCHE BANK	7,000.000	6,097			U
SB57JY-24-2	CHINA MINSHENG BANKING CORP. LTD.	D	06/05/2012	DEUTSCHE BANK	93,500.000	85,364			U
S65355-17-4	CHINA RESOURCES GAS GROUP LTD.	D	06/05/2012	DEUTSCHE BANK	46,000.000	84,689			U
G2108Y-10-5	CHINA RESOURCES LAND LTD.	D	06/05/2012	DEUTSCHE BANK	6,000.000	11,002			U
B0A0GZ-YU-0	CHINA RESOURCES POWER HOLDINGS CO.	D	06/05/2012	DEUTSCHE BANK	18,000.000	32,879			U
G21187-10-2	CHINA RONGSHENG HEAVY INDUSTRIES G	D	06/05/2012	DEUTSCHE BANK	79,500.000	20,628			U

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SB39Z8-W4-6	CHINA SHANSHUI CEMENT GROUP CO. LT	D	06/05/2012	DEUTSCHE BANK	5,000.000	3,582			U
Y15041-10-9	CHINA STEEL CORP.	D	06/05/2012	DEUTSCHE BANK	5,000.000	4,657			U
S62640-48-7	CHINA TAIPING INSURANCE HOLDINGS C	D	06/05/2012	DEUTSCHE BANK	4,200.000	6,440			U
G215A8-10-8	CHINA ZHENGTONG AUTO SERVICES HOLD	D	06/05/2012	DEUTSCHE BANK	55,500.000	33,589			U
Y15093-10-0	CHINATRUST FINANCIAL HOLDING CO. L	D	06/05/2012	VARIOUS	58,144.000	31,471			U
171798-10-1	CIMAREX ENERGY CO.		04/30/2012	DEUTSCHE BANK	57.000	3,857			L
17243V-10-2	CINEMARK HOLDINGS INC		04/30/2012	VARIOUS	7,009.000	156,656			L
Y1633P-14-2	CIPLA LTD.	D	06/05/2012	DEUTSCHE BANK	1,004.000	5,581			U
Y1639N-11-7	CITIC SECURITIES CO. LTD.	D	06/05/2012	DEUTSCHE BANK	37,000.000	69,909			U
Y1661W-13-4	CJ CHEILJEDANG CORP.	D	06/05/2012	DEUTSCHE BANK	70.000	19,679			U
Y12981-10-9	CJ CORP.	D	06/05/2012	DEUTSCHE BANK	920.000	60,608			U
179895-10-7	CLARCOR INC		04/30/2012	DEUTSCHE BANK	102.000	4,946			L
12561W-10-5	CLECO CORP.		04/30/2012	DEUTSCHE BANK	95.000	3,874			L
S66037-37-5	COMFORTDELGRO CORP. LTD.	D	06/05/2012	DEUTSCHE BANK	4,000.000	4,526			U
200525-10-3	COMMERCE BANCSHARES INC.		04/30/2012	DEUTSCHE BANK	94.000	3,785			L
203668-10-8	COMMUNITY HEALTH SYSTEMS INC.		06/29/2012	DEUTSCHE BANK	345.000	9,120			L
212485-10-6	CONVERGYS CORP		04/30/2012	DEUTSCHE BANK	444.000	6,000			L
217202-10-0	COPANO ENERGY L.L.C.		05/21/2012	VARIOUS	902.000	28,782			L
22002T-10-8	CORPORATE OFFICE PROPERTIES		04/30/2012	DEUTSCHE BANK	166.000	3,881			L
22025Y-40-7	CORRECTIONS CORP. OF AMERICA		04/30/2012	DEUTSCHE BANK	134.000	3,893			L
22765U-10-2	CROSSTEX ENERGY L.P.		06/20/2012	VARIOUS	1,971.000	32,270			L
S62391-87-5	CTCI CORP.	D	06/05/2012	DEUTSCHE BANK	35,000.000	67,014			U
229899-10-9	CULLEN/FROST BANKERS INC.		04/30/2012	DEUTSCHE BANK	66.000	3,882			L
232820-10-0	CYTEC INDUSTRIES INC.		04/30/2012	DEUTSCHE BANK	61.000	3,870			L
Y1855D-14-0	DABUR INDIA LTD.	D	06/05/2012	DEUTSCHE BANK	3,662.000	6,778			U
Y19197-10-5	DAH CHONG HONG HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	51,000.000	47,720			U
G2830J-10-3	DAPHNE INTERNATIONAL HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	58,000.000	62,425			U
Y20246-10-7	DBS GROUP HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	4,000.000	40,622			L
23311P-10-0	DCP MIDSTREAM PARTNERS L.P.		05/21/2012	VARIOUS	1,039.000	46,432			L
S60862-42-2	DIGI.COM BHD	D	06/05/2012	DEUTSCHE BANK	9,400.000	11,748			U
S62724-83-6	DMCI HOLDINGS INC.	D	06/05/2012	DEUTSCHE BANK	50,420.000	61,726			U
257651-10-9	DONALDSON CO. INC.		04/30/2012	DEUTSCHE BANK	187.000	6,517			L
G2816P-10-7	DONGYUE GROUP LTD.	D	06/05/2012	DEUTSCHE BANK	5,000.000	3,025			U
26153C-10-3	DREAMWORKS ANIMATION SKG INC. CL A		04/30/2012	DEUTSCHE BANK	306.000	5,486			L
262037-10-4	DRIL-QUIP INC.		04/30/2012	DEUTSCHE BANK	58.000	3,879			L
233326-10-7	DST SYSTEMS INC.		04/30/2012	DEUTSCHE BANK	83.000	4,644			L
264411-50-5	DUKE REALTY CORP.		06/29/2012	DEUTSCHE BANK	368.000	5,362			L
278265-10-3	EATON VANCE CORP.		04/30/2012	DEUTSCHE BANK	147.000	3,879			L
283702-10-8	EL PASO PIPELINE PARTNERS L.P.		05/21/2012	DEUTSCHE BANK	460.000	14,407			L
29250R-10-6	ENBRIDGE ENERGY PARTNERS L.P. CL A		05/21/2012	VARIOUS	2,184.000	66,895			L
29264F-20-5	ENDO HEALTH SOLUTIONS INC		04/30/2012	DEUTSCHE BANK	107.000	3,802			L
29265N-10-8	ENERGEN CORP.		04/30/2012	DEUTSCHE BANK	88.000	4,557			L

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29266R-10-8	ENERGIZER HOLDINGS INC.		04/30/2012	DEUTSCHE BANK	221.000	15,770			L
29273R-10-9	ENERGY TRANSFER PARTNERS L.P.		05/21/2012	VARIOUS	1,569.000	72,471			L
S63339-37-8	ENN ENERGY HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.000	7,233			U
293792-10-7	ENTERPRISE PRODUCTS PARTNERS L.P.		05/21/2012	DEUTSCHE BANK	723.000	35,491			L
29444U-50-2	EQUINIX INC		06/29/2012	DEUTSCHE BANK	122.000	21,154			L
297178-10-5	ESSEX PROPERTY TRUST INC.		04/30/2012	DEUTSCHE BANK	34.000	5,364			L
297425-10-0	ESTERLINE TECHNOLOGIES CORP		04/30/2012	DEUTSCHE BANK	73.000	5,026			L
Y23632-10-5	EVERGREEN MARINE CORP. (TAIWAN) LT	D	06/05/2012	DEUTSCHE BANK	13,000.000	6,129			U
30225N-10-5	EXTERRAN PARTNERS L.P.		05/21/2012	VARIOUS	991.000	21,809			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTERNATIO		04/30/2012	DEUTSCHE BANK	331.000	4,737			L
Y24286-10-9	FAR EAST HORIZON LTD.	D	06/05/2012	DEUTSCHE BANK	83,000.000	54,347			U
S64218-54-8	FAR EASTONE TELECOMMUNICATIONS CO.	D	06/05/2012	DEUTSCHE BANK	2,000.000	4,502			U
S62036-87-6	FARGLORY LAND DEVELOPMENT CO. LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.000	3,124			U
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		04/30/2012	DEUTSCHE BANK	100.000	10,037			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		06/29/2012	DEUTSCHE BANK	326.000	6,280			L
Y2518F-10-0	FIRST FINANCIAL HOLDING CO. LTD.	D	06/05/2012	DEUTSCHE BANK	23,000.000	12,779			U
33582V-10-8	FIRST NIAGARA FINANCIAL GROUP INC.		04/30/2012	DEUTSCHE BANK	421.000	3,787			L
S63398-72-1	FIRST PACIFIC CO. LTD.	D	06/05/2012	DEUTSCHE BANK	134,000.000	131,256			U
343498-10-1	FLOWERS FOODS INC.		06/29/2012	DEUTSCHE BANK	386.000	8,975			L
Y25946-10-7	FORMOSA CHEMICALS & FIBRE CORP.	D	06/05/2012	DEUTSCHE BANK	15,000.000	38,041			U
Y26154-10-7	FORMOSA TAFFETA CO. LTD.	D	06/05/2012	DEUTSCHE BANK	4,000.000	3,533			U
34964C-10-6	FORTUNE BRANDS HOME & SECURITY INC		06/29/2012	DEUTSCHE BANK	200.000	4,423			L
302941-10-9	FTI CONSULTING INC.		04/30/2012	DEUTSCHE BANK	271.000	9,828			L
S64116-73-4	FUBON FINANCIAL HOLDING CO. LTD.	D	06/05/2012	DEUTSCHE BANK	20,000.000	18,811			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD.	D	06/05/2012	DEUTSCHE BANK	13,000.000	30,222			L
365558-10-5	GARDNER DENVER INC.		04/30/2012	DEUTSCHE BANK	86.000	5,617			L
366651-10-7	GARTNER INC.		04/30/2012	DEUTSCHE BANK	89.000	3,868			L
361448-10-3	GATX CORP.		04/30/2012	DEUTSCHE BANK	88.000	3,804			L
G3774X-10-8	GCL-POLY ENERGY HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	37,000.000	8,078			U
371927-10-4	GENESIS ENERGY L.P.		06/20/2012	VARIOUS	3,913.000	117,746			L
S60576-80-8	GENTING PLANTATIONS BHD	D	06/05/2012	DEUTSCHE BANK	2,500.000	7,055			U
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES LTD.	D	06/05/2012	DEUTSCHE BANK	14,000.000	22,092			U
37940X-10-2	GLOBAL PAYMENTS INC.		04/30/2012	DEUTSCHE BANK	89.000	4,144			L
Y2732X-13-5	GODREJ CONSUMER PRODUCTS LTD.	D	06/05/2012	DEUTSCHE BANK	7,529.000	75,148			U
391164-10-0	GREAT PLAINS ENERGY INC.		06/29/2012	DEUTSCHE BANK	1,276.000	27,262			L
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		04/30/2012	DEUTSCHE BANK	81.000	3,860			L
395259-10-4	GREENHILL & CO INC		04/30/2012	DEUTSCHE BANK	99.000	3,859			L
G42313-12-5	HAIER ELECTRONICS GROUP CO. LTD.	D	06/05/2012	DEUTSCHE BANK	52,000.000	62,293			U
Y29975-10-2	HANA FINANCIAL GROUP	D	06/05/2012	DEUTSCHE BANK	690.000	21,249			U
410345-10-2	HANESBRANDS INC		04/30/2012	DEUTSCHE BANK	182.000	5,183			L
414585-10-9	HARRIS TEETER SUPERMARKETS INC		06/07/2012	BARCLAYS CAPITAL	930.000	35,929			L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC.		06/29/2012	DEUTSCHE BANK	478.000	13,629			L

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SCHEDULE D - PART 3

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

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404132-10-2	HCC INSURANCE HOLDINGS INC.		04/30/2012	DEUTSCHE BANK	164.000	5,234			L
431284-10-8	HIGHWOODS PROPERTIES INC.		04/30/2012	DEUTSCHE BANK	111.000	3,838			L
432589-10-9	HILLSHIRE BRANDS CO		06/28/2012	DEUTSCHE BANK	8,257.000	231,196			L
S62616-74-3	HINDUSTAN UNILEVER LTD.	D	06/05/2012	DEUTSCHE BANK	2,419.000	17,953			U
Y3R29Z-10-7	HKT TRUST	D	03/15/2012	SPINOFF - ALADDIN	5,456.000	3,975			U
436440-10-1	HOLOGIC INC.		04/30/2012	DEUTSCHE BANK	180.000	3,494			L
437306-10-3	HOME PROPERTIES INC.		04/30/2012	DEUTSCHE BANK	62.000	3,778			L
Y3280U-10-1	HONAM PETROCHEMICAL CORP.	D	06/05/2012	DEUTSCHE BANK	24.000	4,553			U
S64171-65-5	HOTAI MOTOR CO. LTD.	D	06/05/2012	DEUTSCHE BANK	15,000.000	94,711			U
G4639H-12-2	HUABAO INTERNATIONAL HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	10,967.000	4,170			U
443510-20-1	HUBBELL INC. CL B		04/30/2012	DEUTSCHE BANK	47.000	3,750			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC.		04/30/2012	DEUTSCHE BANK	145.000	5,651			L
Y3818Y-12-0	HYOSUNG CORP.	D	06/05/2012	DEUTSCHE BANK	91.000	3,873			U
449162-10-6	HYSAN DEVELOPMENT CO. LTD.	D	06/05/2012	DEUTSCHE BANK	1,000.000	3,888			U
Y3830W-10-2	HYUNDAI DEPARTMENT STORE CO. LTD.	D	06/05/2012	DEUTSCHE BANK	49.000	5,554			U
Y27294-10-0	HYUNDAI GLOVIS CO. LTD.	D	06/05/2012	DEUTSCHE BANK	81.000	14,307			U
Y3842K-10-4	HYUNDAI MARINE & FIRE INSURANCE CO	D	06/05/2012	DEUTSCHE BANK	3,960.000	94,037			U
S64510-22-5	HYUNDAI MOTOR CO PRF	D	06/05/2012	DEUTSCHE BANK	72.000	4,081			U
Y3869Y-10-2	HYUNDAI WIA CORP.	D	06/05/2012	DEUTSCHE BANK	277.000	38,124			U
Y3857E-10-0	IDEA CELLULAR LTD.	D	06/05/2012	DEUTSCHE BANK	41,914.000	57,807			U
45167R-10-4	IDEX CORP.		04/30/2012	DEUTSCHE BANK	88.000	3,828			L
SB5V4S-12-3	INDORAMA VENTURES THB1(ALIEN MKT)	D	06/05/2012	DEUTSCHE BANK	29,335.000	24,428			U
Y3990B-11-2	INDUSTRIAL & COMMERCIAL BANK OF CH	D	06/05/2012	DEUTSCHE BANK	208,000.000	126,166			U
45666Q-10-2	INFORMATICA CORP.		04/30/2012	DEUTSCHE BANK	87.000	4,031			L
Y40805-11-4	INFRASTRUCTURE DEVELOPMENT FINANCE	D	06/05/2012	DEUTSCHE BANK	1,821.000	4,019			U
457187-10-2	INGREDION INC		04/30/2012	DEUTSCHE BANK	82.000	4,715			L
Y4084K-10-9	INOTERA MEMORIES INC.	D	06/05/2012	DEUTSCHE BANK	15,000.000	3,621			U
S64558-19-0	INTERNATIONAL CONTAINER TERMINAL S	D	06/05/2012	DEUTSCHE BANK	49,190.000	79,017			U
460254-10-5	INTERNATIONAL RECTIFIER CORP.		04/30/2012	DEUTSCHE BANK	178.000	3,894			L
460335-20-1	INTERNATIONAL SPEEDWAY CORP. CL A		04/30/2012	DEUTSCHE BANK	175.000	4,671			L
45068B-10-9	ITT EDUCATIONAL SERVICES INC.		04/30/2012	DEUTSCHE BANK	59.000	3,876			L
445658-10-7	J.B. HUNT TRANSPORT SERVICES INC.		04/30/2012	DEUTSCHE BANK	81.000	4,499			L
426281-10-1	JACK HENRY & ASSOCIATES INC.		04/30/2012	DEUTSCHE BANK	111.000	3,796			L
S62422-60-5	JARDINE CYCLE & CARRIAGE LTD.	D	06/05/2012	DEUTSCHE BANK	1,000.000	31,882			U
Y71285-10-3	JASA MARGA (PERSERO)	D	06/05/2012	DEUTSCHE BANK	129,000.000	70,080			U
968223-20-6	JOHN WILEY & SONS INC. CL A		04/30/2012	DEUTSCHE BANK	100.000	4,527			L
485170-30-2	KANSAS CITY SOUTHERN		04/30/2012	DEUTSCHE BANK	50.000	3,850			L
S63647-66-3	KASIKORNBANK PCL NVDR	D	06/05/2012	DEUTSCHE BANK	3,365.000	15,558			U
Y458AB-10-7	KB FINANCIAL GROUP INC.	D	06/05/2012	DEUTSCHE BANK	330.000	10,218			U
S64909-17-9	KCC CORP.	D	06/05/2012	DEUTSCHE BANK	26.000	6,147			U
489170-10-0	KENNAMETAL INC		04/30/2012	DEUTSCHE BANK	91.000	3,856			L
G52440-10-7	KERRY PROPERTIES LTD.	D	06/05/2012	DEUTSCHE BANK	1,000.000	3,933			U

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Y47601-10-2	KIA MOTORS CORP.	D	06/05/2012	DEUTSCHE BANK	1,469,000	95,536			U
494550-10-6	KINDER MORGAN ENERGY PARTNERS L.P.		06/20/2012	VARIOUS	1,260,000	97,160			L
497266-10-6	KIRBY CORP.		04/30/2012	DEUTSCHE BANK	78,000	5,146			L
Y4838Q-10-5	KOREA AEROSPACE INDUSTRIES LTD.	D	06/05/2012	DEUTSCHE BANK	2,150,000	47,560			U
Y48406-10-5	KOREA ELECTRIC POWER CORP.	D	06/05/2012	DEUTSCHE BANK	290,000	5,869			U
500643-20-0	KORN/FERRY INTERNATIONAL		04/30/2012	DEUTSCHE BANK	233,000	3,778			L
Y49904-10-8	KT&G CORP.	D	06/05/2012	DEUTSCHE BANK	60,000	4,132			U
Y47153-10-4	KUALA LUMPUR KEPONG BHD	D	06/05/2012	DEUTSCHE BANK	800,000	5,553			U
Y49212-10-6	KUMHO PETRO CHEMICAL CO LTD	D	06/05/2012	DEUTSCHE BANK	269,000	24,023			U
S63400-78-2	KUNLUN ENERGY CO. LTD.	D	06/05/2012	DEUTSCHE BANK	58,000,000	92,462			U
512807-10-8	LAM RESEARCH CORP.		04/30/2012	DEUTSCHE BANK	97,000	4,071			L
S66937-72-3	LEE & MAN PAPER MANUFACTURING LTD.	D	06/05/2012	DEUTSCHE BANK	10,000,000	4,105			U
526107-10-7	LENNOX INTERNATIONAL INC.		04/30/2012	DEUTSCHE BANK	88,000	3,782			L
Y5257Y-10-7	LENOVO GROUP LTD.	D	06/05/2012	DEUTSCHE BANK	10,000,000	8,463			U
Y5275H-17-7	LG ELECTRONICS INC.	D	06/05/2012	DEUTSCHE BANK	750,000	40,575			U
Y5275R-10-0	LG HOUSEHOLD & HEALTH CARE LTD.	D	06/05/2012	DEUTSCHE BANK	42,000	20,963			U
SB3928-G8-5	LG INNOTEK CO. LTD.	D	06/05/2012	DEUTSCHE BANK	119,000	7,641			U
531172-10-4	LIBERTY PROPERTY TRUST		04/30/2012	DEUTSCHE BANK	137,000	4,944			L
S61010-26-0	LIC HOUSING FINANCE LTD.	D	06/05/2012	DEUTSCHE BANK	903,000	3,826			U
53219L-10-9	LIFEPOINT HOSPITALS COMMON STK		04/30/2012	DEUTSCHE BANK	96,000	3,808			L
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC.		04/30/2012	DEUTSCHE BANK	78,000	3,807			L
Y5281M-11-1	LINK REAL ESTATE INVESTMENT TRUST	D	06/05/2012	DEUTSCHE BANK	1,000,000	3,849			L
S65354-32-6	LOTTE CONFECTIONERY CO. LTD.	D	06/05/2012	DEUTSCHE BANK	19,000	25,043			U
559080-10-6	MAGELLAN MIDSTREAM PARTNERS L.P.		05/21/2012	DEUTSCHE BANK	462,000	31,818			L
S61881-93-4	MALAYSIA AIRPORTS HOLDINGS BHD	D	06/05/2012	DEUTSCHE BANK	7,000,000	12,269			U
Y5762B-10-5	MANDO CORP.	D	06/05/2012	DEUTSCHE BANK	235,000	31,626			U
570759-10-0	MARKWEST ENERGY PARTNERS L.P.		06/20/2012	VARIOUS	2,837,000	146,909			L
552690-10-9	MDU RESOURCES GROUP INC.		04/30/2012	DEUTSCHE BANK	185,000	4,242			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP.		04/30/2012	DEUTSCHE BANK	100,000	3,823			L
589433-10-1	MEREDITH CORP.		04/30/2012	DEUTSCHE BANK	133,000	3,843			L
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC.		04/30/2012	DEUTSCHE BANK	21,000	3,750			L
G60744-10-2	MGM CHINA HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	60,000,000	88,768			U
603158-10-6	MINERALS TECHNOLOGIES INC.		04/30/2012	DEUTSCHE BANK	57,000	3,855			L
611740-10-1	MONSTER BEVERAGE CORP.		04/30/2012	DEUTSCHE BANK	65,000	4,193			L
55354G-10-0	MSCI INC.		04/30/2012	DEUTSCHE BANK	126,000	4,613			L
G6320A-10-0	MSTAR SEMICONDUCTOR INC.	D	06/05/2012	DEUTSCHE BANK	1,000,000	5,782			U
637417-10-6	NATIONAL RETAIL PROPERTIES INC.		04/30/2012	DEUTSCHE BANK	149,000	4,085			L
64126X-20-1	NEUSTAR INC. CL A		04/30/2012	DEUTSCHE BANK	103,000	3,807			L
651587-10-7	NEWMARKET CORP.		04/30/2012	DEUTSCHE BANK	17,000	3,774			L
655663-10-2	NORDSON CORP.		04/30/2012	DEUTSCHE BANK	71,000	3,838			L
664397-10-6	NORTHEAST UTILITIES		04/10/2012	CORPORATE ACTION NON-MONETARY	8,693,000	315,729			L
67058H-10-2	NUSTAR ENERGY L.P.		05/21/2012	DEUTSCHE BANK	213,000	11,151			L

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67073Y-10-6	NV ENERGY INC.		04/30/2012	DEUTSCHE BANK	254.000	4,231			L
62944T-10-5	NVR INC.		04/30/2012	DEUTSCHE BANK	4.000	3,159			L
675232-10-2	OCEANEERING INTL INC		04/30/2012	DEUTSCHE BANK	95.000	4,890			L
Y6421B-10-6	OLAM INTERNATIONAL LTD.	D	06/05/2012	DEUTSCHE BANK	13,000.000	15,704			U
681936-10-0	OMEGA HEALTHCARE INVESTORS		04/30/2012	DEUTSCHE BANK	180.000	3,851			L
681904-10-8	OMNICARE INC		04/30/2012	DEUTSCHE BANK	109.000	3,812			L
68268N-10-3	ONEOK PARTNERS L.P.		05/21/2012	VARIOUS	1,209.000	65,616			L
S68968-49-4	ORION CORP.	D	06/05/2012	DEUTSCHE BANK	227.000	178,955			U
Y64248-20-9	OVERSEA-CHINESE BANKING CORP. LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.000	12,815			L
695156-10-9	PACKAGING CORP. OF AMERICA		04/30/2012	DEUTSCHE BANK	370.000	10,871			L
69840W-10-8	PANERA BREAD CO. CL A		04/30/2012	DEUTSCHE BANK	37.000	5,837			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP. COM STOCK		04/30/2012	DEUTSCHE BANK	173.000	3,776			L
703481-10-1	PATTERSON-UTI ENERGY INC		04/30/2012	DEUTSCHE BANK	263.000	4,283			L
709631-10-5	PENTAIR INC		04/30/2012	DEUTSCHE BANK	89.000	3,900			L
Y6811G-10-3	PETRONAS CHEMICALS GROUP BHD	D	06/05/2012	DEUTSCHE BANK	20,400.000	41,826			U
S66959-38-8	PETRONAS DAGANGAN BHD	D	06/05/2012	DEUTSCHE BANK	600.000	3,895			U
718252-10-9	PHILIPPINE LONG DISTANCE TELEPHONE	D	06/05/2012	DEUTSCHE BANK	410.000	22,641			U
S67062-50-5	PICCC PROPERTY AND CASUALTY COMPANY	D	06/05/2012	DEUTSCHE BANK	16,000.000	16,566			U
726503-10-5	PLAINS ALL AMERICAN PIPELINE L.P.		05/21/2012	DEUTSCHE BANK	357.000	27,758			L
726505-10-0	PLAINS EXPLORATION & PRODUCTION CO		04/30/2012	DEUTSCHE BANK	96.000	3,840			L
727493-10-8	PLANTRONICS INC		04/30/2012	DEUTSCHE BANK	99.000	3,797			L
737446-10-4	POST HOLDINGS INC.		06/29/2012	DEUTSCHE BANK	327.000	10,270			L
Y7082R-10-9	POWER FINANCE CORP. LTD.	D	06/05/2012	DEUTSCHE BANK	16,728.000	44,571			U
693656-10-0	PVH CORP.		06/29/2012	DEUTSCHE BANK	204.000	16,377			L
74834T-10-3	QUEST SOFTWARE INC		04/30/2012	DEUTSCHE BANK	165.000	3,849			L
748356-10-2	QUESTAR CORP		04/30/2012	DEUTSCHE BANK	505.000	9,913			L
Y7174K-10-3	RADIANT OPTO-ELECTRONICS CORP.	D	06/05/2012	DEUTSCHE BANK	26,000.000	111,857			U
751028-10-1	RALCORP HOLDINGS INC		04/30/2012	DEUTSCHE BANK	52.000	3,771			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		04/30/2012	DEUTSCHE BANK	104.000	3,804			L
756109-10-4	REALTY INCOME CORP.		04/30/2012	DEUTSCHE BANK	225.000	8,858			L
758750-10-3	REGAL BELOIT CORP		04/30/2012	DEUTSCHE BANK	57.000	3,862			L
75885Y-10-7	REGENCY ENERGY PARTNERS L.P.		06/20/2012	VARIOUS	2,344.000	53,352			L
75886F-10-7	REGENERON PHARMACEUTICALS INC.		06/29/2012	DEUTSCHE BANK	155.000	18,632			L
759509-10-2	RELIANCE STEEL & ALUMINUM CO.		04/30/2012	DEUTSCHE BANK	69.000	3,853			L
761152-10-7	RESMED INC.		04/30/2012	DEUTSCHE BANK	112.000	3,805			L
S62446-75-2	RHB CAPITAL BHD	D	06/05/2012	DEUTSCHE BANK	6,900.000	15,788			U
780287-10-8	ROYAL GOLD INC.		06/07/2012	BARCLAYS CAPITAL	3,809.000	295,557			L
S67738-12-0	SAMSUNG ELECTRONICS CO PRF	D	06/05/2012	DEUTSCHE BANK	33.000	19,181			U
Y74860-10-0	SAMSUNG LIFE INSURANCE CO. LTD.	D	06/05/2012	DEUTSCHE BANK	692.000	57,324			U
Y7486Y-10-6	SAMSUNG SECURITIES CO LTD	D	06/05/2012	DEUTSCHE BANK	510.000	20,454			L
Y75106-11-5	SAN MIGUEL CORP CL A	D	06/05/2012	DEUTSCHE BANK	29,940.000	77,587			U
Y7516Y-10-0	SAPURAKENCANA PETROLEUM BHD	D	06/05/2012	DEUTSCHE BANK	142,600.000	98,029			U

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S62418-58-7	SATYAM COMPUTER SERVICES LTD.	D	06/05/2012	DEUTSCHE BANK	3,054.000	4,173			U
816850-10-1	SEMTECH CORP		04/30/2012	DEUTSCHE BANK	224.000	6,138			L
81725T-10-0	SENSIENT TECHNOLOGIES CORP		04/30/2012	DEUTSCHE BANK	155.000	5,788			L
817565-10-4	SERVICE CORP. INTERNATIONAL		04/30/2012	DEUTSCHE BANK	524.000	6,041			L
SB4Q4C-J6-2	SHANGHAI PHARMACEUTICALS HOLDING C	D	06/05/2012	DEUTSCHE BANK	31,300.000	37,705			U
G8063F-10-6	SHANGRI-LA ASIA LTD.	O	06/05/2012	DEUTSCHE BANK	10,000.000	19,028			U
820280-10-5	SHAW GROUP INC		04/30/2012	DEUTSCHE BANK	129.000	3,920			L
S66099-28-4	SIAM CEMENT CO THB1(NVDR)	D	06/05/2012	DEUTSCHE BANK	6,504.000	66,700			U
827048-10-9	SILGAN HOLDINGS INC		04/30/2012	DEUTSCHE BANK	175.000	7,724			L
826919-10-2	SILICON LABORATORIES		04/30/2012	DEUTSCHE BANK	151.000	5,346			L
S64219-28-0	SIMPLO TECHNOLOGY CO. LTD.	D	06/05/2012	DEUTSCHE BANK	1,000.000	6,632			U
Y79946-10-2	SINGAPORE EXCHANGE LTD.	D	06/05/2012	DEUTSCHE BANK	1,000.000	4,743			L
Y7990F-10-6	SINGAPORE PRESS HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	10,000.000	29,518			U
Y8076V-10-6	SJM HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	15,000.000	24,842			U
Y8066F-10-3	SK C&C CO. LTD.	D	06/05/2012	DEUTSCHE BANK	487.000	42,028			U
Y3817W-10-9	SK HYNIX INC	D	06/05/2012	DEUTSCHE BANK	870.000	15,990			U
78440X-10-1	SL GREEN REALTY CORP.		06/29/2012	DEUTSCHE BANK	237.000	19,016			L
78454L-10-0	SM ENERGY CO.		04/30/2012	DEUTSCHE BANK	58.000	3,761			L
Y80676-10-2	SM INVESTMENTS CORP.	D	06/05/2012	DEUTSCHE BANK	2,180.000	33,743			U
83421A-10-4	SOLERA HOLDINGS INC		04/30/2012	DEUTSCHE BANK	84.000	3,782			L
835495-10-2	SONOCO PRODUCTS CO.		04/30/2012	DEUTSCHE BANK	217.000	7,212			L
Y8132G-10-1	SP SETIA BHD	D	06/05/2012	DEUTSCHE BANK	30,200.000	35,855			U
84756N-10-9	SPECTRA ENERGY PARTNERS L.P.		05/21/2012	DEUTSCHE BANK	210.000	6,587			L
784635-10-4	SPX CORP.		04/30/2012	DEUTSCHE BANK	50.000	3,854			L
852891-10-0	STANCORP FINANCIAL GROUP INC.		04/30/2012	DEUTSCHE BANK	100.000	3,854			L
Y8151Z-10-5	STANDARD FOODS CORP.	D	06/05/2012	DEUTSCHE BANK	14,000.000	40,970			U
Y8152F-13-2	STARHUB LTD.	D	06/05/2012	DEUTSCHE BANK	4,000.000	10,047			U
S61007-99-3	STATE BANK OF INDIA	D	06/05/2012	DEUTSCHE BANK	4,428.000	166,846			U
863236-10-5	STRAYER EDUCATION INC.		04/30/2012	DEUTSCHE BANK	43.000	4,255			L
Y8184B-10-9	SUN ART RETAIL GROUP LTD.	D	06/05/2012	DEUTSCHE BANK	120,500.000	148,573			U
Y82594-12-1	SUN HUNG KAI PROPERTIES LTD.	D	06/05/2012	DEUTSCHE BANK	9,000.000	100,679			L
86764L-10-8	SUNOCO LOGISTICS PARTNERS L.P.		05/21/2012	DEUTSCHE BANK	388.000	13,950			L
868536-10-3	SUPER VALU STORES		04/30/2012	DEUTSCHE BANK	14,216.000	84,443			L
871607-10-7	SYNOPSIS INC.		04/30/2012	DEUTSCHE BANK	292.000	8,830			L
S62904-96-6	TAIWAN MOBILE CO. LTD.	D	06/05/2012	DEUTSCHE BANK	1,000.000	3,183			U
87611X-10-5	TARGA RESOURCES PARTNERS L.P.		05/21/2012	DEUTSCHE BANK	243.000	9,518			L
876664-10-3	TAUBMAN CENTERS INC.		04/30/2012	DEUTSCHE BANK	96.000	7,427			L
87233Q-10-8	TC PIPELINES L.P.		05/07/2012	DEUTSCHE BANK	49.000	2,035			L
879369-10-6	TELEFLEX INC.		04/30/2012	DEUTSCHE BANK	148.000	9,330			L
Y8578H-11-8	TELEKOM MALAYSIA BHD	D	06/05/2012	DEUTSCHE BANK	2,600.000	4,391			U
88023U-10-1	TEMPUR-PEDIC INTERNATIONAL		05/16/2012	DEUTSCHE BANK	3,980.000	203,581			L
Y8620B-11-9	THAI OIL PCL THB10(ALIEN MKT)	D	06/05/2012	DEUTSCHE BANK	3,761.000	6,424			U

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
884315-10-2	THOMAS & BETTS CORP		04/30/2012	DEUTSCHE BANK	54.000	3,880			L
885175-30-7	THORATEC CORP.		04/30/2012	DEUTSCHE BANK	109.000	3,834			L
88632Q-10-3	TIBCO SOFTWARE INC.		04/30/2012	DEUTSCHE BANK	139.000	4,569			L
887389-10-4	TIMKEN CO.		04/30/2012	DEUTSCHE BANK	67.000	3,739			L
889478-10-3	TOLL BROTHERS INC.		04/30/2012	DEUTSCHE BANK	151.000	3,814			L
891894-10-7	TOWERS WATSON & CO. CL A		04/30/2012	DEUTSCHE BANK	65.000	4,231			L
G89843-10-9	TPK HOLDING CO. LTD.	D	06/05/2012	DEUTSCHE BANK	1,000.000	13,730			U
892356-10-6	TRACTOR SUPPLY COMPANY		04/30/2012	DEUTSCHE BANK	38.000	3,744			L
896522-10-9	TRINITY INDUSTRIES INC.		04/30/2012	DEUTSCHE BANK	127.000	3,749			L
896818-10-1	TRIUMPH GROUP INC.		06/29/2012	DEUTSCHE BANK	440.000	24,693			L
899896-10-4	TUPPERWARE BRANDS CORP		04/30/2012	DEUTSCHE BANK	61.000	3,807			L
902653-10-4	UDR INC.		06/29/2012	VARIOUS	1,796.000	46,471			L
Y9033U-10-8	UEM LAND HOLDINGS BHD	D	06/05/2012	DEUTSCHE BANK	23,700.000	14,440			U
Y9046E-10-9	ULTRATECH CEMENT LTD.	D	06/05/2012	DEUTSCHE BANK	252.000	6,356			U
S69108-24-9	UMW HOLDINGS BHD	D	06/05/2012	DEUTSCHE BANK	4,000.000	10,005			U
G9222R-10-6	UNI-PRESIDENT CHINA HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	68,000.000	58,049			U
909218-10-9	UNIT CORP		04/30/2012	DEUTSCHE BANK	92.000	3,849			L
911363-10-9	UNITED RENTALS INC.		06/07/2012	BARCLAYS CAPITAL	1,317.000	44,584			L
91307C-10-2	UNITED THERAPEUTICS CORP.		04/30/2012	DEUTSCHE BANK	85.000	3,740			L
S69195-19-6	UNIVERSAL ROBINA CORP.	D	06/05/2012	DEUTSCHE BANK	52,260.000	73,036			U
918866-10-4	VALASSIS COMMUNICATIONS INC.		04/30/2012	DEUTSCHE BANK	194.000	3,847			L
920355-10-4	VALSPAR CORP.		04/30/2012	DEUTSCHE BANK	104.000	5,365			L
92046N-10-2	VALUECLICK INC.		04/30/2012	DEUTSCHE BANK	271.000	5,748			L
92240G-10-1	VECTREN CORPORATION		04/30/2012	DEUTSCHE BANK	133.000	3,919			L
928298-10-8	VISHAY INTERTECHNOLOGY INC.		04/30/2012	DEUTSCHE BANK	345.000	3,808			L
084423-10-2	W.R. BERKLEY CORP.		04/30/2012	DEUTSCHE BANK	127.000	4,779			L
929740-10-8	WABTEC COMMON STK		04/30/2012	DEUTSCHE BANK	48.000	3,737			L
938824-10-9	WASHINGTON FEDERAL INC.		04/30/2012	DEUTSCHE BANK	219.000	3,839			L
94946T-10-6	WELLCARE HEALTH PLANS INC.		04/30/2012	DEUTSCHE BANK	63.000	3,868			L
958254-10-4	WESTERN GAS PARTNERS LP		05/21/2012	DEUTSCHE BANK	185.000	8,159			L
96950F-10-4	WILLIAMS PARTNERS L.P.		06/20/2012	VARIOUS	2,187.000	117,153			L
S69723-74-0	WING HANG BANK LTD.	D	06/05/2012	DEUTSCHE BANK	500.000	4,821			U
929297-10-9	WMS INDUSTRIES INC		04/30/2012	DEUTSCHE BANK	157.000	3,881			L
Y5276J-10-7	WOORI INVESTMENT & SECURITIES CO.	D	06/05/2012	DEUTSCHE BANK	1,490.000	12,860			U
G98430-10-4	YINGDE GASES GROUP CO. LTD.	D	06/05/2012	DEUTSCHE BANK	56,500.000	51,335			U
Y98610-10-1	YTL CORP. BHD	D	06/05/2012	DEUTSCHE BANK	78,400.000	46,392			U
S61885-35-6	ZEE ENTERTAINMENT ENTERPRISES LTD.	D	06/05/2012	DEUTSCHE BANK	2,250.000	5,127			U
G98922-10-0	ZHEN DING TECHNOLOGY HOLDING LIMIT	D	06/05/2012	DEUTSCHE BANK	10,000.000	29,113			U
G9894K-10-8	ZHONGSHENG GROUP HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	36,000.000	52,638			U
SB544N-70-2	ZOOMLION HEAVY INDUSTRY SCIENCE AN	D	06/05/2012	DEUTSCHE BANK	2,600.000	3,520			U
9099999	Total Common Stock Industrial and Miscellaneous (Unaffiliated)				X X X	11,189,243	X X X		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

[illegible]

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 155.

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	36202E-HR-3		06/01/2012	MBS PAYMENT		403,709	403,709.00	406,737	404,042		(333)		(333)		403,709				8,068	08/01/2035	1
	36219D-XZ-0		06/01/2012	MBS PAYMENT		112	112.00	117	112						112				5	04/01/2017	1
	362096-2V-0		06/01/2012	MBS PAYMENT		70	70.00	68	69		1		1		70				3	04/01/2013	1
	362102-6S-9		06/01/2012	MBS PAYMENT		64	64.00	63	64						64				3	04/01/2013	1
	362150-VB-7		06/01/2012	MBS PAYMENT		34	34.00	36	35						34				1	11/01/2015	1
	36215C-FC-7		06/01/2012	MBS PAYMENT		541	541.00	566	543		(2)		(2)		541				23	09/01/2015	1
	36215U-B6-4		06/01/2012	MBS PAYMENT		244	244.00	255	245		(1)		(1)		244				10	11/01/2015	1
	36217Y-GQ-5		06/01/2012	MBS PAYMENT		114	114.00	120	114						114				5	06/01/2017	1
	36218D-YU-1		06/01/2012	MBS PAYMENT		118	118.00	119	118						118				4	11/01/2017	1
	36218T-A2-4		05/01/2012	MBS PAYMENT		137	137.00	143	137						137				5	05/01/2012	1
	36219S-KW-8		06/01/2012	MBS PAYMENT		295	295.00	307	295		(1)		(1)		295				12	01/01/2018	1
	362201-UJ-2		06/01/2012	MBS PAYMENT		60	60.00	63	60						60				3	11/01/2020	1
	362202-FL-2		06/01/2012	MBS PAYMENT		228	228.00	230	228						228				9	09/01/2017	1
	36220P-K4-3		06/01/2012	MBS PAYMENT		22	22.00	23	22						22				1	03/01/2019	1
	36220U-U9-0		06/01/2012	MBS PAYMENT		43	43.00	44	43						43				2	02/01/2020	1
	36223A-N4-0		06/01/2012	MBS PAYMENT		12	12.00	12	12						12					05/01/2013	1
	3620AC-Q2-3		06/01/2012	MBS PAYMENT		167,529	167,529.00	181,629	168,060		(531)		(531)		167,529				4,547	06/30/2021	1
	3620AH-L5-0		06/01/2012	MBS PAYMENT		264,854	264,854.00	280,449	265,411		(556)		(556)		264,854				5,962	03/04/2021	1
	3620AH-MA-8		05/01/2012	MBS PAYMENT		128,241	128,241.00	138,475	128,640		(399)		(399)		128,241				2,960	09/28/2021	1
	3620AU-SC-9		05/01/2012	MBS PAYMENT		117,461	117,461.00	126,768	117,625		(164)		(164)		117,461				2,472	03/01/2022	1
	36297E-ZE-8		06/01/2012	MBS PAYMENT		6,149	6,149.00	6,608	6,164		(15)		(15)		6,149				164	10/28/2021	1
	36297K-4A-6		06/01/2012	MBS PAYMENT		74,071	74,071.00	76,869	74,143		(72)		(72)		74,071				1,480	05/20/2021	1
	36297K-4D-0		05/01/2012	MBS PAYMENT		108,409	108,409.00	112,451	108,556		(147)		(147)		108,409				2,461	01/20/2019	1
	36297K-4L-2		05/01/2012	MBS PAYMENT		9,170	9,170.00	9,668	9,185		(15)		(15)		9,170				208	08/19/2023	1
	36202B-TK-1		06/01/2012	MBS PAYMENT		17	17.00	17	17						17				1	02/01/2020	1
	36202A-SA-6		06/01/2012	MBS PAYMENT		21	21.00	21	21						21				1	08/01/2015	1
	36202B-SZ-9		06/01/2012	MBS PAYMENT		15	15.00	15	15						15				1	08/01/2018	1
	36202C-EN-9		06/01/2012	MBS PAYMENT		94	94.00	96	94						94				4	03/01/2022	1
	36202C-QA-4		06/01/2012	MBS PAYMENT		124	124.00	123	124						124				4	01/01/2025	1
	83162C-JG-9		06/01/2012	MBS PAYMENT		26,937	26,937.00	26,869	26,933		4		4		26,937				849	06/01/2018	1
	83162C-LA-9		04/01/2012	MBS PAYMENT		248,706	248,706.00	260,676	248,874		(168)		(168)		248,706				8,860	10/01/2020	1
	83162C-KA-0		06/01/2012	MBS PAYMENT		504,612	504,612.00	523,691	505,221		(609)		(609)		504,612				17,157	06/01/2019	1
	831641-DU-6		05/01/2012	MBS PAYMENT		39,877	39,877.00	39,877	39,877						39,877				945	08/02/2014	1
	831641-DW-2		05/01/2012	MBS PAYMENT		152,856	152,856.00	152,856	152,856						152,856				3,535	02/01/2015	1
	831641-DY-8		05/01/2012	MBS PAYMENT		4,610,357	4,610,357.00	4,571,446	4,607,662		2,695		2,695		4,610,357				113,564	08/01/2015	1
	831641-EA-9		05/01/2012	MBS PAYMENT		1,093,753	1,093,753.00	1,102,985	1,102,985						1,102,985		(9,231)	(9,231)	29,494	02/01/2016	1
	92923W-AA-8		05/15/2012	SINKING FUND REDE		239,028	239,028.00	243,474	239,028						239,028				8,342	05/15/2015	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 240.

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	8,198,084	8,198,084.00	8,263,966	8,207,630		(313)		(313)		8,207,316		(9,231)	(9,231)	211,165	X X X	X X X
208418-DV-2	CONROE TEX INDPT SCH DIST		05/18/2012	DIRECT		685,000	685,000.00	776,722	692,132		(7,132)		(7,132)		685,000				19,694	08/15/2012	1
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				X X X	685,000	685,000.00	776,722	692,132		(7,132)		(7,132)		685,000				19,694	X X X	X X X
E051	011855-BE-2		06/01/2012	ALASKA STUDENT LN CORP ED LN R		1,000,000	1,000,000.00	1,044,290	1,003,369		(3,369)		(3,369)		1,000,000				25,000	06/01/2012	1FE
	040663-W7-7		04/04/2012	ARIZONA ST UNIV REVS		1,150,000	1,150,000.00	1,268,795	1,160,162		(10,162)		(10,162)		1,150,000				31,625	07/01/2012	1FE
	181503-DE-0		04/23/2012	CLARK-PLEASANT IND CMNTY SCH		1,499,400	1,470,000.00	1,595,156	1,507,169		(7,769)		(7,769)		1,499,400				36,750	07/15/2012	1FE
	246395-PC-5		06/06/2012	DE HSG SR SFM-SER B		460,000	460,000.00	460,000	460,000						460,000				11,270	07/01/2038	1FE
	31296P-HH-8		06/01/2012	FG A14732		66,560	66,560.00	66,726	66,549		11		11		66,560				1,398	06/01/2032	1
	31297M-BB-3		06/01/2012	FG A31834		96,077	96,077.00	97,067	96,154		(77)		(77)		96,077				2,632	04/01/2034	1
	31297M-B6-4		06/01/2012	FG A31861		1,034	1,034.00	1,045	1,034						1,034				24	12/01/2033	1
	312927-ZX-7		06/01/2012	FG A81658		143,478	143,478.00	143,674	143,526		(49)		(49)		143,478				3,567	11/01/2037	1
	312965-U6-1		06/01/2012	FG B13305		202,161	202,161.00	200,676	201,875		285		285		202,161				4,212	10/01/2018	1
	312966-DH-4		06/01/2012	FG B13704		133,516	133,516.00	133,036	133,428		87		87		133,516				2,441	10/01/2018	1
	312967-NN-8		06/01/2012	FG B14897		134,480	134,480.00	133,534	134,297		182		182		134,480				2,674	10/01/2018	1
	312967-6E-7		06/01/2012	FG B15369		108,974	108,974.00	108,208	108,932		43		43		108,974				2,075	10/01/2018	1
	312968-PP-9		06/01/2012	FG B15830		44,453	44,453.00	44,113	44,465		(12)		(12)		44,453				790	01/01/2019	1
	312968-UH-1		06/01/2012	FG B15984		149,532	149,532.00	148,388	149,347		186		186		149,532				2,610	11/01/2018	1
	312970-4D-5		06/01/2012	FG B18020		101,825	101,825.00	101,730	101,812		13		13		101,825				1,565	04/01/2019	1
	312971-4T-8		06/01/2012	FG B18934		574,059	574,059.00	573,319	573,919		140		140		574,059				10,189	08/01/2019	1
	31292H-NH-3		06/01/2012	FG C01292		6,563	6,563.00	6,519	6,558		5		5		6,563				164	09/01/2030	1
	31298T-G6-3		06/01/2012	FG C56521		197	197.00	197	201						200		(3)	(3)	5	09/01/2029	1
	31298Y-HN-4		06/01/2012	FG C60237		285	285.00	282	285						285				7	11/01/2027	1
	31287N-B5-6		06/01/2012	FG C62760		1,041	1,041.00	1,033	1,039		2		2		1,041				26	01/01/2031	1
	31287Q-KT-7		06/01/2012	FG C64806		7,248	7,248.00	7,193	7,250		(3)		(3)		7,248				165	05/01/2031	1
	31288G-5M-0		06/01/2012	FG C78052		30,801	30,801.00	30,782	30,794		8		8		30,801				578	01/01/2031	1
	31288H-N5-5		06/01/2012	FG C78512		3,674	3,674.00	3,671	3,674						3,674				84	10/01/2032	1
	31294K-YB-5		06/01/2012	FG E01606		110,956	110,956.00	110,557	110,908		48		48		110,956				2,063	09/01/2018	1
	31283H-R2-3		06/01/2012	FG G01405		11,566	11,566.00	11,636	11,570		(4)		(4)		11,566				287	09/01/2030	1
	31297T-TE-3		06/01/2012	FGLMC POOL # A37749		77,715	77,715.00	75,978	77,651		64		64		77,715				1,618	12/01/2034	1
	3128F6-P6-7		06/01/2012	FGOLD 30YR		567	567.00	567	567						567				18	02/01/2023	1
	31347N-BH-8		06/15/2012	FHLMC 30YR		26	26.00	26	26						26				1	04/01/2017	1
	31288E-2F-3		06/01/2012	FHLMC POOL		145,933	145,933.00	145,614	145,873		61		61		145,933				2,701	04/01/2032	1
	31288E-DD-6		06/01/2012	FHLMC POOL		5,535	5,535.00	5,497	5,534		2		2		5,535				127	05/01/2032	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.2	31288E-DE-4		06/01/2012	MBS PAYMENT		44,670	44,670.00	44,335	44,666		4		4		44,670				1,217	08/01/2032	1
	31288F-5G-5		06/01/2012	MBS PAYMENT		41,058	41,058.00	40,859	41,049		9		9		41,058				777	09/01/2031	1
	31288H-5U-0		06/01/2012	MBS PAYMENT		1,882	1,882.00	1,874	1,882						1,882				39	03/01/2028	1
	31288H-6D-7		06/01/2012	MBS PAYMENT		711	711.00	706	711						711				15	04/01/2032	1
	31288H-7H-7		06/01/2012	MBS PAYMENT		88,077	88,077.00	87,389	88,049		28		28		88,077				2,112	05/01/2032	1
	31288H-N3-0		06/01/2012	MBS PAYMENT		86,570	86,570.00	86,448	86,568		1		1		86,570				1,619	12/01/2032	1
	31288H-WB-2		06/01/2012	MBS PAYMENT		1,711	1,711.00	1,704	1,711						1,711				35	03/01/2029	1
	31288J-NC-6		06/01/2012	MBS PAYMENT		338,139	338,139.00	334,969	337,640		499		499		338,139				6,947	02/01/2032	1
	312904-E5-0		06/01/2012	FHLMC_1027		445	445.00	445	445						445		1	1	17	07/01/2020	1
	312905-Z7-0		06/01/2012	FHLMC_1087		829	829.00	893	830		(2)		(2)		829				30	06/01/2021	1
	312906-RN-2		06/01/2012	FHLMC_1118		8,261	8,261.00	8,264	8,589		(60)		(60)		8,529		(268)	(268)	331	06/01/2021	1
	3133T2-CQ-1		06/01/2012	FHLMC_1630-PK		42,476	42,476.00	43,140	42,520		(44)		(44)		42,476				1,100	11/01/2023	1
	3133TP-M3-0		06/01/2012	FHLMC_2251-ZB		3,997	3,997.00	4,496	3,997						3,997				117	01/01/2030	1
	313398-F9-5		06/01/2012	FHLMC_2333-Z		13,894	13,894.00	15,123	13,974		(80)		(80)		13,894				407	07/01/2031	1
	313398-FA-2		06/01/2012	FHLMC_2333-ZD		13,894	13,894.00	14,373	13,925		(31)		(31)		13,894				407	07/01/2031	1
	3133TV-FN-1		06/01/2012	FHLMC_2355-LC		28,943	28,943.00	28,621	28,908		34		34		28,943				662	05/01/2031	1
	31392V-Z6-2		06/01/2012	FHLMC_2508		393,847	393,847.00	392,863	393,755		93		93		393,847				8,251	10/01/2017	1
	31392V-ZU-9		06/01/2012	FHLMC_2508		246,045	246,045.00	244,096	245,907		138		138		246,045				5,170	06/01/2017	1
	31392W-B3-3		06/01/2012	FHLMC_2512A		91,202	91,202.00	92,181	90,987		215		215		91,202				2,029	06/01/2012	1
	31392X-E9-5		04/01/2012	FHLMC_2513-QW		14,490	14,490.00	14,379	14,275		216		216		14,490				266	04/01/2012	1
	31392W-DQ-0		06/01/2012	FHLMC_2514		683,869	683,869.00	687,586	683,307		562		562		683,869				15,574	10/01/2012	1
	31393F-5M-4		06/01/2012	FHLMC_2522-GD		121,366	121,366.00	121,139	121,335		32		32		121,366				2,728	11/01/2017	1
	31393H-3E-0		06/01/2012	FHLMC_2541-GY		671,347	671,347.00	670,928	671,241		107		107		671,347				14,952	10/01/2017	1
	31393H-F7-2		06/01/2012	FHLMC_2543-PQ		152,170	152,170.00	152,508	152,142		28		28		152,170				3,474	07/01/2013	1
	31393F-RL-2		06/01/2012	FHLMC_2544-AL		743,811	743,811.00	744,043	743,697		113		113		743,811				16,144	06/01/2015	1
	31393J-CB-2		06/01/2012	FHLMC_2551		1,335,698	1,335,698.00	1,358,155	1,340,432		(4,735)		(4,735)		1,335,698				30,873	10/01/2012	1
	31393L-NU-3		06/01/2012	FHLMC_2564		99,715	99,715.00	99,715	99,715						99,715				2,277	04/01/2013	1
	31393M-6W-6		06/01/2012	FHLMC_2580		71,964	71,964.00	68,792	71,324		640		640		71,964				1,523	08/01/2012	1
	31394G-NX-7		06/01/2012	FHLMC_2659		221,129	221,129.00	216,012	220,591		538		538		221,129				5,202	08/01/2015	1
	31395F-T5-3		06/01/2012	FHLMC_2857-MD		7,997,853	7,997,853.00	8,045,552	7,997,366		487		487		7,997,853				162,755	10/01/2012	1
	31395J-PL-4		05/01/2012	FHLMC_2892-QD		3,103,407	3,103,407.00	3,118,061	3,094,853		8,553		8,553		3,103,407				56,700	05/01/2012	1
	31340Y-RU-5		06/15/2012	FHLMC_49		763	763.00	788	765		(2)		(2)		763				34	06/15/2019	1
	31392W-UJ-7		05/01/2012	FHR 2510 PE		63,883	63,883.00	64,302	63,714		169		169		63,883				1,256	05/01/2012	1
	31393G-BZ-6		06/01/2012	FHR 2545 HE		163,185	163,185.00	165,791	163,054		131		131		163,185				3,715	07/01/2012	1
	31393W-ML-0		06/01/2012	FHR 2644 BC		868,386	868,386.00	814,654	862,441		5,945		5,945		868,386				18,043	01/01/2014	1
	31394H-4E-8		06/01/2012	FHR 2662 PH		872,832	872,832.00	859,635	870,754		2,079		2,079		872,832				20,154	05/01/2013	1
	31394K-JB-1		06/01/2012	FHR 2682 HJ		43,817	43,817.00	43,714	43,816						43,817				1,205	04/01/2018	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	31394K-AE-4		06/01/2012	MBS PAYMENT		99,290	99,290.00	95,991	98,859		431		431		99,290				2,295	01/01/2014	1
	3137A3-ZP-7		06/01/2012	MBS PAYMENT		135,873	135,873.00	138,782	136,050		(176)		(176)		135,873				1,982	10/01/2025	1
	31371L-7C-7		06/01/2012	MBS PAYMENT		224,511	224,511.00	221,695	224,193		317		317		224,511				4,279	08/01/2024	1
	31371M-GG-6		06/01/2012	MBS PAYMENT		14,349	14,349.00	14,306	14,344		5		5		14,349				329	01/01/2035	1
	31371N-MV-4		06/01/2012	MBS PAYMENT		529,239	529,239.00	529,652	529,254		(16)		(16)		529,239				13,560	10/01/2037	1
	31385X-NR-4		06/01/2012	MBS PAYMENT		73,417	73,417.00	74,032	73,498		(81)		(81)		73,417				1,678	02/01/2032	1
	31387N-JT-5		06/01/2012	MBS PAYMENT		987	987.00	983	987						987				29	06/01/2030	1
	31387N-3C-9		06/01/2012	MBS PAYMENT		1,362	1,362.00	1,362	1,396						1,396			(34)	37	06/01/2028	1
	31387S-W3-6		06/01/2012	MBS PAYMENT		137,929	137,929.00	137,929	141,669						141,669		(3,740)	(34)	4,054	09/01/2027	1
	31388J-RU-1		06/01/2012	MBS PAYMENT		8,294	8,294.00	8,295	8,294						8,294				225	04/01/2031	1
	31389V-RG-4		06/01/2012	MBS PAYMENT		691	691.00	685	690		1		1		691				17	05/01/2031	1
	31401P-FN-9		06/01/2012	MBS PAYMENT		33,529	33,529.00	32,984	33,367		162		162		33,529				678	09/01/2032	1
	31401X-EL-7		06/01/2012	MBS PAYMENT		208,998	208,998.00	209,912	209,131		(133)		(133)		208,998				4,710	01/01/2034	1
	31404K-LN-0		06/01/2012	MBS PAYMENT		13,157	13,157.00	13,114	13,154		3		3		13,157				263	10/01/2033	1
	31404N-LJ-3		06/01/2012	MBS PAYMENT		63,279	63,279.00	63,279	63,279						63,279				1,295	11/01/2018	1
	31404N-PV-2		06/01/2012	MBS PAYMENT		251,675	251,675.00	251,597	251,620		55		55		251,675				4,308	09/01/2018	1
	31404Q-EC-9		06/01/2012	MBS PAYMENT		153,441	153,441.00	152,578	153,368		73		73		153,441				3,227	08/01/2033	1
	31404R-Z6-7		06/01/2012	MBS PAYMENT		183,894	183,894.00	183,290	183,800		94		94		183,894				3,972	09/01/2033	1
	31404W-TJ-5		06/01/2012	MBS PAYMENT		175,308	175,308.00	173,144	174,949		359		359		175,308				2,929	01/01/2019	1
	31405C-MP-1		06/01/2012	MBS PAYMENT		7,759	7,759.00	7,748	7,759		(1)		(1)		7,759				162	03/01/2019	1
	31406E-JR-6		06/01/2012	MBS PAYMENT		181,178	181,178.00	179,664	180,976		202		202		181,178				3,707	02/01/2034	1
	31410E-M9-6		06/01/2012	MBS PAYMENT		1,054	1,054.00	1,072	1,061		(7)		(7)		1,054				10	06/01/2036	1
	31413S-D5-0		06/01/2012	MBS PAYMENT		487,093	487,093.00	485,951	487,044		48		48		487,093				12,176	07/01/2047	1
	31417Y-MF-1		06/01/2012	MBS PAYMENT		4,120,871	4,120,871.00	4,275,336	4,143,193		(22,322)		(22,322)		4,120,871				67,548	10/01/2019	1
	31417Y-WQ-6		06/01/2012	MBS PAYMENT		489,972	489,972.00	510,336	492,093		(2,122)		(2,122)		489,972				7,109	10/01/2020	1
	31371M-DP-9		06/01/2012	MBS PAYMENT		46,641	46,641.00	46,407	46,613		27		27		46,641				964	01/01/2025	1
	31371M-GB-7		06/01/2012	MBS PAYMENT		256,181	256,181.00	255,280	256,075		105		105		256,181				5,307	03/01/2025	1
	31362S-3R-4		06/01/2012	MBS PAYMENT		32	32.00	32	32						32				1	10/01/2015	1
	31417Y-M6-1		06/01/2012	MBS PAYMENT		152,084	152,084.00	157,169	152,845		(761)		(761)		152,084				2,490	10/01/2019	1
	31381S-EA-6		06/01/2012	MBS PAYMENT		15,829	15,829.00	16,081	15,840		(11)		(11)		15,829				230	09/01/2021	1
	31381T-PY-0		06/01/2012	MBS PAYMENT		48,992	48,992.00	49,942	49,013		(21)		(21)		48,992				487	01/01/2022	1
	31381T-QR-4		06/01/2012	MBS PAYMENT		6,952	6,952.00	7,026	6,952						6,952				29	04/01/2022	1
	31381U-JV-0		06/01/2012	MBS PAYMENT		3,879	3,879.00	3,959			1		1		3,879				11	04/01/2022	1
	31381T-3U-2		06/01/2012	MBS PAYMENT		10,104	10,104.00	10,262			(1)		(1)		10,104				43	03/01/2032	1
	BLM0W3-FC-5		12/27/2011	PRIOR PERIOD ADJU		2,526,563	2,500,000.00	2,526,563	2,526,563						2,526,563				5,712	04/01/2042	1
	31371K-XX-4		06/01/2012	MBS PAYMENT		15,069	15,069.00	15,013	15,062		7		7		15,069				346	10/01/2031	1
	31371K-ZA-2		06/01/2012	MBS PAYMENT		102,384	102,384.00	102,288	102,372		12		12		102,384				2,351	11/01/2031	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)
E054	31390W-N3-2		06/01/2012	MBS PAYMENT		8,108	8,108.00	8,104	8,107		2		2		8,108				191	03/01/2032	1
	31391J-J6-8		06/01/2012	MBS PAYMENT		55,532	55,532.00	55,315	55,507		25		25		55,532				1,039	07/01/2032	1
	31391M-HP-1		06/01/2012	MBS PAYMENT		24,448	24,448.00	24,357	24,444		4		4		24,448				498	12/01/2031	1
	31391M-J9-5		06/01/2012	MBS PAYMENT		23,549	23,549.00	23,538	23,548		1		1		23,549				469	09/01/2031	1
	31391P-SU-1		06/01/2012	MBS PAYMENT		16,272	16,272.00	16,210	16,268		4		4		16,272				381	12/01/2031	1
	31391R-ZS-4		06/01/2012	MBS PAYMENT		36,789	36,789.00	36,645	36,734		55		55		36,789				855	10/01/2030	1
	31391S-E7-1		06/01/2012	MBS PAYMENT		72,516	72,516.00	72,244	72,494		21		21		72,516				1,661	03/01/2032	1
	31391T-M8-8		06/01/2012	MBS PAYMENT		45,395	45,395.00	45,112	45,377		19		19		45,395				843	07/01/2030	1
	31391W-E3-1		06/01/2012	MBS PAYMENT		37,888	37,888.00	37,870	37,888		(1)		(1)		37,888				865	11/01/2031	1
	31400C-4T-8		06/01/2012	MBS PAYMENT		73,646	73,646.00	73,185	73,638		8		8		73,646				1,998	12/01/2030	1
	31401D-S8-5		06/01/2012	MBS PAYMENT		572,785	572,785.00	572,606	572,354		431		431		572,785				11,947	09/01/2032	1
	31401M-UT-6		06/01/2012	MBS PAYMENT		138,404	138,404.00	138,988	138,565		(161)		(161)		138,404				3,676	08/01/2031	1
	31401M-UX-7		06/01/2012	MBS PAYMENT		85,665	85,665.00	85,879	85,789		(125)		(125)		85,665				1,936	04/01/2032	1
	31401M-UZ-2		06/01/2012	MBS PAYMENT		57,389	57,389.00	57,460	57,350		39		39		57,389				1,328	03/01/2032	1
	31401X-E7-8		06/01/2012	MBS PAYMENT		42,013	42,013.00	42,066	42,077		(64)		(64)		42,013				1,125	05/01/2032	1
	31371L-X2-0		06/01/2012	MBS PAYMENT		189,644	189,644.00	187,422	189,358		286		286		189,644				4,091	01/01/2034	1
	31371M-AB-3		06/01/2012	MBS PAYMENT		240,532	240,532.00	240,005	240,447		84		84		240,532				4,997	10/01/2024	1
	31371M-F9-3		06/01/2012	MBS PAYMENT		398,278	398,278.00	397,586	398,193		85		85		398,278				8,179	02/01/2025	1
	31371M-T3-1		06/01/2012	MBS PAYMENT		30,313	30,313.00	30,642	30,347		(35)		(35)		30,313				797	09/01/2035	1
	31376K-JJ-6		06/01/2012	MBS PAYMENT		839,613	839,613.00	831,355	838,532		1,081		1,081		839,613				17,447	03/01/2034	1
	313920-LC-2		06/01/2012	MBS PAYMENT		71,473	71,473.00	75,533	71,700		(227)		(227)		71,473				2,081	04/01/2031	1
	313921-B5-6		06/01/2012	MBS PAYMENT		236,694	236,694.00	237,015	236,671		23		23		236,694				7,148	10/01/2031	1
	31392F-DL-8		06/01/2012	MBS PAYMENT		215,842	215,842.00	215,842	215,842						215,842				4,443	10/01/2017	1
	31392H-CY-7		04/01/2012	MBS PAYMENT		155,349	155,349.00	155,349	155,349						155,349				2,848	04/01/2012	1
	31392C-T6-1		06/01/2012	MBS PAYMENT		25,449	25,449.00	28,137	25,556		(108)		(108)		25,449				692	11/01/2031	1
	31392H-U6-8		06/01/2012	MBS PAYMENT		1,296,571	1,296,571.00	1,312,903	1,296,414		157		157		1,296,571				29,062	08/01/2021	1
	31397S-MX-9		06/01/2012	MBS PAYMENT		1,449,998	1,449,998.00	1,493,498	1,454,925		(4,927)		(4,927)		1,449,998				24,072	06/01/2024	1
	313602-Q2-3		06/01/2012	MBS PAYMENT		380	380.00	383	381						380				13	08/01/2019	1
	31358H-Y2-5		06/01/2012	MBS PAYMENT		2,217	2,217.00	2,232	2,217		(1)		(1)		2,217				76	07/01/2021	1
	31359U-M8-5		06/01/2012	MBS PAYMENT		21,818	21,818.00	23,994	22,123		(305)		(305)		21,818				823	08/01/2027	1
	31358F-6B-0		06/01/2012	MBS PAYMENT		664	664.00	648	663		1		1		664				25	01/01/2021	1
	313602-EG-5		06/01/2012	MBS PAYMENT		997	997.00	991	997						997				42	03/01/2018	1
	313602-GQ-1		06/01/2012	MBS PAYMENT		128	128.00	126	128						128				5	01/01/2017	1
	313603-BF-8		06/01/2012	MBS PAYMENT		1,564	1,564.00	1,574	1,565		(1)		(1)		1,564				57	11/01/2019	1
	313603-F8-0		06/01/2012	MBS PAYMENT		299	299.00	313	299						299				11	03/01/2020	1
	31358R-BM-4		06/01/2012	MBS PAYMENT		4,630	4,630.00	4,584	4,627		3		3		4,630				125	10/01/2022	1
	31392H-TJ-2		06/01/2012	MBS PAYMENT		146,977	146,977.00	148,585	146,772		205		205		146,977				3,406	11/01/2012	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)
31358J-J6-9	FNR G-38 D		06/01/2012	MBS PAYMENT		338	338.00	338	338						338				11	07/01/2020	1
31397Q-F5-2	FNR_11-18B_AC		06/01/2012	MBS PAYMENT		1,004,537	1,004,537.00	1,038,244	1,011,506		(6,970)		(6,970)		1,004,537				16,504	03/01/2024	1
38373Q-XK-2	GNMA_03-40-NC		06/01/2012	MBS PAYMENT		335,774	335,774.00	335,459	335,629		145		145		335,774				6,992	05/01/2014	1
38373Y-YM-0	GNMA_03-6		06/01/2012	MBS PAYMENT		248,876	248,876.00	252,386	248,937		(61)		(61)		248,876				5,546	08/01/2013	1
3837H1-US-8	GNR 1998-19 ZB		06/01/2012	MBS PAYMENT		25,360	25,360.00	25,136	25,349		12		12		25,360				674	03/01/2027	1
38375B-HL-9	GNR 2010-H22 JA		05/01/2012	MBS PAYMENT		9,576	9,576.00	9,576	9,576						9,576				109	11/01/2060	1
38375B-GM-8	GNR 2010-H24 HA		06/01/2012	MBS PAYMENT		18,295	18,295.00	18,206	18,295						18,295				251	11/01/2060	1
38375B-JH-6	GNR 2010-H27 JA		06/01/2012	MBS PAYMENT		18,815	18,815.00	18,815	18,815						18,815				257	02/01/2026	1
38375B-HW-5	GNR 2010-H28 HA		06/01/2012	MBS PAYMENT		64,921	64,921.00	65,001	64,909		13		13		64,921				938	11/01/2030	1
38375B-NY-4	GNR_2012-H01		06/01/2012	MBS PAYMENT		18,897	18,897.00	19,086			(2)		(2)		18,897				357	03/01/2032	1
442435-AK-9	HOUSTON TEX UTIL SYS REV		05/15/2012	MATURITY		3,000,000	3,000,000.00	3,221,331	3,012,565		(12,565)		(12,565)		3,000,000				78,750	05/15/2012	1FE
452226-RV-7	ILLINOIS ST SALES TAX REV		06/15/2012	VARIOUS		910,000	910,000.00	1,064,564	936,749		918		918		937,667		(27,667)	(27,667)	29,575	06/15/2013	1FE
452226-SN-4	ILLINOIS ST SALES TAX REV		06/15/2012	MATURITY		145,000	145,000.00	165,952	146,559		(1,559)		(1,559)		145,000				4,350	06/15/2012	1FE
472682-LZ-4	JEFFERSON CNTY AL SWR RV		05/04/2012	DIRECT		3,500,000	3,500,000.00	3,749,585	3,524,493		(24,493)		(24,493)		3,500,000				87,500	08/01/2012	1FE
575579-BK-2	MASSACHUSETTS BAY TRANSN AUT		04/04/2012	DIRECT		5,000,000	5,000,000.00	5,410,900	5,034,584		(34,584)		(34,584)		5,000,000				131,250	07/01/2012	1FE
591745-XS-8	MET ATLANTA TRN-REF-N		06/14/2012	DIRECT		100,000	100,000.00	120,725	107,459		(92)		(92)		107,367		(7,367)	(7,367)	3,125	07/01/2018	1FE
61212R-A7-1	MT BRD AMT-SFM-SER B		06/01/2012	VARIOUS		215,000	215,000.00	215,000	215,000						215,000				5,214	06/01/2038	1FE
647677-AF-0	NAVY NEW ORLEANS NAVY HO		06/06/2012	DIRECT		30,000	30,000.00	30,000							30,000				424	12/15/2029	1FE
63967C-6N-7	NE SFM		06/08/2012	DIRECT		1,635,000	1,635,000.00	1,635,000	1,635,000						1,635,000				64,909	09/01/2038	1FE
646129-C4-6	NEW JERSEY ST HSG & MTG FIN AG		04/02/2012	PRIOR YEAR INCOME															5,644	04/01/2034	1FE
64579F-XA-6	NJ HLTH ST JOSEPHS		06/06/2012	DIRECT		135,000	135,000.00	132,365	133,522		12		12		133,533		1,467	1,467	3,881	07/01/2015	3FE
677071-AM-4	OHANA MILITARY COMMUNITIES LLC		04/01/2012	SINKING FUND REDE		21,849	21,849.00	23,569			23		23		21,849				597	10/01/2026	1FE
88256C-AJ-8	TEXAS MUN GAS ACQUISITION & SU		06/27/2012	GUGGENHEIM CAPIT		5,451,550	5,000,000.00	5,487,200	5,292,853		(22,076)		(22,076)		5,270,778		180,772	180,772	143,646	12/15/2017	2FE
88045R-BS-0	TN HSG-AMT-HMOWNSHP-2		06/06/2012	DIRECT		255,000	255,000.00	255,000	255,000						255,000				6,184	07/01/2038	1FE
91530#-AA-2	UPENN BLDG LEASE		06/15/2012	SINKING FUND REDE		40,878	40,878.00	40,878	40,878						40,878				963	10/15/2024	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	64,530,347	64,022,834.00	66,174,193	64,435,560		(133,091)		(133,091)		64,387,187		143,161	143,161	1,430,276	X X X	X X X
00212U-AC-1	ATI HOLDINGS, INC.:TERM LOAN		06/29/2012	VARIOUS		1,202,488	1,206,910.34	1,170,703	1,154,615	26,864	3,025		29,889		1,184,504		17,984	17,984	23,130	03/11/2016	4Z
04939M-AE-9	ATLAS PIPELINE PARTNERS		06/28/2012	OPPENHEIMER & CO.		854,000	800,000.00	850,000			(4,919)		(4,919)		845,081		8,919	8,919	38,500	06/15/2018	4FE
050095-AM-0	ATWOOD OCEANICS INC		06/27/2012	WELLS FARGO SECU		601,594	575,000.00	575,000							575,000		26,594	26,594	17,026	02/01/2020	3FE
55312D-AF-5	AVETA INC.:MMM TERM FACILITY		06/29/2012	VARIOUS		374,193	375,862.20	364,586			548		548		365,123		9,070	9,070		04/04/2017	4FE
LX1140-78-4	AVETA INC.:MMM TERM LOAN		04/04/2012	CALL @ 101		1,205,210	1,193,275.62	1,157,477	1,169,614		61		61		1,171,471		33,739	33,739	13,242	04/14/2015	4FE
55312D-AG-3	AVETA INC.:NAMM TERM FACILITY		06/29/2012	VARIOUS		374,191	375,862.20	364,520			536		536		365,121		9,070	9,070		04/04/2017	4FE
LX1140-82-6	AVETA INC.:NAMM TERM LOAN		04/04/2012	CALL @ 101		1,205,215	1,193,281.62	1,157,477	1,169,614		61		61		1,171,479		33,736	33,736	13,242	04/14/2015	4FE
05950E-AD-0	BACM_06-2		06/01/2012	MBS PAYMENT		127,141	127,141.00	124,161	126,876		266		266		127,141				3,079	07/01/2015	1FM
06606W-AM-6	BBHE_98-2		06/01/2012	VARIOUS		47,641	47,641.00	32,445	33,597		117		117		33,715		13,927	13,927	1,300	12/01/2028	1FM

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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)
05948X-RJ-2	BOAMS_03-6		06/01/2012	MBS PAYMENT		341,491	341,491.00	335,007	340,684		807		807		341,491				7,513	09/01/2015	1FM
05948X-W8-0	BOAMS_04-1		06/01/2012	MBS PAYMENT		439,278	439,278.00	440,562	438,823		455		455		439,278				8,981	11/01/2012	1FM
05949A-BA-7	BOAMS_04-3		06/01/2012	MBS PAYMENT		283,293	283,293.00	280,179	282,704		589		589		283,293				6,179	12/01/2012	1FM
05949A-NS-5	BOAMS_04-7		06/01/2012	MBS PAYMENT		294,875	294,875.00	291,533	294,730		145		145		294,875				6,357	03/01/2020	1FM
09747G-AB-9	BOISE PAPER HOLDINGS LLC		06/25/2012	BANK OF AMERICA		3,307,500	3,000,000.00	2,949,330	2,954,876		1,904		1,904		2,956,780		350,720	350,720	178,000	04/01/2020	3FE
07387A-GC-3	BSARM_05-12		06/01/2012	VARIOUS		10,746	10,746.00	7,090	5,247	1,843			1,843		7,090		3,656	3,656	114	01/01/2036	1FM
07383F-QU-5	BSCMS_03-T10		06/01/2012	MBS PAYMENT		106,659	106,659.00	110,726	107,165		(506)		(506)		106,659				2,272	03/01/2013	1FM
07383F-A6-5	BSCMS_04-T14		06/01/2012	MBS PAYMENT		850,098	850,098.00	830,572	847,410		2,688		2,688		850,098				18,476	05/01/2013	1FM
07387B-DY-6	BSCMS_05-PW10		05/01/2012	MBS PAYMENT		1,437,200	1,437,200.00	1,445,051	1,437,200						1,437,200				30,930	05/01/2012	1FM
056061-AK-0	BXGNT_05-A		06/16/2012	VARIOUS		83,719	83,719.00	83,718	83,710		7		7		83,719				2,257	06/15/2016	1FE
141781-J#-2	CARGILL INC		05/20/2012	SINKING FUND REDE		60,559	60,559.00	58,569	60,278		281		281		60,559				2,005	08/20/2018	1
141781-AP-9	CARGILL INCORPORATED		06/01/2012	MATURITY		3,000,000	3,000,000.00	2,992,080	2,999,159		841		841		3,000,000				95,625	06/01/2012	1FE
12489L-AE-8	CB RICHARD ELLIS SERVICES INC		06/26/2012	WELLS FARGO SECU		283,750	250,000.00	276,250	268,536		(2,317)		(2,317)		266,219		17,531	17,531	15,661	06/15/2017	4FE
1248MB-AG-0	CBASS_07-CB2		06/01/2012	MBS PAYMENT		50,249	50,249.00	50,248	50,213		35		35		50,249				843	10/01/2012	1FM
1248EP-AP-8	CCO HOLDINGS LLC		06/25/2012	BANK OF AMERICA		945,625	850,000.00	850,000	850,000						850,000		95,625	95,625	45,658	04/30/2020	3FE
15135B-AC-5	CENTENE CORP		06/19/2012	VARIOUS		977,310	996,000.00	983,580	984,571		868		868		985,439		(8,129)	(8,129)	31,736	06/01/2017	3FE
15405C-CP-5	CENTRAL MAINE POWER CO		05/29/2012	MATURITY		5,000,000	5,000,000.00	4,973,943	4,998,265		1,735		1,735		5,000,000				247,528	05/29/2012	2FE
17453B-AJ-0	CITIZENS COMMUNICATIONS		06/27/2012	UBS SECURITIES		950,000	1,000,000.00	987,500	917,500	70,415	118		70,533		988,032		(38,032)	(38,032)	79,250	08/15/2031	3FE
17309B-AB-3	CMLTI_06-WF2		06/01/2012	MBS PAYMENT		139,154	139,154.00	105,248	105,248						105,248		33,906	33,906	2,622	03/01/2013	1FM
17310F-AN-5	CMSI_06-5		06/01/2012	MBS PAYMENT		161,695	161,695.00	162,630	161,141	560	(7)		553		161,695				4,224	11/01/2013	5FM
126171-AE-7	COMM_05-C6		06/01/2012	MBS PAYMENT		145,120	145,120.00	140,647	144,706		414		414		145,120				2,830	07/01/2014	1FM
219023-AE-8	CORN PRODUCTS INTERNATIONAL I		06/29/2012	MORGAN KEEGAN &		2,082,500	2,000,000.00	2,069,560	2,054,513		(6,985)		(6,985)		2,047,529		34,971	34,971	43,378	11/01/2015	2FE
22541Q-7A-4	CSFB_04-AR2		06/01/2012	MBS PAYMENT		53,181	53,181.00	52,375	53,234		(53)		(53)		53,181				678	01/01/2034	1FM
172905-BM-2	CTB_87-F		06/01/2012	MBS PAYMENT		15,638	15,638.00	15,638	15,639		(1)		(1)		15,638				701	02/01/2017	1FM
126650-BY-5	CVS PASS-THROUGH TRUST		06/10/2012	SINKING FUND REDE		22,536	22,536.00	22,536	22,536						22,536				516	01/10/2034	2FE
12669E-4N-3	CWALT_03-20CB		06/01/2012	MBS PAYMENT		55,502	55,502.00	56,057	55,598		(96)		(96)		55,502				1,201	04/01/2016	1FM
12667F-AH-8	CWALT_04-2CB		06/01/2012	MBS PAYMENT		484,024	484,024.00	482,338	483,690		335		335		484,024				10,585	01/01/2015	1FM
12667F-LG-8	CWALT_04-J5		06/01/2012	MBS PAYMENT		205,275	205,275.00	205,269	205,233		41		41		205,275				4,992	06/01/2021	1FM
021460-AB-6	CWALT_06-16CB		06/01/2012	MBS PAYMENT		23,795	50,388.00	36,702	28,939	7,763			7,763		36,702		(12,907)	(12,907)	1,242	05/01/2036	1FM
12669D-TT-5	CWHL_02-38		06/01/2012	MBS PAYMENT		43,229	43,229.00	42,365	43,161		68		68		43,229				924	04/01/2018	1FM
12669E-KZ-8	CWHL_03-24		06/01/2012	MBS PAYMENT		908,382	908,382.00	884,980	905,422		2,960		2,960		908,382				16,563	05/01/2013	1FM
12669E-GM-2	CWHL_03-J4		06/01/2012	MBS PAYMENT		171,585	171,585.00	171,712	171,588		(3)		(3)		171,585				3,933	05/01/2033	1FM
12669G-XY-2	CWHL_05-12		06/01/2012	MBS PAYMENT		25,668	25,668.00	24,617	25,611		57		57		25,668				589	09/01/2017	1FM
12669G-SY-8	CWHL_05-6		06/01/2012	MBS PAYMENT		33,926	33,926.00	34,048	33,931		(5)		(5)		33,926				780	01/01/2014	2FM
126694-4A-3	CWHL_06-HYB3		06/01/2012	MBS PAYMENT		443,965	541,699.00	541,071	373,484	73,298	(2,817)		70,481		443,965				6,661	06/01/2014	1FM
126670-QT-8	CWL_05-17		06/01/2012	VARIOUS		(44,814)	181,979.00	82,675	95,829						95,829		(140,642)	(140,642)	4,340	03/01/2023	1FM
251591-AN-3	DEVELOPERS DIVERS REALTY		06/20/2012	VARIOUS		31,000	31,000.00	27,886	30,126		272		272		30,398		602	602	1,259	10/15/2012	3FE

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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)
260543-CC-5	DOW CHEMICAL COMPANY (THE)		06/25/2012	BARCLAYS CAPITAL		1,082,840	1,000,000.00	1,007,280	1,007,111			(339)	(339)		1,006,772		76,068	76,068	26,326	11/15/2020	2FE
26223N-AE-5	DRUG 2012-1		04/15/2012	MBS PAYMENT		128,067	128,067.00	128,044				283	283		128,067				351	04/15/2019	2FE
29078E-AC-9	EMBARQ CORP		04/02/2012	CORPORATE ACTION		2,084,140	2,000,000.00	1,999,900	1,999,846			(92)	(92)		1,999,754		84,386	84,386	105,294	06/01/2013	2FE
29379V-AU-7	ENTERPRISE PRODUCTS OPERATIN		06/21/2012	WELLS FARGO SECU		1,599,960	1,500,000.00	1,491,900	1,492,057			298	298		1,492,354		107,606	107,606	50,963	02/15/2022	2FE
302051-AQ-0	EXIDE TECHNOLOGIES		06/12/2012	VARIOUS		632,000	800,000.00	822,000	624,000	195,157	(1,447)		193,710		817,710		(185,710)	(185,710)	59,896	02/01/2018	4FE
30216X-AB-0	EXPERT GLOBAL SOLUTIONS, INC.:T		06/29/2012	VARIOUS		1,681,198	1,681,975.45	1,648,336				1,263	1,263		1,649,599		31,599	31,599	11,168	04/03/2018	4FE
32052G-AA-2	FHAMS_06-FA7		06/01/2012	VARIOUS		51,364	72,214.00	54,999	43,463	11,536	12		11,548		55,011		(3,647)	(3,647)	1,799	11/01/2036	1FM
35906A-AF-5	FRONTIER COMMUNICATIONS CORP		06/25/2012	BNP PARIBAS		639,000	600,000.00	600,000	600,000						600,000		39,000	39,000	34,788	04/15/2017	3FE
36828Q-BR-6	GECMC_03-C2		06/01/2012	MBS PAYMENT		49,813	49,813.00	50,195	49,853			(41)	(41)		49,813				1,281	07/01/2013	1FM
36157R-D7-7	GECMS_99-HE1		06/01/2012	MBS PAYMENT		17,429	17,429.00	17,267	17,423			7	7		17,429				472	02/01/2029	1FM
36161R-AD-1	GFCM_03-1		06/01/2012	MBS PAYMENT		136,404	136,404.00	142,905	137,298			(893)	(893)		136,404				2,977	04/01/2016	1FM
36186C-BY-8	GMAC LLC		06/25/2012	UBS SECURITIES		4,908,750	4,250,000.00	4,005,625	4,013,300			2,337	2,337		4,015,637		893,113	893,113	223,833	11/01/2031	4FE
361849-RB-0	GMACC_01-C2		05/01/2012	MBS PAYMENT		5,553	5,553.00	5,663	5,553						5,553				124	05/01/2012	1FM
382410-AF-5	GOODRICH PETROLEUM CORP		04/05/2012	GMP SECURITIES LLC		73,910	76,000.00	76,570	76,278	217	(16)		201		76,479		(2,569)	(2,569)	3,860	03/15/2019	5FE
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	06/26/2012	MORGAN STANLEY		771,862	700,000.00	742,308	741,060			(2,025)	(2,025)		739,034		32,828	32,828	16,968	06/30/2020	2FE
36228F-G6-7	GSR_04-3F		06/01/2012	MBS PAYMENT		119,844	119,844.00	122,195	119,806			39	39		119,844				2,739	10/01/2012	1FM
404121-AC-9	HCA INC		06/25/2012	JP MORGAN CHASE		909,500	850,000.00	850,000	850,000						850,000		59,500	59,500	50,185	02/15/2020	3FE
428040-CJ-6	HERTZ CORP		06/26/2012	BARCLAYS CAPITAL		2,070,000	2,000,000.00	2,000,000	2,000,000						2,000,000		70,000	70,000	95,250	04/15/2019	4FE
41161P-MY-6	HVMLT_05-4		06/01/2012	MBS PAYMENT		132,746	132,746.00	52,555	33,118	19,436			19,436		52,555		80,191	80,191	1,564	02/01/2035	3FM
45254T-PK-4	IMSA_04-2		06/01/2012	MBS PAYMENT		11,865	11,865.00	11,865	11,865						11,865				260	09/01/2014	1FM
455665-AK-5	INDIANTOWN COGENERATION L P		06/15/2012	SINKING FUND REDE		305,753	305,753.00	313,065	306,087			(333)	(333)		305,753				14,936	12/15/2020	3FE
44984W-AE-7	INEOS FINANCE PLC	F	04/27/2012	JP MORGAN CHASE		340,300	332,000.00	332,000							332,000		8,300	8,300		05/01/2020	4FE
45974V-B4-9	INTL LEASE FINANCE CORP		05/18/2012	ROYAL BANK OF CAN		1,610,703	1,583,000.00	1,470,211	1,512,857			10,656	10,656		1,523,513		87,189	87,189	42,732	06/01/2014	3FE
46625Y-VS-9	JPMCC_05-CB13		06/01/2012	MBS PAYMENT		101,127	101,127.00	101,630	101,127						101,127				2,296	07/01/2012	1FM
50015Q-AA-8	KODIAK OIL & GAS CORP		05/22/2012	VARIOUS		332,940	320,000.00	328,800	328,743			(284)	(284)		328,459		4,481	4,481	12,879	12/01/2019	5FE
50077B-AC-2	KRATOS DEFENSE & SECURITY SOL		06/28/2012	JEFFRIES SECURITIE		1,545,550	1,445,000.00	1,546,150	1,488,350	45,487	(8,433)		37,054		1,525,404		20,146	20,146	83,428	06/01/2017	4FE
501044-CD-1	KROGER CO		06/15/2012	MATURITY		1,500,000	1,500,000.00	1,499,297	1,499,838			162	162		1,500,000				46,500	06/15/2012	2FE
52108H-MU-5	LBUBS 2002-C4 A5		06/11/2012	MBS PAYMENT		4,450,014	4,450,014.00	4,649,048	4,499,261			(49,247)	(49,247)		4,450,014				104,166	09/11/2012	1FM
52108H-MY-7	LBUBS_02-C7		06/11/2012	MBS PAYMENT		1,385,450	1,385,450.00	1,389,509	1,385,700			(250)	(250)		1,385,450				34,516	12/11/2012	1FM
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		06/01/2012	VARIOUS		120,893		120,893	120,893						120,893					01/24/2013	6*
525180-BK-0	LHELT_98-1		06/25/2012	INTEREST ONLY PAY				198	232			(232)	(232)						155	03/25/2025	6*
52518R-BE-5	LSSC_02-GE1		06/01/2012	VARIOUS		2,407	2,407.00	1,779	1,853						1,853		553	553		07/01/2024	1
57643L-LA-2	MABS_05-AB1		06/01/2012	MBS PAYMENT		239,765	239,765.00	239,761	239,720			45	45		239,765				5,048	07/01/2015	1FM
58405U-AC-6	MEDCO HEALTH SOLUTIONS INC.		05/07/2012	DIRECT		2,164,700	2,000,000.00	1,984,295	1,996,314			627	627		1,996,941		167,759	167,759	105,528	08/15/2013	2FE
58445M-AN-2	MEDIACOM LLC/US		04/11/2012	DEUTSCHE BANK		475,020	468,000.00	468,000							468,000		7,020	7,020	6,503	02/15/2022	4FE
60467P-AQ-7	MIRANT AMERICAS GENERATION LL		06/27/2012	MORGAN STANLEY		626,575	706,000.00	670,700	664,918	9,146	1,047		10,193		675,111		(48,536)	(48,536)	45,174	10/01/2021	4FE
604668-AA-1	MRMX_11-1		04/20/2012	MBS PAYMENT		314,286	314,286.00	314,286	314,286						314,286				7,257	10/20/2015	2FE

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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)
E058	61759Q-AE-7		06/01/2012	MBS PAYMENT		65,275	65,275.00	65,785	65,336		(61)		(61)		65,275				1,489	03/01/2017	1FM
	57164R-AW-2		06/01/2012	MVCOT_05-2		59,576	59,576.00	59,575	59,563		13		13		59,576				1,303	11/01/2015	1FE
	571628-AA-4		06/01/2012	MVCOT_07-1A		55,179	55,179.00	55,069	55,168		11		11		55,179				1,293	10/01/2016	1FE
	65538P-AE-8		06/01/2012	NAA_07-1		158,076	158,076.00	90,936	97,149						97,149		60,928	60,928	3,688	04/01/2033	1FM
	635419-AE-4		06/01/2012	NATCM_08-1		188,730	188,730.00	186,577	188,532		198		198		188,730				4,679	02/01/2038	1FM
	65106K-AA-9		06/01/2012	NCIT 2010-MH1		115,210	115,210.00	115,215	115,214		(3)		(3)		115,210				2,151	12/01/2016	1FE
	12644@-BG-9		05/15/2012	NESTLE/ZSF/SEABROOK CTL - A		104,279	104,279.00	104,279	104,279						104,279				3,663	05/15/2018	1
	Q6651#-AA-5		05/11/2012	NEWCREST MINING - SER A		2,500,000	2,500,000.00	2,500,000	2,500,000						2,500,000				67,625	05/11/2012	2Z
	Q6651#-AE-7	F	05/11/2012	NEWCREST MINING - SERIES E		2,500,000	2,500,000.00	2,500,000	2,500,000						2,500,000				15,916	05/11/2012	2Z
	655844-BJ-6		06/25/2012	NORFOLK SOUTHERN CORP		2,031,300	2,000,000.00	1,978,740			461		461		1,979,201		52,099	52,099	17,167	04/01/2022	2FE
	67000X-AM-8		06/26/2012	NOVELIS INC		3,638,000	3,400,000.00	3,400,000	3,400,000						3,400,000		238,000	238,000	160,319	12/15/2020	4FE
	68233J-AB-0		06/18/2012	ONCOR ELECTRIC DELIVERY CO		5,311,177	5,000,000.00	5,463,000	5,233,133		(63,799)		(63,799)		5,169,334		141,843	141,843	237,174	09/01/2013	2FE
	690368-AH-8		06/06/2012	OVERSEAS SHIPHOLDING GROUP IN		3,892,500	5,250,000.00	4,376,262	2,389,307	1,983,576	3,379		1,986,955		4,376,262		(483,762)	(483,762)	274,557	03/30/2018	5FE
	714264-AD-0	F	06/27/2012	PERNOD-RICARD SA		2,087,840	2,000,000.00	2,075,440	2,074,481		(3,104)		(3,104)		2,071,377		16,464	16,464	61,064	01/15/2022	2FE
	74434U-FL-3		06/01/2012	PHMS_94-27		2,362	2,362.00	2,362	2,362						2,362				82	12/01/2023	1FM
	72650R-AY-8		06/21/2012	PLAINS ALL AMER PIPELINE		1,133,280	1,000,000.00	1,057,200	1,055,906		(2,488)		(2,488)		1,053,418		79,862	79,862	45,139	02/01/2021	2FE
	726505-AM-2		04/25/2012	PLAINS EXPLORATION & PRODUCTI		997,726	994,000.00	994,000							994,000		3,726	3,726	169	06/15/2019	4FE
	73316P-JD-3		06/01/2012	POPLR_05-6		56,136	56,136.00	54,116	50,518	3,598			3,598		54,116		2,020	2,020	643	05/01/2015	1FM
	69573R-AB-8		06/01/2012	PWT_I		2,869	2,869.00	2,869	2,869						2,869					08/01/2012	1
	76126C-DE-9		05/15/2012	RACERS (COCA COLA ENTERPRISES		297,762	297,762.00	293,253	296,785		977		977		297,762				9,863	05/15/2018	1
	750753-AC-9		05/25/2012	RAILAMERICA INC		651,990	633,000.00	674,145	661,117		(3,469)		(3,469)		657,648		(5,658)	(5,658)	74,041	07/01/2017	3FE
	76110G-RZ-6		06/01/2012	RALI_01-QS16		5,716	5,716.00	5,716	5,716						5,716				174	11/01/2031	1FM
	759950-FX-1		06/01/2012	RAMC_05-4		30,086	30,086.00	30,086	30,086						30,086				649	05/01/2016	2FM
	760985-GQ-8		06/01/2012	RAMP_02-RS1		8,932	8,932.00	7,134	7,426						7,426		1,507	1,507	190	01/01/2022	1FM
	760985-CM-1		06/01/2012	RAMP_2001-RS1		14,701	14,701.00	11,071	11,580						11,580		3,121	3,121	442	12/01/2028	1FM
	76110V-HJ-0		06/01/2012	RFMS2_01-HI4		29,734	29,734.00	21,256	22,919		320		320		23,239		6,496	6,496	887	06/01/2018	1FM
	76110V-NV-6		06/01/2012	RFMS2_03-HS3		482,998	482,998.00	260,950	325,451		4,750		4,750		330,201		152,798	152,798	11,288	06/01/2018	1FM
	74958A-AC-8		06/01/2012	RFMSI_06-S7		47,327	59,186.00	51,439	50,745	694			694		51,439		(4,112)	(4,112)	1,508	08/01/2036	1FM
	78108A-AA-2		04/30/2012	RSC EQUIPMENT RENTAL INC		331,095			22,992								331,095	331,095		07/15/2017	4FE
	783766-MR-6		06/01/2012	RYMS_93-A1		136,743	136,743.00	137,769	137,061		(318)		(318)		136,743				5,068	06/01/2012	1FM
	786514-BT-5		05/15/2012	SAFeway INC.		2,038,680	2,000,000.00	2,001,540	2,001,487		(101)		(101)		2,001,386		37,294	37,294	29,183	12/01/2016	2FE
	85171U-AA-5		06/01/2012	SLFMT 2011-1 A1		153,122	153,122.00	152,998	153,116		6		6		153,122				2,507	01/01/2058	1FE
	78487T-AA-2		06/01/2012	SVOVM_05-AA		76,919	76,919.00	76,900	76,903		15		15		76,919				1,677	06/01/2015	1FE
	878742-AR-6	I	06/28/2012	TECK RESOURCES LTD		1,740,948	1,638,000.00	1,637,214	1,637,294		55		55		1,637,348		103,600	103,600	55,706	08/15/2017	2FE
	88089P-AF-0		06/13/2012	TERRA CAPITAL INC		1,035,000	1,000,000.00	1,030,000	1,019,268		(2,629)		(2,629)		1,016,640		18,360	18,360	60,667	02/01/2017	3FE
	90210E-AM-8		06/25/2012	TEXAS COMPETITIVE ELECTRIC HOL		268,906	452,564.48	375,063	287,702	96,128	5,931		102,059		389,762		(120,856)	(120,856)	5,602	10/10/2017	5FE
	88731E-AC-4		05/01/2012	TIME WARNER ENTERTAINMENT CO		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				101,500	05/01/2012	2FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
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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)
88511Y-AD-4	TMMAT_11	F	06/01/2012	MBS PAYMENT		945	945.00	945	945						945				36	04/01/2017	1
911365-AW-4	UNITED RENTALS (NORTH AMERICA)		05/24/2012	VARIOUS		409,945	400,000.00	395,500				129	129		395,629		14,316	14,316	23,375	09/15/2020	5FE
91911T-AF-0	VALE OVERSEAS LIMITED		04/12/2012	JP MORGAN CHASE		5,671,000	5,000,000.00	5,519,050	5,378,012		(25,870)		(25,870)		5,352,142		318,858	318,858	675,378	01/11/2016	2FE
92178P-AD-9	VMFI_02-1		06/01/2012	MBS PAYMENT		108,748	108,748.00	108,708	108,744		5		5		108,748				3,171	08/01/2019	1FE
939336-QT-3	WAMMS_03-MS2		06/01/2012	MBS PAYMENT		62,827	62,827.00	61,257	62,712		116		116		62,827				1,233	10/01/2017	1FM
929766-B6-9	WBCMT_05-C16		06/01/2012	MBS PAYMENT		255,519	255,519.00	247,524	254,664		855		855		255,519				5,893	08/01/2014	1FM
97180*-FV-5	WILMINGTON TR/AMER AIR SERIES 9		06/14/2012	SINKING FUND REDE		7,635	7,635.00	2,291	(825)	3,115			3,115		2,291		5,345	5,345		06/14/2013	6
97180*-FW-3	WILMINGTON TR/AMER AIR SERIES 9		06/14/2012	SINKING FUND REDE		7,635	7,635.00	2,291	(825)	3,115			3,115		2,291		5,345	5,345		06/14/2013	6
93364L-AB-4	WCMCS_07-SL3		06/01/2012	MBS PAYMENT		553,731	553,731.00	573,377	555,830		(2,099)		(2,099)		553,731				15,379	01/01/2017	1FE
981469-AA-7	WORLD FINANCIAL PROP		06/28/2012	VARIOUS		978,277	978,277.00	1,002,522	983,474		(2,250)		(2,250)		981,224		(2,947)	(2,947)	69,402	09/01/2013	1FM
781749-AA-4	WP ROCKET MERGER SUB INC		06/29/2012	CANTOR FITZGERALD		659,813	675,000.00	675,000	636,167	38,813			38,813		675,000		(15,188)	(15,188)	69,293	07/15/2019	5FE
98385X-AA-4	XTO ENERGY INC		04/15/2012	MATURITY		1,000,000	1,000,000.00	1,110,210	1,005,817		(5,817)		(5,817)		1,000,000				37,500	04/15/2012	1FE
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	106,003,363	104,025,306.91	103,706,524	92,493,406	2,590,761	(140,118)		2,450,643		103,023,198		2,980,171	2,980,171	4,357,871	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	179,416,794	176,931,225	178,921,405	165,828,728	2,590,761	(280,654)		2,310,107		176,302,701		3,114,101	3,114,101	6,019,006	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	179,416,794	176,931,224.91	178,921,405	165,828,728	2,590,761	(280,654)		2,310,107		176,302,701		3,114,101	3,114,101	6,019,006	X X X	X X X
842400-75-6	SOUTHERN CAL ED		05/24/2012	DIRECT	9,333.00	933,300	100.00	924,259	931,433	(7,174)			(7,174)		924,247		9,041	9,041	21,979		P2UFE
8499999	Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	933,300	X X X	924,259	931,433	(7,174)			(7,174)		924,247		9,041	9,041	21,979		X X X
8999997	Total - Preferred Stock - Part 4				X X X	933,300	X X X	924,259	931,433	(7,174)			(7,174)		924,247		9,041	9,041	21,979	X X X	X X X
8999998	Summary Item from Part 5 for Preferred Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8999999	Total Preferred Stocks				X X X	933,300	X X X	924,259	931,433	(7,174)			(7,174)		924,247		9,041	9,041	21,979	X X X	X X X
Y0004E-10-8	ACER INC.	D	06/05/2012	DEUTSCHE BANK	11,000.00	11,276		12,066	20,680	(8,655)			(8,655)	41	12,066	56	(846)	(790)			U
Y00106-13-1	ADANI ENTERPRISES LTD.	D	06/05/2012	DEUTSCHE BANK	820.00	3,385		5,678	(4,006)	7,373			7,373	2,311	5,678	(1,138)	(1,155)	(2,293)			U
Y7087B-10-9	ADARO ENERGY	D	06/05/2012	DEUTSCHE BANK	25,000.00	3,271		7,257	4,875	2,344			2,344	38	7,257	(293)	(3,692)	(3,985)			U
S61004-21-4	ADITYA BIRLA NUVO LTD.	D	06/05/2012	DEUTSCHE BANK	494.00	6,664		10,614	6,860	2,014			2,014	1,740	10,614	(2,127)	(1,822)	(3,949)			U
Y0014U-18-3	ADVANCED INFO SERVICE PUBLIC C	D	06/05/2012	DEUTSCHE BANK	9,100.00	51,205		41,671	40,522	237			237	912	41,671	(1,359)	10,893	9,534	1,131		U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
00766T-10-0	AECOM TECHNOLOGY CORP.		04/30/2012	DEUTSCHE BANK	171.00	3,797		4,778	3,517	1,261			1,261		4,778		(981)	(981)			L
G01198-10-3	AGILE PROPERTY HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	4,000.00	4,376		5,892	3,580	2,300			2,300	12	5,892	(6)	(1,511)	(1,517)	108		U
SB04KN-F1-8	AIR CHINA LTD.	D	06/05/2012	DEUTSCHE BANK	18,000.00	11,033		12,950	13,302	(370)			(370)	17	12,950	(4)	(1,912)	(1,916)			U
Y0029V-10-1	AIRASIA BHD	D	06/05/2012	DEUTSCHE BANK	3,300.00	3,661		2,818	3,924	(1,128)			(1,128)	22	2,818	(48)	891	843			U
G01717-10-0	ALIBABA.COM LTD.	D	06/21/2012	VARIOUS	81,500.00	141,754		114,224	84,271	30,070			30,070	(117)	114,224	218	27,313	27,531			U
026375-10-5	AMERICAN GREETINGS		04/30/2012	VARIOUS	2,599.00	41,609		59,311	32,513	26,797		14,764	12,033		44,547		(2,938)	(2,938)	780		L
Y0122P-10-0	AMMB HOLDINGS BHD	D	06/05/2012	DEUTSCHE BANK	2,000.00	3,850		3,965	3,754	113			113	98	3,965	(134)	19	(115)			U
S60538-59-2	ANEKA TAMBANG	D	06/05/2012	DEUTSCHE BANK	220,000.00	27,271		59,273	39,380	19,293			19,293	600	59,273	(2,674)	(29,327)	(32,001)			U
S60803-96-2	ANHUI CONCH CEMENT CO. LTD.	D	06/05/2012	VARIOUS	1,500.00	4,379		6,553	4,452	2,115		2,118	(3)	(14)	4,435	15	(70)	(55)			U
S60563-31-9	ASIA CEMENT CORP.	D	06/05/2012	DEUTSCHE BANK	4,000.00	4,677		6,144	4,492	1,344			1,344	308	6,144	(261)	(1,206)	(1,467)			U
S60024-53-6	ASM PACIFIC TECHNOLOGY LTD.	D	06/05/2012	DEUTSCHE BANK	900.00	10,646		11,122	10,099	1,048			1,048	(25)	11,122	37	(513)	(476)	93		U
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD.		04/30/2012	DEUTSCHE BANK	245.00	6,981		6,897							6,897		84	84			L
Y7094Z-10-7	ASTRA INTERNATIONAL	D	06/05/2012	DEUTSCHE BANK	2,500.00	1,729		1,807	2,035	(305)			(305)	76	1,807	(143)	65	(78)	30		U
Y04327-10-5	ASUSTEK COMPUTER INC.	D	06/05/2012	DEUTSCHE BANK	3,000.00	28,931		22,779	21,456	1,246			1,246	78	22,779	105	6,047	6,152			U
049560-10-5	ATMOS ENERGY CORP.		04/30/2012	DEUTSCHE BANK	291.00	9,450		9,826	9,705	121			121		9,826		(376)	(376)	100		L
Y00032-10-5	AU OPTRONICS CORP.	D	06/05/2012	DEUTSCHE BANK	12,000.00	4,528		5,050	5,148	(115)			(115)	17	5,050	23	(546)	(523)			U
S22798-BA-9	AYALA LAND INC	D	06/22/2012	CORPORATE ACTION	333,600.00																U
Y05490-10-0	BAJAJ AUTO LTD.	D	06/05/2012	DEUTSCHE BANK	248.00	6,641		7,983	7,245	(570)			(570)	1,309	7,983	(1,600)	258	(1,342)			U
Y7123P-12-0	BANK CENTRAL ASIA	D	06/05/2012	DEUTSCHE BANK	10,000.00	7,452		8,357	9,300	(1,040)			(1,040)	97	8,357	(389)	(516)	(905)			U
Y7123S-10-8	BANK MANDIRI (PERSERO)	D	06/05/2012	DEUTSCHE BANK	10,500.00	7,452		8,268	7,802	312			312	155	8,268	(441)	(375)	(816)	95		U
S67271-21-3	BANK NEGARA INDONESIA	D	06/05/2012	DEUTSCHE BANK	11,000.00	4,318		4,754	4,609	120			120	25	4,754	(192)	(244)	(436)	60		U
S60759-49-5	BANK OF AYUDHYA FGN	D	06/05/2012	DEUTSCHE BANK	8,800.00	7,380		7,313	6,195	727			727	392	7,313	(468)	535	67	90		U
Y06988-10-2	BANK OF COMMUNICATIONS CO. LT	D	06/05/2012	DEUTSCHE BANK	10,000.00	6,437		6,969	7,050	(84)			(84)	3	6,969	4	(536)	(532)	116		U
Y06942-10-9	BANK OF EAST ASIA LTD.	D	06/05/2012	DEUTSCHE BANK	14,800.00	49,036		66,980	55,500	11,452			11,452	28	66,980	41	(17,985)	(17,944)	973		L
S60749-68-6	BANK OF THE PHILIPPINE ISLANDS	D	06/05/2012	DEUTSCHE BANK	44,960.00	68,522		60,881	56,605	4,233			4,233	43	60,881	468	7,173	7,641	1,307		U
S67090-99-3	BANK RAKYAT INDONESIA	D	06/05/2012	DEUTSCHE BANK	13,000.00	7,372		9,104	9,673	(739)			(739)	170	9,104	(486)	(1,245)	(1,731)	138		U
S60758-64-6	BANPU PCL FGN	D	06/05/2012	DEUTSCHE BANK	2,550.00	34,951		68,226	44,130	20,593			20,593	3,502	68,226	(4,212)	(29,063)	(33,275)	889		U
S22939-BA-9	BDO UNIBANK INC	D	06/22/2012	CORPORATE ACTION	22,672.00																U
Y07702-10-6	BEIJING ENTERPRISES HOLDINGS L	D	06/05/2012	DEUTSCHE BANK	1,000.00	5,370		7,039	6,000	1,036			1,036	3	7,039	4	(1,673)	(1,669)			U
SB7RLD-72-8	BERJAYA CORP RIGHTS	D	04/03/2012	CORPORATE ACTION	28,350.00	91											91	91			U
092113-10-9	BLACK HILLS CORP.		04/30/2012	DEUTSCHE BANK	218.00	7,215		7,302							7,302		(88)	(88)			L
096627-10-4	BOARDWALK PIPELINE PARTNERS L		06/20/2012	MORGAN STANLEY	808.00	21,456		22,334							22,334		(878)	(878)	430		L
Y0920U-10-3	BOC HONG KONG (HOLDINGS) LTD.	D	06/05/2012	DEUTSCHE BANK	4,500.00	12,262		16,397	10,787	5,577			5,577	34	16,397	(17)	(4,118)	(4,135)	323		L
109696-10-4	BRINK'S CO/THE		04/30/2012	DEUTSCHE BANK	203.00	5,199		5,968	5,457	511			511		5,968		(769)	(769)	20		L
Y0997Y-10-3	BS FINANCIAL GROUP INC.	D	06/05/2012	DEUTSCHE BANK	770.00	7,579		10,922	7,386	2,635			2,635	901	10,922	(1,155)	(2,188)	(3,343)	194		U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 240 .

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)
S60434-85-9	BUMI RESOURCES	D	06/05/2012	DEUTSCHE BANK	81,500.00	10,778		27,680	19,563	7,973			7,973	145	27,680	(1,119)	(15,784)	(16,903)			U
Y1028U-10-2	BURSA MALAYSIA BHD	D	06/05/2012	DEUTSCHE BANK	25,600.00	48,260		63,841	57,344	4,241			4,241	2,256	63,841	(2,824)	(12,758)	(15,582)	1,086		U
S61566-73-3	CAPITAL SECURITIES CORP.	D	06/05/2012	DEUTSCHE BANK	54,000.00	16,774		27,784	18,630	8,392			8,392	762	27,784	(545)	(10,466)	(11,011)			U
S63093-03-3	CAPITALAND LTD.	D	06/05/2012	DEUTSCHE BANK	3,000.00	5,762		5,321	5,112	209			209		5,321	37	404	441	193		U
14888B-10-3	CATALYST HEALTH SOLUTIONS IN		04/30/2012	DEUTSCHE BANK	56.00	4,843		3,551	2,912	639			639		3,551		1,292	1,292			L
S64256-63-9	CATHAY FINANCIAL HOLDING CO. LT	D	06/05/2012	DEUTSCHE BANK	10,000.00	9,435		11,906	4,449	6,698			6,698	759	11,906	(403)	(2,067)	(2,470)			U
149150-10-4	CATHAY GENERAL BANCORP		04/30/2012	DEUTSCHE BANK	231.00	4,035		3,596	3,449	147			147		3,596		440	440	2		L
Y11757-10-4	CATHAY PACIFIC AIRWAYS LTD.	D	06/05/2012	DEUTSCHE BANK	3,000.00	4,700		5,994	1,885	4,110			4,110	(1)	5,994	7	(1,301)	(1,294)	131		L
S61878-55-9	CHANG HWA COMMERCIAL BANK LT	D	06/05/2012	DEUTSCHE BANK	12,000.00	5,921		9,394	6,516	2,487			2,487	391	9,394	(318)	(3,155)	(3,473)			U
Y1296K-16-6	CHAROEN POKPHAND FOODS PCL F	D	06/05/2012	DEUTSCHE BANK	10,113.00	11,677		9,994	10,578	(991)			(991)	407	9,994	(512)	2,195	1,683	176		U
S63153-44-9	CHAROEN POKPHAND INDONESIA	D	06/05/2012	DEUTSCHE BANK	13,500.00	3,433		3,815	3,200	536			536	79	3,815	(211)	(171)	(382)			U
S61895-38-9	CHEIL INDUSTRIES INC.	D	06/05/2012	DEUTSCHE BANK	1,866.00	146,846		192,165	163,600	22,946			22,946	5,620	192,165	(10,347)	(34,972)	(45,319)	1,009		U
S61902-28-4	CHENG SHIN RUBBER INDUSTRY CO	D	06/05/2012	DEUTSCHE BANK	3,000.00	7,053		7,468	6,489	605			605	374	7,468	(317)	(98)	(415)			U
Y13077-10-5	CHENG UEI PRECISION INDUSTRY C	D	06/05/2012	DEUTSCHE BANK	5,000.00	10,087		13,056	9,775	2,717			2,717	563	13,056	(463)	(2,506)	(2,969)			U
16524K-10-8	CHESAPEAKE MIDSTREAM PARTNE		06/20/2012	MORGAN STANLEY	386.00	10,341		11,187							11,187		(846)	(846)	156		L
Y13213-10-6	CHEUNG KONG (HOLDINGS) LTD.	D	06/05/2012	DEUTSCHE BANK	3,000.00	33,699		48,843	35,649	13,093			13,093	101	48,843	(50)	(15,094)	(15,144)	1,016		L
S61405-79-1	CHICONY ELECTRONICS CO. LTD.	D	06/05/2012	DEUTSCHE BANK	9,000.00	16,142		19,599	14,760	4,772			4,772	67	19,599	90	(3,548)	(3,458)			U
168615-10-2	CHICOS FAS INC.		04/30/2012	DEUTSCHE BANK	242.00	3,744		3,723							3,723		20	20			L
SB1DN3-X6-7	CHINA BLUECHEMICAL LTD.	D	06/05/2012	DEUTSCHE BANK	6,000.00	4,044		4,799	4,542	269			269	(12)	4,799	17	(772)	(755)			U
SB1JNK-84-9	CHINA COAL ENERGY CO. LTD.	D	06/05/2012	DEUTSCHE BANK	4,000.00	3,423		4,915	2,037	2,876			2,876	3	4,915	3	(1,496)	(1,493)			U
Y14369-10-5	CHINA COMMUNICATIONS CONSTRU	D	06/05/2012	DEUTSCHE BANK	4,000.00	3,519		3,934	3,124	808			808	2	3,934	2	(417)	(415)			U
SB0B8Z-18-9	CHINA COSCO HOLDINGS CO. LTD.	D	06/05/2012	DEUTSCHE BANK	7,000.00	3,134		3,336	3,444	(109)			(109)	1	3,336	2	(204)	(202)			U
G2112Y-10-9	CHINA DONGXIANG GROUP CO. LTD.	D	06/05/2012	DEUTSCHE BANK	185,000.00	21,861		32,874	29,600	3,271			3,271	3	32,874	31	(11,045)	(11,014)			U
SB1YC2-B3-6	CHINA HIGH SPEED TRANSMISSION	D	06/05/2012	DEUTSCHE BANK	79,000.00	30,535		34,281	34,602	(319)			(319)	(2)	34,281	37	(3,783)	(3,746)			U
B0A0JP-WY-3	CHINA LIFE INSURANCE CO. LTD. (C	D	06/05/2012	DEUTSCHE BANK	6,000.00	13,229		14,824	14,832	(15)			(15)	6	14,824	9	(1,604)	(1,595)			U
Y14896-11-5	CHINA MERCHANTS BANK CO. LTD H	D	06/05/2012	DEUTSCHE BANK	4,500.00	8,323		13,135	9,360	3,770			3,770	5	13,135	8	(4,820)	(4,812)			U
SB1VRC-G6-2	CHINA MOLYBDENUM CO. LTD.	D	06/05/2012	VARIOUS	85,000.00	29,949		67,827	36,295	31,666		28,362	3,304	(134)	39,465	119	(9,635)	(9,516)			U
SB0Y91-C1-6	CHINA NATIONAL BUILDING MATERI	D	06/05/2012	DEUTSCHE BANK	4,000.00	4,620		5,217	4,544	670			670	2	5,217	3	(600)	(597)	100		U
SB29MX-56-1	CHINA NATIONAL MATERIALS CO. LT	D	06/05/2012	VARIOUS	73,000.00	22,370		63,360	25,915	37,514		32,240	5,274	(69)	31,120	70	(8,820)	(8,750)			U
Y15004-10-7	CHINA OVERSEAS LAND & INVESTM	D	06/05/2012	DEUTSCHE BANK	4,000.00	7,939		8,988	6,760	2,245			2,245	(18)	8,988	27	(1,076)	(1,049)	103		U
SB2Q5H-56-7	CHINA PACIFIC INSURANCE (GROUP	D	06/05/2012	DEUTSCHE BANK	1,400.00	3,912		6,060	3,984	2,063			2,063	13	6,060	(6)	(2,142)	(2,148)	70		U
S62060-84-3	CHINA PETROCHEMICAL DEVELOPM	D	06/05/2012	DEUTSCHE BANK	28,000.00	21,756		29,689	24,920	3,826			3,826	942	29,689	(711)	(7,222)	(7,933)			U
Y15010-10-4	CHINA PETROLEUM & CHEMICAL CO	D	06/05/2012	DEUTSCHE BANK	16,000.00	14,040		16,415	16,480	(99)			(99)	34	16,415	(17)	(2,358)	(2,375)	371		U
SB09N7-M0-3	CHINA SHENHUA ENERGY CO. LTD.	D	06/05/2012	DEUTSCHE BANK	3,000.00	10,094		14,149	13,017	1,103			1,103	29	14,149	(15)	(4,041)	(4,056)			U
G2110P-10-0	CHINA SHINEWAY PHARMACEUTICA	D	06/05/2012	DEUTSCHE BANK	25,000.00	34,730		34,145	35,425	(1,297)			(1,297)	16	34,145	19	567	586	427		U

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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)
SB018L-76-0	CHINA SHIPPING CONTAINER LINES	D	06/05/2012	DEUTSCHE BANK	14,000.00	3,389		2,926	3,192	(272)			(272)	6	2,926	(3)	466	463			U
Y1505F-10-7	CHINA TELECOM	D	06/05/2012	DEUTSCHE BANK	6,000.00	59,497		63,594	58,638	4,929			4,929	27	63,594	39	(4,136)	(4,097)	1,215		U
Y1505D-10-2	CHINA TELECOM CORP. LTD.	D	06/05/2012	DEUTSCHE BANK	16,000.00	6,807		9,911	9,088	843			843	(20)	9,911	31	(3,135)	(3,104)			U
Y1519S-11-1	CHINA UNICOM (HONG KONG) LTD.	D	06/05/2012	DEUTSCHE BANK	82,000.00	105,927		130,351	174,004	(43,553)			(43,553)	(100)	130,351	235	(24,660)	(24,425)	1,167		U
Y15093-10-0	CHINATRUST FINANCIAL HOLDING C	D	04/05/2012	BERNSTEIN	31,000.00	18,862		24,301	19,437	4,287			4,287	577	24,301	78	(5,517)	(5,439)			U
S62212-14-7	CHUNGHWA PICTURE TUBES LTD.	D	06/05/2012	VARIOUS	292,000.00	9,376		37,331	12,264	24,596		16,709	7,887	471	20,622	(128)	(11,118)	(11,246)			U
171340-10-2	CHURCH & DWIGHT CO.		04/30/2012	DEUTSCHE BANK	109.00	5,483		5,359							5,359		124	124			L
Y16902-10-1	CIMB GROUP HOLDINGS BHD	D	06/05/2012	DEUTSCHE BANK	5,200.00	12,013		15,359	15,210	(708)			(708)	858	15,359	(991)	(2,355)	(3,346)	173		L
V23130-11-1	CITY DEVELOPMENTS LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.00	14,966		20,650	13,580	6,951			6,951	119	20,650	22	(5,706)	(5,684)	210		U
184496-10-7	CLEAN HARBORS INC		04/30/2012	DEUTSCHE BANK	57.00	3,890		3,821							3,821		69	69			L
S62037-40-3	CLEVO CO.	D	06/05/2012	DEUTSCHE BANK	4,000.00	5,345		9,046	6,328	2,687			2,687	31	9,046	42	(3,742)	(3,700)			U
Y1660Q-10-4	CLP HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	8,000.00	64,858		68,912	67,440	1,559			1,559	(87)	68,912	159	(4,213)	(4,054)	1,536		L
S62384-85-4	CMC MAGNETICS CORP.	D	06/05/2012	DEUTSCHE BANK	165,000.00	25,076		39,250	27,225	11,435			11,435	591	39,250	(279)	(13,895)	(14,174)			U
Y1662W-11-7	CNOOC LTD.	D	06/05/2012	DEUTSCHE BANK	22,000.00	38,004		53,191	38,060	15,317			15,317	(186)	53,191	241	(15,428)	(15,187)	714		U
Y16907-10-0	COMPAL ELECTRONICS INC.	D	06/05/2012	DEUTSCHE BANK	6,000.00	5,746		7,994	6,012	1,955			1,955	27	7,994	37	(2,284)	(2,247)			U
205768-20-3	COMSTOCK RESOURCES INC		04/30/2012	DEUTSCHE BANK	31.00	539		754	474	280			280		754		(216)	(216)			L
205944-10-1	CON-WAY INC.		04/30/2012	DEUTSCHE BANK	115.00	3,769		4,349	3,353	995			995		4,349		(580)	(580)	12		L
217202-10-0	COPANO ENERGY L.L.C.		06/20/2012	MORGAN STANLEY	717.00	19,949		25,626							25,626		(5,677)	(5,677)	412		L
S61418-06-7	CORETRONIC CORP.	D	06/05/2012	DEUTSCHE BANK	49,000.00	41,708		32,054	33,173	(1,676)			(1,676)	557	32,054	(304)	9,957	9,653			U
Y1764Z-20-8	COSCO CORP. (SINGAPORE) LTD.	D	06/05/2012	DEUTSCHE BANK	5,000.00	3,835		4,576	(517)	5,220			5,220	(127)	4,576	103	(844)	(741)	121		U
G2442N-10-4	COSCO PACIFIC LTD.	D	06/05/2012	DEUTSCHE BANK	6,000.00	6,912		10,187	6,780	3,386			3,386	21	10,187	(11)	(3,265)	(3,276)			U
G24524-10-3	COUNTRY GARDEN HOLDINGS CO. L	D	06/05/2012	DEUTSCHE BANK	9,000.00	3,227		3,525	3,088	429			429	7	3,525	(4)	(294)	(298)			U
Y1772K-16-9	CP ALL PCL	D	06/05/2012	DEUTSCHE BANK	20,500.00	21,226		13,858	16,810	(3,781)			(3,781)	828	13,858	(971)	8,339	7,368	340		U
22765U-10-2	CROSSTEX ENERGY L.P.		04/13/2012	BERNSTEIN	397.00	6,419		6,760							6,760		(341)	(341)			L
Y1860N-10-9	DAELIM INDUSTRIAL CO. LTD.	D	06/05/2012	DEUTSCHE BANK	1,036.00	76,557		115,882	80,758	31,735			31,735	3,389	115,882	(6,240)	(33,085)	(39,325)	75		U
S63441-22-4	DAEWOO ENGINEERING & CONSTRU	D	06/05/2012	DEUTSCHE BANK	1,140.00	7,872		14,873	10,391	4,047			4,047	435	14,873	(801)	(6,200)	(7,001)			U
S63442-74-3	DAEWOO INTERNATIONAL CORP.	D	06/05/2012	DEUTSCHE BANK	980.00	23,740		34,985	24,628	8,530			8,530	1,827	34,985	(2,667)	(8,577)	(11,244)	141		U
Y1916K-10-9	DAEWOO SECURITIES CO. LTD.	D	06/05/2012	DEUTSCHE BANK	2,190.00	18,448		20,562	19,772	189			189	601	20,562	(1,107)	(1,007)	(2,114)			L
Y1916Y-11-7	DAEWOO SHIPBUILDING & MARINE E	D	06/05/2012	DEUTSCHE BANK	2,050.00	44,945		72,550	43,244	27,185			27,185	2,122	72,550	(3,907)	(23,698)	(27,605)	739		U
23311P-10-0	DCP MIDSTREAM PARTNERS L.P.		06/20/2012	MORGAN STANLEY	280.00	10,923		12,905							12,905		(1,982)	(1,982)	185		L
Y20263-10-2	DELTA ELECTRONICS INC.	D	06/05/2012	DEUTSCHE BANK	2,000.00	5,176		4,268	4,780	(526)			(526)	15	4,268	20	888	908			U
248019-10-1	DELUXE CORP.		04/30/2012	DEUTSCHE BANK	159.00	3,773		4,322	3,619	703			703		4,322		(550)	(550)	40		L
253651-10-3	DIEBOLD INC.		04/30/2012	DEUTSCHE BANK	95.00	3,823		3,120	2,857	263			263		3,120		704	704	27		L
Y2089H-10-5	DLF LTD.	D	06/05/2012	DEUTSCHE BANK	1,423.00	4,701		7,519	4,777	1,509			1,509	1,233	7,519	(1,507)	(1,311)	(2,818)			U
Y2096K-10-9	DONGBU INSURANCE CO. LTD.	D	06/05/2012	DEUTSCHE BANK	950.00	35,580		42,073	44,037	(3,078)			(3,078)	1,115	42,073	(2,153)	(4,340)	(6,493)	771		U

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
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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)
S62785-66-2	DONGFANG ELECTRIC CORP. LTD.	D	06/05/2012	DEUTSCHE BANK	2,200.00	4,811		6,484	6,514	(42)			(42)	11	6,484	(5)	(1,668)	(1,673)			U
Y20968-10-6	DONGFENG MOTOR GRP CO LTD-H	D	06/05/2012	DEUTSCHE BANK	6,000.00	10,243		13,283	10,290	2,988			2,988	6	13,283	8	(3,048)	(3,040)			U
Y20954-10-6	DONGKUK STEEL MILL CO. LTD.	D	06/05/2012	DEUTSCHE BANK	2,050.00	25,415		44,362	15,550	26,902			26,902	1,909	44,362	(2,389)	(16,558)	(18,947)	1,108		U
S66611-11-2	DOOSAN CORP.	D	06/05/2012	DEUTSCHE BANK	135.00	13,820		18,793	16,758	1,485			1,485	550	18,793	(1,012)	(3,960)	(4,972)	243		U
S62946-70-2	DOOSAN HEAVY INDUSTRIES & CON	D	06/05/2012	DEUTSCHE BANK	662.00	28,494		47,915	37,411	9,103			9,103	1,401	47,915	(2,580)	(16,841)	(19,421)	358		U
Y23469-10-2	E.SUN FINANCIAL HOLDING CO. LTD.	D	06/05/2012	DEUTSCHE BANK	15,000.00	6,939		9,605	6,495	2,711			2,711	399	9,605	(325)	(2,341)	(2,666)			U
27579R-10-4	EAST WEST BANCORP INC.		04/30/2012	DEUTSCHE BANK	167.00	3,795		3,886							3,886		(91)	(91)			L
283702-10-8	EL PASO PIPELINE PARTNERS L.P.		06/20/2012	VARIOUS	2,914.00	95,315		105,184							105,184		(9,869)	(9,869)	582		L
29250R-10-6	ENBRIDGE ENERGY PARTNERS L.P.		06/20/2012	MORGAN STANLEY	5.00	147		161							161		(14)	(14)	3		L
29273R-10-9	ENERGY TRANSFER PARTNERS L.P.		06/20/2012	MORGAN STANLEY	1,296.00	58,287		60,606							60,606		(2,320)	(2,320)	1,158		L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/20/2012	VARIOUS	4,031.00	200,182		208,622							208,622		(8,439)	(8,439)	1,354		L
S63541-54-4	EPISTAR CORP.	D	06/05/2012	DEUTSCHE BANK	2,000.00	3,870		4,091	4,248	(252)			(252)	95	4,091	(63)	(159)	(222)			U
G3122U-14-5	ESPRIT HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	78,000.00	121,547		111,533	100,542	10,935			10,935	56	111,533	60	9,954	10,014	2,615		U
SB2Q8Y-L0-2	EVERGRANDE REAL ESTATE GROUP	D	06/05/2012	DEUTSCHE BANK	8,000.00	4,037		4,534	3,320	1,229			1,229	(14)	4,534	19	(516)	(497)			U
S63245-11-2	EVERGREEN INTERNATIONAL STOR	D	06/05/2012	VARIOUS	36,000.00	17,084		31,373	16,812	13,970		10,613	3,357	591	20,760	(233)	(3,443)	(3,676)			U
S60949-22-9	EVERLIGHT ELECTRONICS CO. LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.00	3,102		3,415	3,480	(144)			(144)	79	3,415	(52)	(261)	(313)			U
30162A-10-8	EXELIS INC.		04/30/2012	DEUTSCHE BANK	322.00	3,789		4,119							4,119		(330)	(330)			L
30225N-10-5	EXTERRAN PARTNERS L.P.		06/20/2012	VARIOUS	7,747.00	144,334		180,510							180,510		(36,176)	(36,176)	3,776		L
303075-10-5	FACTSET RESEARCH SYSTEMS INC		04/30/2012	DEUTSCHE BANK	37.00	3,866		4,003	3,229	773			773		4,003		(136)	(136)	10		L
303250-10-4	FAIR ISAAC CORP.		04/30/2012	DEUTSCHE BANK	86.00	3,775		3,731							3,731		44	44			L
Y24374-10-3	FAR EASTERN NEW CENTURY CORP	D	06/05/2012	DEUTSCHE BANK	4,000.00	3,866		6,472	4,668	1,535			1,535	269	6,472	(219)	(2,386)	(2,605)			U
31847R-10-2	FIRST AMERICAN FINANCIAL CORP.		04/30/2012	DEUTSCHE BANK	243.00	4,056		4,073							4,073		(17)	(17)			L
337915-10-2	FIRSTMERIT CORP		04/30/2012	DEUTSCHE BANK	225.00	3,784		3,787	3,404	383			383		3,787		(3)	(3)	36		L
343498-10-1	FLOWERS FOODS INC.		04/30/2012	DEUTSCHE BANK	230.00	4,920		4,777	4,365	412			412		4,777		143	143	35		L
Y26095-10-2	FORMOSA PLASTICS CORP.	D	06/05/2012	DEUTSCHE BANK	5,000.00	12,680		17,503	13,410	3,493			3,493	600	17,503	(464)	(4,359)	(4,823)			U
349882-10-0	FOSSIL INC		04/17/2012	BERNSTEIN	3,324.00	432,607		344,497	263,793	80,705			80,705		344,497		88,110	88,110			L
Y2642B-10-8	FRANSHION PROPERTIES (CHINA) L	D	06/05/2012	DEUTSCHE BANK	34,000.00	9,979		11,241	6,562	4,672			4,672	7	11,241	5	(1,267)	(1,262)			U
369300-10-8	GENERAL CABLE CORP.		04/30/2012	DEUTSCHE BANK	126.00	3,783		3,619	3,151	467			467		3,619		165	165			L
371927-10-4	GENESIS ENERGY L.P.		05/07/2012	DEUTSCHE BANK	57.00	1,734		1,780							1,780		(46)	(46)	26		L
371901-10-9	GENTEX CORP		04/30/2012	DEUTSCHE BANK	201.00	4,391		6,196	5,948	248			248		6,196		(1,805)	(1,805)	50		L
Y26926-11-6	GENTING BHD	D	06/05/2012	DEUTSCHE BANK	2,800.00	8,512		9,734	9,719	(62)			(62)	77	9,734	(166)	(1,056)	(1,222)			U
Y7368M-11-3	GENTING MALAYSIA BHD	D	06/05/2012	DEUTSCHE BANK	3,300.00	3,657		3,915	3,986	(246)			(246)	175	3,915	(210)	(48)	(258)			U
S63667-95-0	GENTING SINGAPORE PLC	D	06/05/2012	DEUTSCHE BANK	7,000.00	7,991		12,318	8,155	4,164			4,164	(1)	12,318	86	(4,413)	(4,327)	56		U
S63721-67-4	GIANT MANUFACTURING CO. LTD.	D	06/05/2012	DEUTSCHE BANK	3,000.00	13,181		11,911	11,592	279			279	41	11,911	55	1,214	1,269			U
Y27290-12-4	GLOW ENERGY THB10(ALIEN MKT)	D	06/05/2012	DEUTSCHE BANK	4,841.00	9,467		8,990	8,748	47			47	195	8,990	(292)	769	477	175		U

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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)
E06.14	G3958R-10-9		06/05/2012	DEUTSCHE BANK	2,000.00	4,036		5,708	4,224	1,485			1,485	(1)	5,708	7	(1,679)	(1,672)	44		U
	387328-10-7		04/30/2012	DEUTSCHE BANK	135.00	3,770		3,718	3,202	516			516		3,718		52	52	35		L
	391164-10-0		04/30/2012	DEUTSCHE BANK	188.00	3,834		4,053	4,095	(42)			(42)		4,053		(219)	(219)	40		L
	G4100M-10-5		06/05/2012	VARIOUS	38,000.00	23,624		43,258	16,492	26,759		14,533	12,226	7	28,725	25	(5,126)	(5,101)	441		U
	397624-10-7		04/30/2012	DEUTSCHE BANK	70.00	3,781		4,415	3,189	1,226			1,226		4,415		(634)	(634)	59		L
	SB4339-95-4		06/05/2012	DEUTSCHE BANK	4,000.00	3,331		3,411	3,336	68			68	7	3,411	(4)	(77)	(81)			U
	Y2933F-11-5		06/05/2012	DEUTSCHE BANK	3,600.00	4,418		5,393	2,844	2,547			2,547	2	5,393	3	(978)	(975)	205		U
	S63669-99-8		06/05/2012	DEUTSCHE BANK	6,500.00	38,128		35,912	44,483	(9,119)			(9,119)	548	35,912	(1,799)	4,015	2,216			U
	Y01246-10-0		06/05/2012	DEUTSCHE BANK	18,000.00	57,365		86,254	51,228	34,990			34,990	36	86,254	53	(28,942)	(28,889)	835		U
	Y3052L-10-7		06/05/2012	VARIOUS	2,060.00	24,707		70,035	33,172	34,637		29,210	5,427	2,226	40,825	(2,307)	(13,811)	(16,118)			U
	Y3053E-10-2		06/05/2012	DEUTSCHE BANK	4,300.00	45,037		38,131	42,364	(5,379)			(5,379)	1,146	38,131	(2,083)	8,989	6,906			U
	414585-10-9		04/30/2012	DEUTSCHE BANK	809.00	30,616		34,563	34,496	68			68		34,563		(3,947)	(3,947)	218		L
	415864-10-7		05/15/2012	VARIOUS	168.00	3,753		4,005	1,833	2,172			2,172		4,005		(252)	(252)	69		L
	419870-10-0		04/30/2012	DEUTSCHE BANK	182.00	4,820		4,812	4,819	(8)			(8)		4,812		9	9	56		L
	404132-10-2		04/17/2012	PRIOR YEAR INCOME															88		L
	S62948-96-3		06/05/2012	DEUTSCHE BANK	5,207.00	46,144		60,502	38,068	12,516			12,516	9,917	60,502	(12,127)	(2,231)	(14,358)	407		U
	42330P-10-7		04/30/2012	DEUTSCHE BANK	189.00	3,820		3,122	2,986	136			136		3,122		698	698			L
	S63273-27-0		06/05/2012	DEUTSCHE BANK	2,567.00	85,894		105,491	92,096	(3,898)			(3,898)	17,292	105,491	(21,144)	1,547	(19,597)			U
	G44403-10-6		06/05/2012	VARIOUS	67,000.00	18,862		41,099	19,899	21,200		16,861	4,339	(1)	24,238	23	(5,399)	(5,376)			U
	S61540-75-3		06/05/2012	DEUTSCHE BANK	3,000.00	4,593		7,312	4,311	2,635			2,635	366	7,312	(310)	(2,409)	(2,719)			U
	Y3196V-18-5		06/05/2012	DEUTSCHE BANK	7,836.00	16,616		31,469	16,636	9,675			9,675	5,158	31,469	(6,307)	(8,546)	(14,853)			U
	Y3R29Z-10-7		06/05/2012	DEUTSCHE BANK	10,912.00	8,344		7,711							7,711	2	631	633	24		U
	404251-10-0		04/30/2012	DEUTSCHE BANK	196.00	4,692		5,140							5,140		(448)	(448)	45		L
	Y36861-10-5		06/05/2012	DEUTSCHE BANK	7,000.00	19,206		25,697	19,264	5,364			5,364	1,068	25,697	(870)	(5,621)	(6,491)			U
	Y3506N-13-9		06/05/2012	DEUTSCHE BANK	1,600.00	21,356		38,888	25,456	13,352			13,352	80	38,888	(40)	(17,493)	(17,533)	431		L
	Y3722J-10-2		06/05/2012	DEUTSCHE BANK	11,955.00	13,919		26,724	(2,358)	22,347			22,347	6,735	26,724	(5,356)	(7,448)	(12,804)			U
	Y37246-15-7		06/05/2012	DEUTSCHE BANK	377.00	4,357		5,906	5,510	(572)			(572)	968	5,906	(1,184)	(365)	(1,549)			A
	404303-10-9		04/30/2012	DEUTSCHE BANK	195.00	7,461		7,200	7,071	129			129		7,200		261	261	24		L
	Y38024-10-8		06/05/2012	DEUTSCHE BANK	2,000.00	16,084		23,782	16,730	7,136			7,136	(83)	23,782	108	(7,806)	(7,698)	394		U
	Y3838M-10-6		06/05/2012	DEUTSCHE BANK	16.00	3,399		4,965	1,172	3,186			3,186	607	4,965	(525)	(1,042)	(1,567)	46		U
	S61482-72-5		06/05/2012	DEUTSCHE BANK	1,976.00	121,002		125,878	115,096	7,365			7,365	3,417	125,878	(6,521)	1,644	(4,877)	2,634		U
	Y38472-10-9		06/05/2012	DEUTSCHE BANK	49.00	9,657		8,713	9,060	(580)			(580)	233	8,713	(448)	1,392	944	62		U
	Y3850E-10-7		06/05/2012	DEUTSCHE BANK	750.00	4,917		9,973	5,612	4,069			4,069	292	9,973	(537)	(4,519)	(5,056)	110		U
	Y3904R-10-4		06/05/2012	DEUTSCHE BANK	70.00	4,808		8,843	7,391	1,216			1,216	236	8,843	(455)	(3,581)	(4,036)	25		U
	S61003-68-7		06/05/2012	DEUTSCHE BANK	25,417.00	363,672		596,328	327,651	170,927			170,927	97,750	596,328	(245,098)	(113,130)	(358,228)	7,472		U

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451107-10-6	IDACORP INC.		04/30/2012	DEUTSCHE BANK	109.00	4,445		4,552							4,552		(106)	(106)			L
45168D-10-4	IDEXX LABORATORIES INC.		04/30/2012	DEUTSCHE BANK	44.00	3,870		3,550	3,386	164			164		3,550		320	320			L
Y3912A-10-1	INDIABULLS REAL ESTATE LTD.	D	06/05/2012	VARIOUS	19,509.00	19,051		48,387	16,719	23,736		18,574	5,162	7,932	29,813	(5,975)	(4,787)	(10,762)			U
Y71244-10-0	INDO TAMBANGRAYA MEGAH	D	06/05/2012	DEUTSCHE BANK	1,000.00	3,321		5,767	4,277	1,461			1,461	30	5,767	(233)	(2,213)	(2,446)	218		U
Y7127B-13-5	INDOCEMENT TUNGGAL PRAKARSA	D	06/05/2012	DEUTSCHE BANK	2,500.00	4,452		5,100	4,663	359			359	78	5,100	(255)	(393)	(648)			U
S61004-54-5	INDUSIND BANK LTD.	D	06/05/2012	DEUTSCHE BANK	10,181.00	55,584		62,981	43,198	9,198			9,198	10,585	62,981	(12,873)	5,476	(7,397)			U
Y4082C-13-3	INFOSYS LTD.	D	06/05/2012	DEUTSCHE BANK	270.00	11,603		17,073	13,692	582			582	2,799	17,073	(3,422)	(2,047)	(5,469)	154		U
46069S-10-9	INTERSIL CORP. CL A		04/30/2012	DEUTSCHE BANK	374.00	3,846		5,436	3,905	1,532			1,532		5,436		(1,590)	(1,590)	45		L
S64599-30-1	INVENTEC CORP.	D	06/05/2012	DEUTSCHE BANK	18,000.00	5,748		10,080	6,606	3,439			3,439	34	10,080	46	(4,378)	(4,332)			U
Y41763-10-6	IOI CORP. BHD	D	06/05/2012	DEUTSCHE BANK	4,900.00	7,688		9,365	8,315	817			817	232	9,365	(316)	(1,360)	(1,676)	113		U
Y4211T-17-1	ITC LTD.	D	06/05/2012	DEUTSCHE BANK	5,602.00	23,006		24,929	21,237	103			103	3,589	24,929	(4,521)	2,597	(1,924)			U
Y42539-11-7	JAIPRAKASH ASSOCIATES LTD.	D	06/05/2012	DEUTSCHE BANK	4,335.00	5,045		7,326	4,166	1,959			1,959	1,201	7,326	(1,468)	(812)	(2,280)			U
S60055-04-3	JIANGSU EXPRESSWAY CO. LTD.	D	06/05/2012	DEUTSCHE BANK	4,000.00	3,653		4,779	3,684	1,089			1,089	6	4,779	(1)	(1,125)	(1,126)			U
S60003-05-0	JIANGXI COPPER CO. LTD.	D	06/05/2012	DEUTSCHE BANK	3,000.00	6,081		9,611	6,483	3,129			3,129	(1)	9,611	11	(3,541)	(3,530)			U
S61016-40-8	JSW STEEL LTD.	D	06/05/2012	DEUTSCHE BANK	812.00	8,932		15,963	7,754	5,593			5,593	2,617	15,963	(3,200)	(3,832)	(7,032)			U
Y4722Z-12-0	KEPPEL CORP. LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.00	15,090		17,895	14,100	2,762			2,762	1,033	17,895	(917)	(1,888)	(2,805)	417		U
S62194-35-2	KGI SECURITIES CO. LTD.	D	06/08/2012	CORPORATE ACTION	195,722.00	91,362		104,020	69,873	31,929			31,929	2,219	104,020	(904)	(11,754)	(12,658)			U
494550-10-6	KINDER MORGAN ENERGY PARTNE		04/13/2012	BERNSTEIN	431.00	35,357		37,752							37,752		(2,395)	(2,395)			L
Y2097Q-10-5	KOREA INVESTMENT HOLDINGS CO.	D	06/05/2012	DEUTSCHE BANK	110.00	3,431		4,713	3,402	1,173			1,173	138	4,713	(254)	(1,028)	(1,282)	57		U
S64928-38-5	KRUNG THAI BNK LTD THB5.15(ALIE	D	06/05/2012	DEUTSCHE BANK	61,400.00	28,593		34,190	28,981	4,521			4,521	688	34,190	(1,056)	(4,541)	(5,597)	1,111		U
Y4989M-10-1	KT CORP.	D	06/05/2012	DEUTSCHE BANK	1,870.00	45,520		73,838	57,869	13,810			13,810	2,159	73,838	(3,976)	(24,343)	(28,319)	2,695		U
G53224-10-4	KWG PROPERTY HOLDING LTD.	D	06/05/2012	VARIOUS	83,000.00	48,897		69,223	27,971	41,242		3,305	37,937	10	65,918	65	(17,086)	(17,021)			U
Y54850-10-5	LAFARGE MALAYAN CEMENT BHD	D	06/05/2012	DEUTSCHE BANK	2,300.00	5,070		5,873	5,713	14			14	145	5,873	(198)	(605)	(803)	134		U
512807-10-8	LAM RESEARCH CORP.		06/07/2012	BARCLAYS CAPITAL	7,799.00	295,146		365,388	278,687	75,006			75,006		365,388		(70,242)	(70,242)			L
512815-10-1	LAMAR ADVERTISING CO. CL A		04/30/2012	DEUTSCHE BANK	122.00	3,811		3,920							3,920		(110)	(110)			L
Y5274Y-10-6	LG CORP.	D	06/05/2012	DEUTSCHE BANK	149.00	6,769		11,905	7,942	3,615			3,615	348	11,905	(641)	(4,495)	(5,136)	107		U
G5485F-14-4	LI & FUNG LTD.	D	06/05/2012	DEUTSCHE BANK	6,000.00	10,876		11,338	11,112	260			260	(34)	11,338	46	(507)	(461)	263		L
G5496K-10-8	LI NING CO. LTD.	D	06/05/2012	DEUTSCHE BANK	45,000.00	33,817		37,759	35,730	2,019			2,019	11	37,759	29	(3,971)	(3,942)			U
G54856-10-2	LIFESTYLE INTERNATIONAL HOLDIN	D	06/05/2012	DEUTSCHE BANK	5,500.00	11,352		14,784	12,122	2,664			2,664	(2)	14,784	17	(3,449)	(3,432)	182		U
G5635P-10-9	LONGFOR PROPERTIES CO. LTD.	D	06/05/2012	DEUTSCHE BANK	2,500.00	3,712		3,497	2,823	675			675		3,497	4	211	215	51		U
Y5346T-11-9	LOTTE SHOPPING CO. LTD.	D	06/05/2012	DEUTSCHE BANK	21.00	5,130		8,289	6,189	1,858			1,858	242	8,289	(446)	(2,713)	(3,159)	23		U
S66008-79-8	MAANSHAN IRON & STEEL CO. LTD.	D	06/05/2012	VARIOUS	114,000.00	25,398		57,770	36,594	21,306		23,155	(1,849)	(130)	34,615	115	(9,332)	(9,217)			U
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		06/20/2012	VARIOUS	2,255.00	156,791		162,933							162,933		(6,142)	(6,142)	1,287		L
Y5764J-14-8	MANILA ELECTRIC CO.	D	06/05/2012	DEUTSCHE BANK	3,770.00	20,445		20,834	21,285	(753)			(753)	302	20,834	(130)	(260)	(390)	505		U
570759-10-0	MARKWEST ENERGY PARTNERS L.P		04/13/2012	BERNSTEIN	169.00	9,823		10,277							10,277		(453)	(453)			L

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	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)
E06,16	S66337-12-2		06/05/2012	DEUTSCHE BANK	2,009.00	38,902		54,816	34,806	10,798			10,798	9,213	54,816	(11,204)	(4,710)	(15,914)			U
	Y58460-10-9		06/05/2012	DEUTSCHE BANK	12,400.00	24,454		22,147	21,440	(175)			(175)	882	22,147	(1,078)	3,385	2,307	640		U
	Y5945U-10-3		06/05/2012	DEUTSCHE BANK	5,000.00	41,896		42,253	46,050	(3,942)			(3,942)	144	42,253	195	(551)	(356)			U
	584690-30-9		04/30/2012	PRIOR YEAR INCOME															20		L
	58502B-10-6		04/30/2012	DEUTSCHE BANK	56.00	3,892		4,175							4,175		(283)	(283)			L
	Y1822Y-10-2		06/05/2012	DEUTSCHE BANK	13,000.00	8,582		10,858	10,803	(451)			(451)	505	10,858	(422)	(1,854)	(2,276)			U
	S65144-42-0		06/05/2012	DEUTSCHE BANK	25,740.00	50,537		42,559	39,871	2,361			2,361	327	42,559	28	7,950	7,978	421		U
	594901-10-0		04/30/2012	DEUTSCHE BANK	67.00	3,806		3,679							3,679		127	127			L
	602720-10-4		04/30/2012	DEUTSCHE BANK	90.00	3,834		3,384	2,981	404			404		3,384		449	449	23		L
	611740-10-1		06/28/2012	DEUTSCHE BANK	9,800.00	672,657		344,143	442,825	(110,477)			(110,477)		344,143		328,514	328,514			L
	611742-10-7		04/30/2012	DEUTSCHE BANK	423.00	3,641		3,283	3,354	(72)			(72)		3,283		358	358			L
	S66094-45-9		06/05/2012	DEUTSCHE BANK	3,000.00	4,049		6,192	732	5,015			5,015	446	6,192	(210)	(1,934)	(2,144)			U
	Y62061-10-9		06/05/2012	DEUTSCHE BANK	4,000.00	6,920		11,550	7,980	3,302			3,302	268	11,550	(177)	(4,453)	(4,630)			U
	Y62066-10-8		06/05/2012	DEUTSCHE BANK	94,000.00	7,792		6,142	7,050	(1,048)			(1,048)	140	6,142	(92)	1,742	1,650			U
	Y6258Y-10-4		06/05/2012	DEUTSCHE BANK	41.00	8,526		12,113	10,944	169			169	999	12,113	(1,281)	(2,306)	(3,587)	18		U
	SB01CL-C3-6		06/05/2012	DEUTSCHE BANK	7,000.00	5,917		7,886	1,915	5,634			5,634	337	7,886	(168)	(1,802)	(1,970)			U
	664397-10-6		04/18/2012	MORGAN STANLEY	8,693.00	314,842		315,729							315,729		(887)	(887)			L
	67019E-10-7		04/10/2012	CORPORATE ACTION	6,626.00	315,729		307,002	303,784	(4,356)			(4,356)		307,002		8,726	8,726	4,679		L
	67058H-10-2		06/20/2012	VARIOUS	1,509.00	83,118		92,073							92,073		(8,955)	(8,955)	618		L
	S64970-04-9		06/05/2012	DEUTSCHE BANK	25.00	4,047		5,664	(285)	5,663			5,663	286	5,664	(291)	(1,326)	(1,617)	40		U
	670837-10-3		04/30/2012	DEUTSCHE BANK	72.00	3,865		3,886	4,083	(197)			(197)		3,886		(21)	(21)	57		L
	680223-10-4		04/30/2012	DEUTSCHE BANK	380.00	3,795		4,824	3,523	1,301			1,301		4,824		(1,029)	(1,029)	67		L
	68268N-10-3		06/20/2012	MORGAN STANLEY	1,013.00	54,329		58,430							58,430		(4,101)	(4,101)	643		L
	S66591-16-5		06/05/2012	DEUTSCHE BANK	1,500.00	7,573		8,032	8,759	(743)			(743)	17	8,032	(8)	(451)	(459)			U
	688239-20-1		04/30/2012	DEUTSCHE BANK	161.00	3,721		4,736	3,442	1,294			1,294		4,736		(1,015)	(1,015)			L
	690732-10-2		04/30/2012	DEUTSCHE BANK	413.00	12,118		14,341	11,477	2,864			2,864		14,341		(2,224)	(2,224)	91		L
	G69370-11-5		06/05/2012	DEUTSCHE BANK	4,000.00	3,973		4,851	2,718	2,119			2,119	15	4,851	(5)	(874)	(879)	70		U
	70336T-10-4		06/29/2012	VARIOUS	6,144.00	7,496		131,260	52,040	79,220		123,580	(44,360)		7,680		(184)	(184)			L
	Y6802P-12-0		03/15/2012	RETURN OF CAPITAL		3,975		3,973	3,973						3,973	2		2			U
	Y6784J-10-0		06/05/2012	DEUTSCHE BANK	10,000.00	13,506		14,268	10,940	3,280			3,280	49	14,268	66	(828)	(762)			U
	Y6883Q-10-4		06/05/2012	DEUTSCHE BANK	22,000.00	27,440		29,450	28,160	1,230			1,230	61	29,450	(30)	(1,980)	(2,010)			U
	S67039-72-7		06/05/2012	DEUTSCHE BANK	5,400.00	29,169		24,955	25,893	(2,331)			(2,331)	1,393	24,955	(1,611)	5,824	4,213	433		U
	Y69790-10-6		06/05/2012	DEUTSCHE BANK	2,000.00	13,878		16,050	5,375	10,626			10,626	49	16,050	(17)	(2,156)	(2,173)			U
	726503-10-5		06/20/2012	VARIOUS	3,650.00	289,099		291,838							291,838		(2,738)	(2,738)	1,911		L
	Y70750-11-5		06/05/2012	DEUTSCHE BANK	49.00	14,740		20,758	16,164	3,987			3,987	607	20,758	(1,118)	(4,900)	(6,018)	265		U

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SCHEDULE D - PART 4

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During the Current Quarter

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										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
E0617	737446-10-4		04/30/2012	DEUTSCHE BANK	312.00	9,267		8,534							8,534		734	734			L
	737630-10-3		04/30/2012	POTLATCH CORP.	121.00	3,795		4,470	3,764	705			705		4,470		(674)	(674)	38		L
	Y70810-10-9		06/05/2012	POWERCHIP TECHNOLOGY CORP.	280,000.00	5,942		7,342	8,120	(907)			(907)	129	7,342	(71)	(1,329)	(1,400)			U
	Y7145P-16-5	D	06/05/2012	PTT EXPLORATION&PROD FGN	28,400.00	138,616		150,345	151,684	(5,944)			(5,944)	4,605	150,345	(6,204)	(5,525)	(11,729)	2,313		U
	Y7150W-10-5	D	06/05/2012	PTT GLOBAL CHEMICAL PUBLIC CO	32,500.00	54,581		56,815	62,823	(7,197)			(7,197)	1,189	56,815	(1,799)	(435)	(2,234)	1,252		U
	Y6883U-11-3	D	06/05/2012	PTT PLC (ALIEN MKT)	900.00	8,598		9,451	9,071	206			206	174	9,451	(276)	(577)	(853)	185		U
	Y0003M-10-1	D	06/05/2012	QISDA CORP.	119,000.00	26,310		25,497	24,514	433			433	550	25,497	(349)	1,162	813			U
	Y7174J-10-6	D	06/05/2012	QUANTA COMPUTER INC.	2,000.00	5,123		4,182	4,228	(60)			(60)	14	4,182	19	922	941			U
	754907-10-3		04/30/2012	RAYONIER INC. REIT	85.00	3,841		3,755	3,794	(39)			(39)		3,755		87	87	34		L
	Y7220N-10-1	D	06/05/2012	REALTEK SEMICONDUCTOR CORP.	4,000.00	7,043		5,620	5,888	(287)			(287)	19	5,620	26	1,397	1,423			U
	75885Y-10-7		04/13/2012	REGENCY ENERGY PARTNERS L.P.	1,903.00	46,053		48,907							48,907		(2,854)	(2,854)			L
	S60996-26-1	D	06/05/2012	RELIANCE INDUSTRIES LTD.	707.00	8,899		13,914	9,225	2,408			2,408	2,281	13,914	(2,789)	(2,226)	(5,015)	107		U
	Y7236V-10-5	D	06/05/2012	RELIANCE POWER LTD.	2,425.00	3,954		6,422	3,155	2,214			2,214	1,053	6,422	(1,287)	(1,181)	(2,468)			U
	G75004-10-4	D	06/05/2012	RENHE COMMERCIAL HOLDINGS CO	686,000.00	34,570		127,992	75,460	52,613		24,258	28,355	(81)	103,734	158	(69,322)	(69,164)			U
	76009N-10-0		04/30/2012	RENT-A-CENTER INC.	110.00	3,640		3,959	4,070	(111)			(111)		3,959		(319)	(319)	35		L
	749941-10-0		04/30/2012	RF MICRO DEVICES INC.	878.00	3,768		5,960	4,741	1,219			1,219		5,960		(2,192)	(2,192)			L
	768573-10-7		04/30/2012	RIVERBED TECHNOLOGY INC.	187.00	3,766		6,959	4,395	2,564			2,564		6,959		(3,192)	(3,192)			L
	S67484-23-8	D	06/05/2012	RUENTEX DEVELOPMENT CO. LTD.	3,000.00	4,152		4,957	3,210	1,632			1,632	115	4,957	(76)	(730)	(806)			U
	Y7470R-10-9	D	06/05/2012	SAMSUNG C&T CORP.	93.00	4,925		7,791	5,498	1,651			1,651	643	7,791	(824)	(2,042)	(2,866)	34		U
	Y74718-10-0	D	06/05/2012	SAMSUNG ELECTRONICS CO. LTD.	58.00	58,698		51,108	53,268	(3,655)			(3,655)	1,495	51,108	(2,752)	10,342	7,590	209		U
	S67652-39-6	D	06/05/2012	SAMSUNG ENGINEERING CO. LTD.	67.00	9,789		16,764	11,719	3,662			3,662	1,383	16,764	(1,773)	(5,203)	(6,976)	145		U
	S61552-50-1	D	06/05/2012	SAMSUNG FIRE & MARINE INSURAN	1,028.00	184,446		208,037	188,290	13,663			13,663	6,084	208,037	(11,202)	(12,388)	(23,590)			U
	S67722-17-3	D	06/05/2012	SAMSUNG HEAVY INDUSTRIES CO. L	150.00	4,377		6,386	3,633	2,324			2,324	429	6,386	(580)	(1,429)	(2,009)	54		U
	Y7470L-10-2	D	06/05/2012	SAMSUNG TECHWIN CO. LTD.	59.00	3,785		4,938	2,725	2,069			2,069	144	4,938	(266)	(887)	(1,153)	21		U
	SB5B23-W2-0	D	06/05/2012	SANDS CHINA LTD.	2,800.00	9,292		6,841	7,913	(1,050)			(1,050)	(22)	6,841	29	2,421	2,450	209		U
	Y8231K-10-2	D	06/05/2012	SEMBCORP MARINE LTD.	2,000.00	6,653		9,116	5,820	3,041			3,041	255	9,116	(194)	(2,269)	(2,463)	321		U
	G8020E-10-1	D	06/05/2012	SEMICONDUCTOR MANUFACTURING	1,243,000.0	39,937		85,090	59,664	25,393		22,886	2,507	33	62,204	43	(22,310)	(22,267)			U
	S64394-93-5	D	06/05/2012	SEOUL SEMICONDUCTOR CO. LTD.	2,032.00	37,291		72,142	37,041	32,991		23,627	9,364	2,110	48,515	(2,612)	(8,612)	(11,224)	174		U
	G81043-10-4	D	06/05/2012	SHIMAO PROPERTY HOLDINGS LTD.	18,000.00	23,240		30,245	15,354	14,879			14,879	13	30,245	19	(7,024)	(7,005)			U
	S64525-86-8	D	06/05/2012	SHIN KONG FINANCIAL HOLDING CO.	12,000.00	3,175		4,077	1,288	2,532			2,532	257	4,077	(138)	(764)	(902)			U
	Y7749X-10-1	D	06/05/2012	SHINHAN FINANCIAL GROUP CO. LT	1,140.00	35,976		51,254	39,336	10,419			10,419	1,499	51,254	(2,760)	(12,518)	(15,278)	616		L
	Y77538-10-9	D	06/05/2012	SHINSEGAE CO. LTD.	26.00	4,893		8,693	5,530	2,909			2,909	254	8,693	(468)	(3,331)	(3,799)	14		U
	S63546-71-7	D	06/05/2012	SHOUGANG FUSHAN RESOURCES G	12,000.00	3,635		8,173	3,426	4,772		3,766	1,006	(25)	4,406	17	(789)	(772)	201		U
	Y7905M-11-3	D	06/05/2012	SIAM COMMERCIAL BANK FGN	9,300.00	39,093		29,595	33,899	(4,993)			(4,993)	689	29,595	(1,007)	10,504	9,497	679		U
	G81276-10-0	F	05/29/2012	SIGNET JEWELERS LTD.	80.00	3,835		3,877							3,877		(42)	(42)	10		L

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 240 .

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)
E0618	Y7934R-10-9		06/05/2012	DEUTSCHE BANK	5,000.00	4,977		6,607	4,495	1,837			1,837	275	6,607	(224)	(1,406)	(1,630)			U
	SB29TT-R1-0		06/05/2012	DEUTSCHE BANK	2,100.00	6,314		6,453	6,094	(1)			(1)	360	6,453	(416)	278	(138)	69		U
	Y79985-12-6		06/05/2012	DEUTSCHE BANK	6,000.00	14,338		15,418	14,298	1,031			1,031	89	15,418	16	(1,096)	(1,080)	1,543		U
	829344-10-0		06/05/2012	DEUTSCHE BANK	4,000.00	5,340		7,941	5,696	2,228			2,228	16	7,941	(8)	(2,592)	(2,600)	52		U
	S63352-78-5		06/05/2012	DEUTSCHE BANK	2,000.00	3,192		2,657	3,078	(499)			(499)	77	2,657	(57)	591	534			U
	G8403G-10-3		06/05/2012	DEUTSCHE BANK	136,000.00	20,590		36,853	38,080	(1,212)			(1,212)	(15)	36,853	53	(16,316)	(16,263)			U
	Y8002N-10-3		06/05/2012	DEUTSCHE BANK	47,000.00	18,527		34,323	21,761	12,547			12,547	14	34,323	21	(15,817)	(15,796)	490		U
	S65258-75-8		06/05/2012	DEUTSCHE BANK	16,000.00	5,599		7,419	4,880	2,230			2,230	308	7,419	(251)	(1,569)	(1,820)			U
	Y4935N-10-4		06/05/2012	DEUTSCHE BANK	612.00	64,590		94,449	75,172	16,515			16,515	2,762	94,449	(5,086)	(24,773)	(29,859)	3,705		U
	S62288-28-7		06/05/2012	DEUTSCHE BANK	120,000.00	53,709		68,791	42,000	26,802			26,802	(11)	68,791	82	(15,164)	(15,082)	848		U
	Y80710-10-9		06/05/2012	DEUTSCHE BANK	64.00	4,766		5,755	5,556	31			31	168	5,755	(310)	(680)	(990)	148		U
	84756N-10-9		06/20/2012	VARIOUS	1,021.00	31,443		33,063							33,063		(1,620)	(1,620)	184		L
	S61214-99-5		06/05/2012	DEUTSCHE BANK	26,762.00	44,598		75,851	40,866	23,198			23,198	11,787	75,851	(14,584)	(16,669)	(31,253)	652		U
	Y8169X-21-7		06/05/2012	DEUTSCHE BANK	8,077.00	13,105		30,651	13,626	12,000			12,000	5,024	30,651	(6,143)	(11,403)	(17,546)			U
	86764L-10-8		06/20/2012	VARIOUS	1,726.00	63,275		66,461							66,461		(3,186)	(3,186)	292		L
	Y8315Y-11-9		06/05/2012	DEUTSCHE BANK	45,538.00	14,088		28,974	(9,718)	29,819			29,819	8,873	28,974	(5,807)	(9,079)	(14,886)			U
	Y83310-10-5		06/05/2012	DEUTSCHE BANK	3,500.00	37,051		50,328	34,951	15,385			15,385	(8)	50,328	59	(13,336)	(13,277)	1,059		U
	SB67C2-G0-1		06/05/2012	DEUTSCHE BANK	32,200.00	82,097		90,476							90,476	81	(8,460)	(8,379)	747		U
	Y8344J-10-9		06/05/2012	DEUTSCHE BANK	6,000.00	13,211		15,578	14,556	969			969	53	15,578	72	(2,439)	(2,367)			U
	87161C-10-5		04/30/2012	DEUTSCHE BANK	1,769.00	3,733		4,261	2,494	1,767			1,767		4,261		(528)	(528)	35		L
	S68718-24-6		06/05/2012	VARIOUS	58,800.00	22,227		41,809	19,816	21,012		13,063	7,949	982	28,746	(459)	(6,060)	(6,519)			U
	Y84086-10-0		06/05/2012	DEUTSCHE BANK	11,000.00	3,860		6,219	3,839	2,068			2,068	311	6,219	(264)	(2,095)	(2,359)			U
	S68699-37-0		06/05/2012	DEUTSCHE BANK	14,000.00	15,460		22,004	16,184	4,719			4,719	1,102	22,004	(933)	(5,611)	(6,544)			U
	Y84629-10-7		06/05/2012	DEUTSCHE BANK	25,000.00	64,485		63,832	62,900	(1,044)			(1,044)	1,976	63,832	(1,477)	2,130	653			U
	87611X-10-5		06/20/2012	VARIOUS	1,009.00	38,683		42,302							42,302		(3,619)	(3,619)	483		L
	Y85279-10-0		06/05/2012	DEUTSCHE BANK	286.00	6,298		7,390	6,088	91			91	1,211	7,390	(1,481)	388	(1,093)	17		U
	Y85740-26-7		06/05/2012	DEUTSCHE BANK	4,426.00	17,883		19,435	14,867	1,382			1,382	3,186	19,435	(3,895)	2,344	(1,551)			U
	S61011-56-5		06/05/2012	DEUTSCHE BANK	1,662.00	12,092		21,878	10,492	7,800			7,800	3,586	21,878	(4,385)	(5,401)	(9,786)			U
	Y8548J-10-3		06/05/2012	VARIOUS	142,139.00	29,261		74,076	35,961	36,129		28,419	7,710	1,985	45,656	(811)	(15,584)	(16,395)			U
	87233Q-10-8		06/20/2012	VARIOUS	975.00	41,132		44,528							44,528		(3,396)	(3,396)	295		L
	878237-10-6		04/30/2012	DEUTSCHE BANK	138.00	7,456		7,465							7,465		(10)	(10)			L
	878377-10-0		04/30/2012	DEUTSCHE BANK	57.00	3,868		4,557	3,891	667			667		4,557		(689)	(689)	16		L
	S68798-51-1		06/05/2012	DEUTSCHE BANK	16,000.00	10,236		10,809	9,440	1,005			1,005	364	10,809	(280)	(293)	(573)			U
	879433-82-9		04/30/2012	DEUTSCHE BANK	159.00	3,842		5,055	3,786	1,268			1,268		5,055		(1,213)	(1,213)	19		L
	879664-10-0		04/30/2012	DEUTSCHE BANK	1,006.00	3,781		3,928	4,064	(137)			(137)		3,928		(147)	(147)	20		L

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 240 .

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)
Y85859-10-9	TENAGA NASIONAL BHD	D	06/05/2012	DEUTSCHE BANK	2,500.00	5,025		5,717	4,970	632			632	115	5,717	(167)	(525)	(692)	41		U
G87572-10-6	TENCENT HOLDINGS LTD	D	06/05/2012	DEUTSCHE BANK	500.00	13,485		12,610	10,050	2,604			2,604	(44)	12,610	57	818	875	48		U
880779-10-3	TEREX CORP.		04/30/2012	DEUTSCHE BANK	163.00	3,726		2,088	2,202	(114)			(114)		2,088		1,638	1,638			L
216648-40-2	THE COOPER COS INC		04/30/2012	DEUTSCHE BANK	44.00	3,869		3,514							3,514		356	356			L
95058W-10-0	THE WENDYS CO.		04/30/2012	DEUTSCHE BANK	815.00	3,919		4,007	4,368	(361)			(361)		4,007		(88)	(88)	16		L
884315-10-2	THOMAS & BETTS CORP		05/17/2012	CORPORATE ACTION	3,408.00	245,376		193,747	177,341	4,923			4,923		319,324		51,629	51,629			L
885160-10-1	THOR INDUSTRIES INC.		04/30/2012	DEUTSCHE BANK	111.00	3,771		3,553	3,045	508			508		3,553		218	218	33		L
S69073-10-4	TUNG HO STEEL ENTERPRISE CORP	D	06/05/2012	DEUTSCHE BANK	9,000.00	8,223		10,444	7,902	2,019			2,019	523	10,440	(443)	(1,778)	(2,221)			U
899896-10-4	TUPPERWARE BRANDS CORP		04/06/2012	PRIOR YEAR INCOME															44		L
902681-10-5	UGI CORP.		04/02/2012	PRIOR YEAR INCOME															73		L
Y90668-10-7	UNIMICRON TECHNOLOGY CORP.	D	06/05/2012	DEUTSCHE BANK	8,000.00	8,557		10,446	4,731	5,663			5,663	52	10,446	48	(1,937)	(1,889)			U
Y91475-10-6	UNI-PRESIDENT ENTERPRISES COR	D	06/05/2012	DEUTSCHE BANK	4,000.00	6,083		5,797	5,876	(318)			(318)	239	5,797	(194)	480	286			U
Y9164M-14-9	UNITECH LTD.	D	06/05/2012	DEUTSCHE BANK	12,556.00	4,808		9,771	4,445	3,725			3,725	1,602	9,771	(1,959)	(3,004)	(4,963)			U
Y7146Y-14-0	UNITED TRACTORS	D	06/05/2012	DEUTSCHE BANK	2,500.00	5,754		7,275	7,221	(238)			(238)	293	7,275	(540)	(981)	(1,521)	98		U
903236-10-7	URS CORP.		04/30/2012	DEUTSCHE BANK	92.00	3,805		4,087	3,231	856			856		4,087		(282)	(282)	18		L
919794-10-7	VALLEY NATIONAL BANCORP		04/30/2012	DEUTSCHE BANK	303.00	3,812		4,097	3,748	348			348		4,097		(285)	(285)	105		L
930059-10-0	WADDELL & REED FINANCIAL INC. C		05/01/2012	VARIOUS	122.00	3,860		4,695	3,022	1,673			1,673		4,695		(835)	(835)	61		L
SB2Q14-Z3-4	WANT WANT CHINA HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	6,000.00	7,246		5,751	5,988	(224)			(224)	(13)	5,751	18	1,477	1,495	11		U
941053-10-0	WASTE CONNECTIONS INC.		04/30/2012	DEUTSCHE BANK	155.00	5,035		5,025	5,137	(112)			(112)		5,025		11	11	14		L
950755-10-8	WERNER ENTERPRISES INC.		05/01/2012	VARIOUS	220.00	5,169		5,418	5,302	116			116		5,418		(249)	(249)	22		L
958254-10-4	WESTERN GAS PARTNERS LP		06/20/2012	VARIOUS	1,231.00	53,541		55,267							55,257		(1,726)	(1,726)	237		L
92924F-10-6	WGL HOLDINGS INC.		05/01/2012	VARIOUS	121.00	4,804		5,169	5,351	(182)			(182)		5,169		(365)	(365)	95		L
Y9551M-10-8	WHARF (HOLDINGS) LTD.	D	06/05/2012	DEUTSCHE BANK	1,000.00	5,216		7,082	4,519	2,577			2,577	(14)	7,082	21	(1,888)	(1,867)	90		U
S69814-88-7	WHEELOCK & CO. LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.00	6,077		8,118	4,954	3,165			3,165	(1)	8,118	10	(2,050)	(2,040)	55		U
Y9586L-10-9	WILMAR INTERNATIONAL LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.00	5,506		9,806	7,600	2,207			2,207	(1)	9,806	68	(4,368)	(4,300)	50		L
Y95873-10-8	WINBOND ELECTRONICS CORP.	D	06/05/2012	DEUTSCHE BANK	244,000.00	34,574		52,394	33,916	17,785			17,785	1,248	52,394	(276)	(17,543)	(17,819)			U
Y9664Q-10-3	WINTEK CORP.	D	06/05/2012	DEUTSCHE BANK	13,000.00	7,176		8,792	9,282	(545)			(545)	57	8,792	15	(1,632)	(1,617)			U
980745-10-3	WOODWARD INC.		04/30/2012	DEUTSCHE BANK	89.00	3,760		3,982							3,982		(222)	(222)	7		L
Y9698R-10-1	WPG HOLDINGS LTD.	D	06/05/2012	DEUTSCHE BANK	5,000.00	5,670		8,751	5,790	2,931			2,931	30	8,751	40	(3,121)	(3,081)			U
S69875-83-9	YANG MING MARINE TRANSPORT C	D	06/05/2012	DEUTSCHE BANK	23,000.00	8,946		8,480	9,200	(1,072)			(1,072)	353	8,480	(287)	753	466			U
Y97417-10-2	YANZHOU COAL MINING CO. LTD.	D	06/05/2012	DEUTSCHE BANK	2,000.00	3,185		6,254	4,200	2,041			2,041	13	6,254	(6)	(3,063)	(3,069)			U
Y98498-10-1	YOUNG FAST OPTOELECTRONICS C	D	06/05/2012	VARIOUS	5,349.00	9,590		13,654	11,040	2,075		2,902	(827)	542	10,769	(312)	(846)	(1,158)			U
Y2652W-10-9	YUANTA FINANCIAL HOLDING CO. LT	D	06/05/2012	DEUTSCHE BANK	12,000.00	5,050		8,813	8,004	443			443	366	8,813	(298)	(3,467)	(3,765)			U
9099999	Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	9,503,274		11,158,320	7,070,639	1,639,521		452,945	1,186,576	321,002	10,830,953	(513,972)	(813,703)	(1,327,675)	80,745	X X X	X X X

E06.19

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 240 .

SCHEDULE D - PART 4

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

[illegible]

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 240.

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 \$	22,945,174	Book/Adjusted Carrying Value \$	22,945,174
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2. Average balance for the year	Fair Value \$	104,425,808	Book/Adjusted Carrying Value \$	104,425,808
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3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$	82,947,145;	NAIC 2 \$	0;	NAIC 3 \$	0;	NAIC 4 \$	0;	NAIC 5 \$	0;	NAIC 6 \$	0.
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SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
			NONE			
9999999 Totals						XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
2. Average balance for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value \$	82,947,145	Book/Adjusted Carrying Value \$	82,947,145

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
\$ 195,666	\$ 322,523	\$ (667)

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No []

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

2.31 Amount quantified: \$ 2,156
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. \$