

UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

In the matter of the application of

THE BANK OF NEW YORK MELLON (as Trustee under various Pooling and Servicing Agreements and Indenture Trustee under various Indentures), BlackRock Financial Management Inc. (intervenor), Kore Advisors, L.P. (intervenor), Maiden Lane, LLC (intervenor), Maiden Lane II, LLC (intervenor), Maiden Lane III, LLC (intervenor), Metropolitan Life Insurance Company (intervenor), Trust Company of the West and affiliated companies controlled by The TCW Group, Inc. (intervenor), Neuberger Berman Europe Limited (intervenor), Pacific Investment Management Company LLC (intervenor), Goldman Sachs Asset Management, L.P. (intervenor), Teachers Insurance and Annuity Association of America (intervenor), Invesco Advisers, Inc. (intervenor), Thrivent Financial for Lutherans (intervenor), Landesbank BadenWuerttemberg (intervenor), LBBW Asset Management (Ireland) plc, Dublin (intervenor), ING Bank fsb (intervenor), ING Capital LLC (intervenor), ING Investment Management LLC (intervenor), New York Life Investment Management LLC (intervenor), Nationwide Mutual Insurance Company and its affiliated companies (intervenor), AEGON USA Investment Management LLC, authorized signatory for Transamerica Life Insurance Company, AEGON Financial Assurance Ireland Limited, Transamerica Life International (Bermuda) Ltd., Monumental Life Insurance Company, Transamerica Advisors Life Insurance Company, AEGON Global Institutional Markets, plc, LIICA Re II, Inc., Pine Falls Re, Inc., Transamerica Financial Life Insurance Company, Stonebridge Life Insurance Company, and Western Reserve Life Assurance Co. of Ohio (intervenor), Federal Home Loan Bank of Atlanta (intervenor), Bayerische Landesbank (intervenor), Prudential Investment Management, Inc. (intervenor), and Western Asset Management Company (intervenor),

Petitioners,

-against-

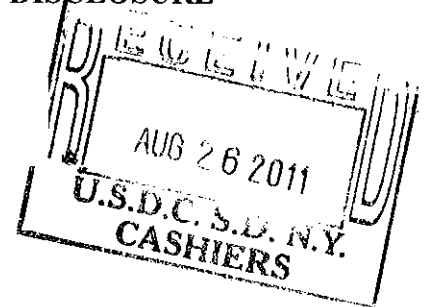
WALNUT PLACE LLC, WALNUT PLACE II LLC, WALNUT PLACE III LLC, WALNUT PLACE IV LLC, WALNUT PLACE V LLC, WALNUT PLACE VI LLC, WALNUT PLACE VII LLC, WALNUT PLACE VIII LLC, WALNUT PLACE IX LLC, WALNUT PLACE

11 CIV 5988

Docket No:

**CORPORATE DISCLOSURE
STATEMENT**

ECF Case



X LLC, WALNUT PLACE XI LLC,
POLICEMEN'S ANNUITY & BENEFIT FUND
OF CHICAGO, THE WESTMORELAND
COUNTY EMPLOYEE RETIREMENT
SYSTEM, CITY OF GRAND RAPIDS
GENERAL RETIREMENT SYSTEM, CITY
OF GRAND RAPIDS POLICE AND FIRE
RETIREMENT SYSTEM, TM1 INVESTORS,
LLC, FEDERAL HOME LOAN BANK OF
BOSTON, FEDERAL HOME LOAN BANK
OF CHICAGO, FEDERAL HOME LOAN
BANK OF INDIANAPOLIS, FEDERAL
HOME LOAN BANK OF PITTSBURGH,
FEDERAL HOME LOAN BANK OF SAN
FRANCISCO, FEDERAL HOME LOAN
BANK OF SEATTLE, V RE-REMIC, LLC,
THE WESTERN AND SOUTHERN LIFE
INSURANCE COMPANY, WESTERN-
SOUTHERN LIFE ASSURANCE COMPANY,
COLUMBUS LIFE INSURANCE COMPANY,
INTEGRITY LIFE INSURANCE COMPANY,
NATIONAL LIFE INSURANCE COMPANY,
FORT WASHINGTON INVESTMENT
ADVISORS, INC. on behalf of FORT
WASHINGTON ACTIVE FIXED INCOME
LLC, CRANBERRY PARK LLC, and
CRANBERRY PARK II LLC,

Intervenor-Respondents.

Pursuant to Federal Rule of Civil Procedure 7.1, Walnut Place LLC, Walnut Place II LLC, Walnut Place III LLC, Walnut Place IV LLC, Walnut Place V LLC, Walnut Place VI LLC, Walnut Place VII LLC, Walnut Place VIII LLC, Walnut Place IX LLC, Walnut Place X LLC, and Walnut Place XI LLC (all private, non-governmental parties) state that they do not have corporate parents, affiliates and/or subsidiaries that are publicly held.

Dated: New York, New York
August 26, 2011

Respectfully submitted,

GRAIS & ELLSWORTH LLP



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