

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-

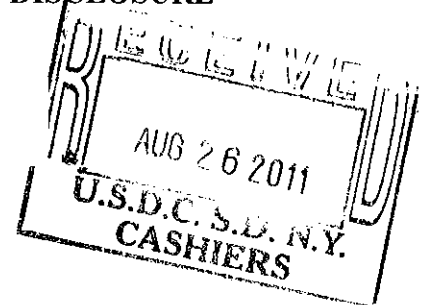
WALNUT PLACE LLC, WALNUT PLACE II LLC, WALNUT PLACE III LLC, WALNUT PLACE IV LLC, WALNUT PLACE V LLC, WALNUT PLACE VI LLC, WALNUT PLACE VII LLC, WALNUT PLACE VIII LLC, WALNUT PLACE IX LLC, WALNUT PLACE

**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,

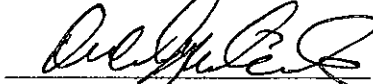
Intervenor-Respondents.

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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Attorneys for the Walnut Place entities