OF THE

QUARTERLY STATEMENT

STANDARD INSURANCE COMPANY



The **Standard**®

OF PORTLAND
IN THE STATE OF OREGON

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER ENDED June 30, 2015

LIFE AND ACCIDENT AND HEALTH

[™] 2015



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2015 OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code 1348 1348 NAIC Company Code 69019 Employer's ID Number 93-0242990

Organized under the L		(Current) (Prior) Oregon	, State of Domicile or Port of E	Entry Oregon
Country of Domicile		United	d States of America	
Incorporated/Organize	ed	02/24/1906	Commenced Business	04/12/1906
		Courthweat Civith Avanua	_	
Statutory Home Office		Southwest Sixth Avenue (Street and Number)		Portland , OR, US 97204-1093 Town, State, Country and Zip Code)
Main Administrative O	office	1100 So	outhwest Sixth Avenue	
		(St	reet and Number)	
	Portland , OR, US (City or Town, State, Cou			971-321-7000 rea Code) (Telephone Number)
Mail Addus -		, ,	•	,, ,
Mail Address		PO Box 711 Number or P.O. Box)		Portland , OR, US 97207-0711 Town, State, Country and Zip Code)
Primary Location of Bo	ooks and Records	1100 S	outhwest Sixth Avenue	
· ·····a··y zooai.o.·· o. z.		(St	reet and Number)	
	Portland , OR, US (City or Town, State, Cou		,	971-321-7564 rea Code) (Telephone Number)
		, ,	•	(Totophone Nambol)
Internet Website Addr	ess	W	vw.standard.com	
Statutory Statement C	Contact	Barry James Walton	,	971-321-7564 (Area Cada) (Talanhana Number)
	barry.walton@sta	(Name) andard.com	,	(Area Code) (Telephone Number) 971-321-7540
	(E-mail Add	dress)		(FAX Number)
			OFFICERS	
Chairman, President	dent & Officer	John Gregory Ness	Chief Financial Officer	Floyd Fitz-Hubert Chadee
		Holley Young Franklin JD	Corporate Actuary	•
			OTHER	
Robert Mich	nael Erickson CMA Contro	oller		
		DIRECT	ORS OR TRUSTEES	
	ginia Lynn Anderson Fimothy Arthur Holt		erick William Buckman ebora Dyer Horvath	Ranjana Bhattacharya Clark Duane Charles McDougall
K	Cevin Masazo Murai	J	ohn Gregory Ness	Eric Edmond Parsons
Ma	ry Frances Sammons		Esther Kay Stepp	
State of	Oregon			
County of	Multnomah	SS:		
all of the herein desc statement, together w condition and affairs of in accordance with the rules or regulations in respectively. Furthern	ribed assets were the ab- ith related exhibits, schedulated if the said reporting entity e NAIC Annual Statement require differences in rep- more, the scope of this at- formatting differences du	solute property of the said reportinules and explanations therein contains of the reporting period stated at Instructions and Accounting Practionary of the said o	g entity, free and clear from any liens ained, annexed or referred to, is a full a bove, and of its income and deductions tices and Procedures manual except to practices and procedures, according also includes the related correspondin	orting entity, and that on the reporting period stated above, or claims thereon, except as herein stated, and that this and true statement of all the assets and liabilities and of the therefrom for the period ended, and have been completed to the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief, g electronic filing with the NAIC, when required, that is an be requested by various regulators in lieu of or in addition
Chairman, Presider Subscribed and sworn		er Chie	Fitz-Hubert Chadee of Financial Officer a. Is this an original filing b. If no,	
7th Erika Beth Deal Notary Public	day of	August 2015	1. State the amendment of the control of the contro	
April 15, 2018				

ASSETS

		<u> </u>	Current Statement Date	2	4
		1	2	3 Net Admitted Assets	December 31 Prior Year Net Admitted Assets
1.	Bonds	Assets 7,377,720,045	Nonadmitted Assets	(Cols. 1 - 2) 7,377,720,045	7,074,820,609
	Stocks:	7,077,720,040		7,077,720,040	,014,020,000
	2.1 Preferred stocks	46 661	0	46,661	93 322
	2.2 Common stocks				5,980,600
	Mortgage loans on real estate:				,0,000,000
_	3.1 First liens	5 303 394 654	0	5,303,394,654	5 170 145 321
	3.2 Other than first liens				0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	30 638 637	0	30,638,637	31 086 036
	4.2 Properties held for the production of income (less				
	\$0 encumbrances)	2 117 504	0	2,117,504	2 119 198
	4.3 Properties held for sale (less \$0	2,111,001		2,111,001	
	encumbrances)	0	0	0	0
_		0			0
5.	Cash (\$(32,878,266)), cash equivalents				
	(\$0) and short-term	(0.054.000)		(0.074.000)	
	investments (\$30,523,364)				
	Contract loans (including \$			2,736,313	
	Derivatives			36,407,498	
8.	Other invested assets			208, 124, 519	
9.	Receivables for securities			21,283,378	64,435,516
	Securities lending reinvested collateral assets				0
	Aggregate write-ins for invested assets			0	0
	Subtotals, cash and invested assets (Lines 1 to 11)	13,002,249,607	0	13,002,249,607	12,673,757,873
	Title plants less \$				
	only)			0	
14.	Investment income due and accrued	104,841,479	0	104,841,479	103,310,701
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	137,204,636	3,232,563	133,972,073	113,988,940
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$0				
	earned but unbilled premiums)			236,141	
	15.3 Accrued retrospective premiums	10,841,904	218,400	10,623,504	10,611,144
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	142,424,936		142,424,936	121,480,990
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	32,643,333	0	32,643,333	33,546,080
17.	Amounts receivable relating to uninsured plans	4,242,578		4,242,578	9,197,079
18.1	Current federal and foreign income tax recoverable and interest thereon	0		0	140,757
18.2	Net deferred tax asset	217,073,966	111,000,903	106,073,063	105,920,404
19.	Guaranty funds receivable or on deposit	1,791,968	0	1,791,968	1,648,479
20.	Electronic data processing equipment and software	26,092,717	22,428,073	3,664,644	2,973,112
21.	Furniture and equipment, including health care delivery assets				
	(\$	6,570,265	6,570,265	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
	Receivables from parent, subsidiaries and affiliates			13,774,337	4,221,829
	Health care (\$0) and other amounts receivable		0	0	0
	Aggregate write-ins for other than invested assets			3,219,300	
	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	13,736,423,461	176,666,498	13,559,756,963	13, 181, 285, 398
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	7 421 405 110	0	7,431,405,119	7 170 000 115
20		21,167,828,580			
28.	Total (Lines 26 and 27)	21,101,020,080	176,666,498	20,991,162,082	20,361,117,513
	DETAILS OF WRITE-INS				_
1101.				0	0
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page			0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0		0	0
2501.	State transferable tax credits	3,217,276	0	3,217,276	192,500
	Miscellaneous non-invested assets	, ,	,,	2,024	2,021
	Prepaid expenses			0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	36,435,594		3,219,300	194,521

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIADILITIES, SOITI LOS AND OTTILITI O	1100	
		1 Current	2 December 31
	0.017.000.007	Statement Date	Prior Year
1.	Aggregate reserve for life contracts \$	6 647 600 007	C E00 707 000
2.	(including \$		
	Liability for deposit-type contracts (including \$		
	Contract claims:		
	4.1 Life	94,205,802	95,689,443
	4.2 Accident and health		
	Policyholders' dividends \$6,419 and coupons \$0 due and unpaid	6,419	7 ,732
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:	04 050	00 445
	6.1 Dividends apportioned for payment (including \$	91,259	89,145
	6.2 Dividends not yet apportioned (including \$		0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
	Premiums and annuity considerations for life and accident and health contracts received in advance less		
0.	\$	18.939.127	13.384.588
9.	Contract liabilities not included elsewhere:	, ,	, , , , , , , , , , , , , , , , , , , ,
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of \$12,718,722 accident and health		
	experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health		
	Service Act	24,210,058	28,628,843
	9.3 Other amounts payable on reinsurance, including \$	100 005 400	171 FOF 771
	ceded		
10	9.4 Interest Maintenance Reserve Commissions to agents due or accrued-life and annuity contracts \$	22,430,019	20,323,103
10.	\$8,498,998 and deposit-type contract funds \$	13 291 593	15 979 512
11.	Commissions and expense allowances payable on reinsurance assumed	n l	n
12.	General expenses due or accrued	214 128 194	207 608 528
	Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense		
.5.	allowances recognized in reserves, net of reinsured allowances)	18	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	8,446,471	992,428
15.1	Current federal and foreign income taxes, including \$	4,667,657	6,553,670
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	91,910	
17.	Amounts withheld or retained by company as agent or trustee	8,031,897	8, 187, 143
18.	Amounts held for agents' account, including \$	3,0// [20,100
19.	Remittances and items not allocated		
20. 21.	Net adjustment in assets and liabilities due to foreign exchange rates Liability for benefits for employees and agents if not included above		0
22.	Borrowed money \$	65 000 000	
23.	Dividends to stockholders declared and unpaid		0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	104,277,189	104,324,051
	24.02 Reinsurance in unauthorized and certified (\$	606	606
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	0	0
	24.04 Payable to parent, subsidiaries and affiliates	4,336,704	1, 177, 082
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	67,439	61,046
	24.07 Funds held under coinsurance	U	
	24.09 Payable for securities	3 314 820	0
	24.10 Payable for securities lending		0
	24.11 Capital notes \$	0	0
25.	Aggregate write-ins for liabilities	44,009,854	28,496,308
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,421,514,316	12,029,500,817
27.	From Separate Accounts Statement	7,431,405,119	7, 179, 832, 115
28.	Total liabilities (Lines 26 and 27)	19,852,919,435	19,209,332,932
29.	Common capital stock	423,838,694	423,838,694
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	(1,147,638)	(1,147,638)
32.	Surplus notes		
33.	Gross paid in and contributed surplus		
34. 35.	Aggregate write-ins for special surplus funds		
35. 36.	Less treasury stock, at cost:		, 000, 200
00.	36.1 shares common (value included in Line 29 \$	0	0
	36.20 shares preferred (value included in Line 30 \$	0	
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$	714,403,953	727,945,887
38.	Totals of Lines 29, 30 and 37	1,138,242,647	1,151,784,581
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	20,991,162,082	20,361,117,513
	DETAILS OF WRITE-INS		
2501.	Accrued interest and other liabilities		21,307,426
2502.	Swap collateral		
2503.	Long-term contracts payable		
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	44,009,854	28,496,308
3101.	Nonqualified defined benefit plan adjustment		
3102.			
3103. 3198.	Summary of remaining write-ins for Line 31 from overflow page		
3198. 3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	(1,147,638)	(1,147,638)
3401.	ACA fee assessment		
3401.	NON TEE 033033III0TT	· ·	
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	806,131	0
_			

SUMMARY OF OPERATIONS

Considerations for supplement Net investment income Amortization of Interest Mainte Separate Accounts net gain fro		Current Year To Date	Prior Year	Prior Year Ended
Considerations for supplement Net investment income Amortization of Interest Mainte Separate Accounts net gain fro		To Doto		
Considerations for supplement Net investment income Amortization of Interest Mainte Separate Accounts net gain fro			To Date	December 31
Net investment income	erations for life and accident and health contracts		2,248,970,008	4,019,849,198
Amortization of Interest Mainte Separate Accounts net gain fro	ary contracts with life contingencies			6,988,138
Separate Accounts net gain from the second second		258,117,086	267,857,189	526,539,870
5. Separate Accounts net gain fro	nance Reserve (IMR)	4,622,255	3,677,291	9,168,650
6 Commissions and armans III	om operations excluding unrealized gains or losses	0	0	0
	owances on reinsurance ceded	76,254,498		50,223,970
,	ırance ceded	0	0	0
Miscellaneous Income:				
8.1 Income from fees associate	ed with investment management, administration and contract	10 177 100	10 004 700	00 704 000
guarantees from Separate	Accounts	19,4//,438 [38,704,803
	sit-type contracts		0	0
55 5	cellaneous income		-, -, -	3,142,870
,			2,557,500,547	4,654,617,498
				299,807,816
Matured endowments (excludit	ng guaranteed annual pure endowments)	0	0	0
			415,346,548	804, 162, 423
Disability benefits and benefits	under accident and health contracts	463,498,625	477,247,628	940,525,116
14. Coupons, guaranteed annual p	oure endowments and similar benefits	0	0	0
15. Surrender benefits and withdra	wals for life contracts	497,731,079	572,165,928	1,144,425,337
			0	0
	ntract or deposit-type contract funds			7,486,794
18. Payments on supplementary c	ontracts with life contingencies	2 210 108		4,226,332
19. Increase in aggregate reserves	s for life and accident and health contracts	122,398,844	111,967,697	274,622,848
	s for the and accident and neath contracts			3,475,256,666
	nnuity considerations, and deposit-type contract funds (direct		1,103,314,010	
business only	nnuity considerations, and deposit-type contract funds (direct	86 970 116	78,043,765	161,846,305
22. Commissions and expense alle	owances on reinsurance assumed	1 688 680		3,693,685
23. General insurance expenses		20, 149,903	199,619,316	411,910,287
24. Insurance taxes, licenses and	fees, excluding federal income taxes	28, 167, 108		53,322,600
25. Increase in loading on deferred	and uncollected premiums	349,193	157,142	273,024
	rate Accounts net of reinsurance		380,512,382	287,659,512
Aggregate write-ins for deducti	ons		70,344	68,348
28. Totals (Lines 20 to 27)		1,971,172,423	2,458,567,203	4,394,030,427
29. Net gain from operations befor	e dividends to policyholders and federal income taxes (Line 9 minus			
Line 28)	, ,	128,261,943	98,933,344	260,587,072
30. Dividends to policyholders		40,188	39,096	90,153
31. Net gain from operations after	dividends to policyholders and before federal income taxes (Line 29		·	•
	` ,	128,221,755	98,894,248	260,496,919
	kes incurred (excluding tax on capital gains)		17,414,130	52,028,057
_	dividends to policyholders and federal income taxes and before	,	, , -	
realized capital gains or (loss	es) (Line 31 minus Line 32)	112.856.085	81.480.118	208,468,862
34. Net realized capital gains (loss	es) (excluding gains (losses) transferred to the IMR) less capital	Ī		
	(excluding taxes of \$\psi\$	(8,607,394)	5.433.585	893.475
•		104.248.691	86.913.703	209.362.337
, ,	34)	104,240,091	00,913,703	209,302,337
	CAPITAL AND SURPLUS ACCOUNT			
1	r 31, prior year		1,287,349,393	1,287,349,393
			86,913,703	209,362,337
Change in net unrealized capit	al gains (losses) less capital gains tax of \$(862,868)	(2,211,972)	(1,552,220)	(1,796,419)
39. Change in net unrealized foreign	gn exchange capital gain (loss)	0 [0	0
40. Change in net deferred income	e tax	2,578,236	(3,740,123)	(13,337,305)
41. Change in nonadmitted assets		(15,209,591)		12,577,873
	nce in unauthorized and certified companies			75,810
	of change in valuation basis, (increase) or decrease			21,363,275
	erve		(4 412 105)	21,120,052
44. Change in asset valuation rese	376	40,002		0
45. Change in treasury stock				_
46. Surplus (contributed to) withdra	awn from Separate Accounts during period	U L.	0	0
47. Other changes in surplus in Se	parate Accounts Statement	ļ0 ļ.	0	0
48. Change in surplus notes		ļ0 ļ.	0	0
<u> </u>	n accounting principles	ļ0 ļ.	0	3,598,107
50. Capital changes:				
50.1 Paid in		0		0
50.2 Transferred from surplus	(Stock Dividend)	0 [0	0
50.3 Transferred to surplus		<u> </u>	0	0
51. Surplus adjustment:				
		1.152.997	1.379.038	2,089,000
	ock Dividend)			0
51.2 Transferred from capital	JCK Dividend)		0	0
51.4 Chango in our sur con	sult of reinsurance	(481 838)		
51.4 Onlange in surplus as a re	suit of reinsurance	(100 000 000)	(20 000 000)	
55 5	nd losses in surplus		686,762	385,860
	lus for the year (Lines 37 through 53)		573,602	(135,564,812)
55. Capital and surplus, as of state	ement date (Lines 36 + 54)	1,138,242,647	1,287,922,995	1, 151, 784, 581
DETAILS OF WRITE-INS				
08.301. Other income		3,388,153	3,294,979	3,142,870
08.302				
08.303	s for Line 8.3 from overflow page	ļ0 l.	0	0
08.303		3,388,153		3,142,870
08.303		, ,	70,344	68,348
08.303 08.398. Summary of remaining write-in 08.399. Totals (Lines 08.301 through 0				
08.303		· · · · · · · · · · · · · · · · · · ·		
08.303		·		
08.303		,		
08.303	s for Line 27 from overflow page	0	0	0
08.303	s for Line 27 from overflow page	0	0 70,344	0 68,348
08.303	s for Line 27 from overflow page	0 17,328 (3,665,521)	0 70,344 686,762	0
08.303	s for Line 27 from overflow page	0 17,328 (3,665,521)	0 70,344	0 68,348
08.303	s for Line 27 from overflow page 03 plus 2798)(Line 27 above) stretirement benefits			0 68,348 385,860
08.303	s for Line 27 from overflow page			

	CASHIFLOW			
	_	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1. Pre	emiums collected net of reinsurance	1,718,279,036	2,242,473,660	4,025,739,276
2. Ne	et investment income	288,312,131	294,999,202	583,872,172
3. Mis	scellaneous income	99,120,089	33,375,539	92,071,643
4. To	otal (Lines 1 to 3)	2,105,711,256	2,570,848,401	4,701,683,091
5. Be	enefit and loss related payments	1,482,865,601	1,508,469,006	3, 155, 144, 031
6. Ne	et transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	37,806,862	380,460,561	287,658,432
7. Co	ommissions, expenses paid and aggregate write-ins for deductions	319,812,965	326,541,321	663,478,799
8. Div	vidends paid to policyholders	39,387	36,696	
9. Fe	deral and foreign income taxes paid (recovered) net of \$0 tax on capital			
g	jains (losses)	21,000,000	31,000,000	61,000,000
10. To	otal (Lines 5 through 9)	1,861,524,815	2,246,507,584	4,167,369,678
11. Ne	et cash from operations (Line 4 minus Line 10)	244, 186, 441	324,340,817	534,313,413
	Cash from Investments			
12. Pro	oceeds from investments sold, matured or repaid:			
12	.1 Bonds	582,234,790	428,006,505	978,448,244
12	.2 Stocks	0	0	0
12	.3 Mortgage loans	723,294,181	559,964,836	1,295,717,815
12	.4 Real estate	0	0	968,771
12	.5 Other invested assets	0	0	25,213
12	6 Net gains or (losses) on cash, cash equivalents and short-term investments	(275)	672	1,216
12	.7 Miscellaneous proceeds	50,701,745	39,789,317	10,835,852
12	.8 Total investment proceeds (Lines 12.1 to 12.7)	1,356,230,441	1,027,761,330	2,285,997,111
13. Co	ost of investments acquired (long-term only):			
13	.1 Bonds	891,295,200	653,637,201	1,390,106,490
13	.2 Stocks	16,108,039	239,500	4,403,100
13	.3 Mortgage loans	857,782,261	616,250,340	1, 187, 950, 009
	.4 Real estate		1,349,441	2,471,883
13	.5 Other invested assets	17,672,849	70,955,380	95,293,945
13	.6 Miscellaneous applications	22,813,742	0	22,501,596
13	.7 Total investments acquired (Lines 13.1 to 13.6)	1,806,656,552	1,342,431,862	2,702,727,023
14. Ne	et increase (or decrease) in contract loans and premium notes	(136,703)	(111,293)	(225,236)
15. Ne	et cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(450,289,408)	(314,559,239)	(416,504,676)
	Cash from Financing and Miscellaneous Sources			
16. Ca	ash provided (applied):			
16	.1 Surplus notes, capital notes	0	0	0
16	.2 Capital and paid in surplus, less treasury stock	0	0	0
16	.3 Borrowed funds	65,000,000	0	0
16	.4 Net deposits on deposit-type contracts and other insurance liabilities	192,911,215	(98,083,830)	153,462,076
16	.5 Dividends to stockholders	100,000,000	80,000,000	390,000,000
16	.6 Other cash provided (applied)	(48,352,924)	(23,572,193)	43,276,178
	et cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 lus Line 16.6)	109,558,291	(201,656,023)	(193,261,746)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Ne		(96,544,676)	(191,874,445)	(75,453,010)
	ash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)			
	·	94 , 189 , 774	169,642,783	169,642,783
19		(2,354,902)	(22,231,662)	94, 189,774

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE	CONTRACTS	1 -	
		1 1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Industrial life	0	0	0
_		00 004 040	04 404 550	40,000,000
2.	Ordinary life insurance	20,231,210	21,104,550	42,332,326
3.	Ordinary individual annuities	159 294 087	91 825 549	305 039 452
0.	Cranary marriada armanas	100,201,007	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	300,000,102
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	357 360 705	3/6 /57 016	600 7/3 1/3
5.	Group life insurance			
6.	Group annuities	902,472,869	1,296,669,767	2,102,238,533
	·			
_		E44 E00 400	E40 004 0E0	1 040 700 000
7.	A & H - group			1,042,702,260
8.	A & H - credit (group and individual)	0	0	0
•	(3			
9.	A & H - other	100,811,694	94,724,007	198,081,8/3
10.	Aggregate of all other lines of business	0	0	0
10.	Aggregate of all other lines of business			
11.	Subtotal	2,081,693,974	2,369,743,739	4,390,137,587
12.	Deposit-type contracts	47 560 354	28 137 208	58 032 764
12.	Deposit-type contracts		20, 137, 200	50,002,704
13.	Total	2,129,254,328	2,397,880,947	4,448,170,351
	DETAILS OF WRITE ING			
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
				_
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0
	, , , , , , , , , , , , , , , , , , , ,			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

Standard Insurance Company (the "Company") is a stock life insurance company domiciled in the State of Oregon and licensed to do business in all states except for New York. The Company is also licensed in the District of Columbia, and the U.S. territories of Guam, Puerto Rico and the Virgin Islands. The Company markets group life and accidental death and dismemberment insurance, group and individual accident and health insurance products, group dental and group vision insurance, and group and individual annuity products through brokers and its own representatives.

The accompanying statutory basis financial statements of the Company have been prepared in conformity with accounting practices prescribed or permitted by the Oregon Department of Consumer and Business Services—Insurance Division ("Oregon Insurance Division"). Only statutory accounting practices so prescribed or permitted by the Oregon Insurance Division can be used in determining and reporting the financial condition and results of operations of an insurance company under Oregon Insurance Law.

The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual, ("NAIC SAP"), including the Statements of Statutory Accounting Principles ("SSAP") as updated by the NAIC, have been adopted by the Oregon Insurance Division as a component of prescribed or permitted accounting practices under Oregon Insurance Division Bulletin INS 2007-5. The Oregon Insurance Division has not adopted accounting practices that differ from NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Oregon is shown below:

	State of Domicile	June 30, 2015	December 31 2014
<u>NET INCOME</u>			
(1) Standard Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	Oregon	\$ 104,248,691	\$ 209,362,33
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:	Oregon	-	
(3) State Permitted Practices that increase/(decrease) NAIC SAP:	Oregon	-	
(4) NAIC SAP (1-2-3=4)	Oregon	\$ 104,248,691	\$ 209,362,33
SURPLUS			
(5) Standard Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	Oregon	\$ 1,138,242,647	\$ 1,151,784,58
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:	Oregon	-	
(7) State Permitted Practices that increase/(decrease) NAIC SAP:	Oregon	-	
(8) NAIC SAP (5-6-7=8)	Oregon	\$ 1,138,242,647	\$ 1,151,784,58

B. Use of Estimates in the Preparation of the Financial Statements

No significant change

C. Accounting Policy

No significant change

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

On January 1, 2015, the Company adopted the revisions to SSAP No. 40R, *Real Estate Investments* ("SSAP No. 40R"). The revisions gives guidance on real estate property investments that are wholly-owned by a limited liability corporation/company that is directly and wholly-owned by the reporting entity. There was no significant change to the Company's financial results upon adoption of SSAP No. 40R.

Corrections of Errors

No significant change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

None

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

Bonds

The Company had net realized capital gains of \$7.6 million and \$5.1 million attributable to disposal of bonds for the first six months of 2015 and for 2014, respectively.

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company had net realized capital losses of \$1.5 million and \$1.2 million attributable to disposal of commercial mortgage loans for the first six months of 2015 and for 2014, respectively.

B. Debt Restructuring

The Company held commercial mortgage loans in good standing with restructured terms of \$61.8 million and \$63.0 million at June 30, 2015 and December 31, 2014, respectively.

C. Reverse Mortgages

Not applicable

- D. Loan-Backed Securities
 - (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Interactive Data Corporation.
 - (2) The Company did not recognize any other-than-temporary impairments on loan-backed securities.
 - (3) None
 - (4) All impaired fixed maturity securities (fair value is less than cost or amortized cost) for which an other-thantemporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
 - a. The aggregate amount of unrealized losses:

1.	Less than 12 months	\$ (52,372,143)
2.	12 months or longer	(11,627,379)

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 months	\$ 2,095,440,438
2.	12 months or longer	228,096,878

- (5) The Company expects the fair value of the fixed maturity securities above to recover as the fixed maturity securities approach their maturity dates or sooner if market yields for such fixed maturity securities decline. The Company does not believe that any of the fixed maturity securities are impaired due to credit quality or due to any company or industry specific event. Based on management's evaluation of the securities and the Company's intent to hold the securities, and as it is unlikely that the Company will be required to sell the securities, none of the unrealized losses summarized above are considered other-than-temporary.
- E. Repurchase Agreements and/or Securities Lending Transactions

None

F. Real Estate

No significant change

G. Investments in Low Income Housing Tax Credits

No significant change

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

					Gross Restricted				8		ntage
				Current Year			6	7		9	10
		1	2	3	4	5					
Restric	cted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	s -	\$ -	s -	\$ -	\$ -	\$ -	\$ -	s -	- %	- %
b.	Collateral held under security lending agreements	-	-	-	-	-	-	-	-	-	-
c.	Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	-
d.	Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	-
e.	Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	-	-
f.	Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	-
g.	Placed under option contracts	-	-	-	-	-	-	-	-	-	-
h.	Letter stock or securities restricted as to sale - excluding FHLB stock	-	-	-	-	-	-	-	-	-	-
i.	FHLB capital stock	22,135,300	-	-	-	22,135,300	5,980,600	16,154,700	22,135,300	0.105	0.105
j.	On deposit with states	6,291,693	-	-	-	6,291,693	6,354,517	(62,824)	6,291,693	0.030	0.030
k.	On deposit with other regulatory bodies	-		-	-	-		-	-		-
1.	Pledged as collateral to FHLB (including assets backing funding arrangements)	364,977,170	-		-	364,977,170	174,407,253	190,569,917	364,977,170	1.724	1.739
		-	-	-	-	-	-	-	-	-	-
m.	Pledged as collateral not captured in other categories	8,107,383	-	-	-	8,107,383	12,170,485	(4,063,102)	8,107,383	0.038	0.039
n.	Other restricted assets	-	-	-	-	-	-	-	-	-	-
0.	Total Restricted Assets	\$ 401,511,546	s -	s -	s -	\$ 401,511,546	\$ 198,912,855	\$ 202,598,691	\$ 401,511,546	1.897%	1.913%

⁽a) Subset of column 1(b) Subset of column 2

(2) Details of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross Restricted						8	Perce	ntage		
				Current Year			6	7		9	10
		1	2	3	4	5					
			·						•		
Pledged as collateral not captured in other categories		otal General	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral for derivatives	\$	8,107,383 \$	-	s -	s -	\$ 8,107,383	\$ 12,170,485	(4,063,102)\$	8,107,383	0.038%	0.039%
Total	s	8 107 383 9		s -	s -	\$ 8 107 383	\$ 12 170 485 S	(4 063 102)\$	8 107 383	0.038%	0.039%

⁽a) Subset of column 1

(b) Subset of column 2

(3) Other Restricted Assets

None

I. Working Capital Finance Investments

None

J. Offsetting and Netting of Assets and Liabilities

None

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

NOTES TO FINANCIAL STATEMENTS

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

A. The Company is exposed to the credit worthiness of the institutions from which it purchases its S&P 500 Index options and these institutions' continued abilities to perform according to the terms of the contracts. The current values for the credit exposure have been affected by fluctuations in the S&P 500 Index. The Company's maximum credit exposure would require an increase of 7.3% in the value of the S&P 500 Index. The maximum credit risk is calculated using the cap strike price of the Company's S&P 500 Index options less the floor price, multiplied by the notional amount of the S&P 500 Index options.

The Company uses a central counterparty ("CCP") to clear its interest rate swaps. The Company is exposed to the default of the CCP. Transactions with the CCP require the Company to pledge initial and variation margin collateral. The Company has pledged cash and fixed maturity securities as collateral to the CCP. The Company maintains beneficial ownership of the collateral, which is classified as either cash, cash equivalents and short-term investments on Page 2, Line 5 or bonds on Page 2, Line 1.

The following table sets forth collateral pledged to the CCP:

	 Cash			Securities		Total					
	6/30/2015	_	12/31/2014	_ (6/30/2015		12/31/2014		6/30/2015	12	2/31/2014
Central counterparty											
Initial margin collateral	\$ 18,499,729	\$	5,245,875	\$	7,984,644	\$	-	\$	26,484,373	\$	5,245,875
Variation margin collateral	(18,376,990)		6,924,610		-		-		(18,376,990)		6,924,610
Total central counterparty	\$ 122,739	\$	12,170,485	\$	7,984,644	\$	-	\$	8,107,383	\$	12,170,485

B. The Company sells indexed annuities, which permit the holder to allocate their deposit between a fixed interest rate return and an indexed return, where interest credited to the contracts is based on the performance of the S&P 500 Index, subject to an upper limit or cap and minimum guarantees. The index-based interest guarantees do not qualify for hedge accounting. Policyholders may elect to rebalance between interest crediting options at renewal dates annually. At each renewal date, the Company has the opportunity to re-price the indexed component by changing the cap, subject to minimum guarantees. The Company purchases S&P 500 Index options for its interest crediting strategy used in its indexed annuity product. These investments are highly correlated to the portfolio allocation decisions of its policyholders, such that the Company is economically hedged with respect to index-based interest rate guarantees for the current reset period.

The Company uses interest rate swaps to reduce risks from changes in interest rates and to manage interest rate exposures arising from asset and liability mismatches. By means of these contracts, the Company agrees with another party to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts as calculated by reference to agreed notional amounts.

C. The Company designates and accounts for fair value hedges under hedge accounting when they have met the criteria requirements of SSAP No. 86, Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions ("SSAP 86"). To qualify for hedge accounting under SSAP 86, at the inception of the hedge, the Company documents its risk management objective and strategy for undertaking the hedging transaction, as well as its designation of the hedge as either: (i) a hedge of the estimated fair value of a recognized asset or liability ("fair value hedge"); or (ii) a hedge of a forecasted transaction or the variability of cash flows to be received or paid related to the recognized asset or liability ("cash flow hedge"). A derivative must be highly effective in mitigating the designed risk of the hedge item. Effectiveness of the hedge is assessed at inception and throughout the life of the hedging relationship. In hedge transactions which qualify for hedge accounting, the change in the carrying value of the derivative is recorded in a manner consistent with the changes in the carrying value of the hedge asset. In measuring effectiveness, no component of the derivative's gain or loss is excluded. Upon termination of a derivative that qualified for hedge accounting, the gain or loss is reflected as an adjustment to the basis of the hedge item and is recognized in income consistent with the hedged item.

If the Company chooses to not designate its derivatives for hedge accounting or designated derivatives no longer meet the criteria of an effective hedge, the changes in their fair value are included in "Change in net unrealized capital gains (losses)" without considering changes in fair value of the hedge item. Accruals of interest income, expense and related cash flows on interest rate swaps are reported in "Net investment income". Upon termination of a derivative that does not qualify for hedge accounting, the gain or loss is included in "Net realized capital gains (losses)". In addition, when realized gains or losses on interest-rate related derivatives are recognized, they are amortized through the interest maintenance reserve.

- D. The Company's net unrealized capital losses from derivatives excluded from assessment of hedge effectiveness were \$1.6 million and \$5.6 million at June 30, 2015 and 2014, respectively.
- E. The Company's derivatives that originally were designated for hedge accounting still qualified for hedge accounting at June 30, 2015. Therefore, the Company did not recognize any unrealized gains or losses for the first six months of 2015 related to derivatives that no longer qualify for hedge accounting.

NOTES TO FINANCIAL STATEMENTS

F. In the second quarter of 2015, the Company entered into interest rate swaps of \$252.9 million with external counterparties to mitigate interest rate risk exposure to overall changes in the future cash flows associated with StanCorp Financial Group, Inc. ("StanCorp") junior subordinated debentures from June 1, 2017 through June 1, 2042. The Company entered into intercompany interest rate swaps with StanCorp for \$252.9 million with the exact offsetting terms as the external interest rate swaps to effectively transfer the economic risk to StanCorp. These interest rates swaps do not qualify for hedge accounting for the Company and as such the changes in fair value of the external and intercompany interest rate swaps are recorded in unrealized capital gains (losses) and reported in derivative assets and liabilities. The fair value of the interest rate swaps resulted in \$25.4 million of derivative assets and liabilities at June 30, 2015.

In the second quarter of 2015, the Company completed the purchase of \$115.0 million of par value of fixed maturity securities that were part of an anticipated bond purchase cash flow hedge strategy. The completion of this strategy resulted in \$9.7 million of losses that were recorded as realized capital losses. This amount, net of taxes, will be amortized into income through interest maintenance reserve over a period exceeding 25 years.

9. INCOME TAXES

No significant change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES AND OTHER RELATED PARTIES

A B &

C. The Company purchases commercial mortgage loans originated by its affiliate, StanCorp Mortgage Investors, LLC ("SMI"). Total commercial mortgage loans purchased from SMI at fair value during the first six months of 2015 were \$845.9 million. The Company sold commercial mortgage loans at fair value to SMI during the first six months of 2015 in the amount of \$0.5 million.

The Company sold commercial mortgage loans at fair value to its affiliate, StanCap Insurance Company, Inc. during the first six months of 2015 in the amount of \$63.1 million.

The Company sold commercial mortgage loans at fair value to its affiliate, The Standard Life Insurance Company of New York, during the first six months of 2015 in the amount of \$6.0 million.

In June and March 2015, the Company made extraordinary cash distributions of \$50.0 million each period to its parent, StanCorp.

In June and March 2015, the Company distributed approved interest payments of \$3.3 million each period for its subordinated surplus note ("Surplus Note") to StanCorp.

During the second quarter of 2015, the Company borrowed \$65.0 million from StanCorp for the purchases of fixed maturity securities. The borrowing took place under the Intercompany Services Agreement.

During the second quarter of 2015, the Company entered into interest rate swaps of \$252.9 million with external counterparties to mitigate interest rate risk exposure to overall changes in the future cash flows associated with StanCorp's junior subordinated debentures from June 1, 2017 through June 1, 2042. The Company entered into intercompany interest rate swaps with StanCorp for \$252.9 million with the exact offsetting terms as the external interest rate swaps to effectively transfer the economic risk to StanCorp.

D. The Company reported the following net amounts due from (to) its parent and affiliates:

	June 30, 2015	December 31, 2014
StanCorp Financial Group, Inc.	\$ (872,369)	\$ (850,100)
Standard Retirement Services, Inc.	(724,603)	(153,914)
The Standard Life Insurance Company of New York	(259,607)	(81,911)
StanCorp Real Estate, LLC	(319,049)	(45,916)
StanCorp Investment Advisers, Inc.	(717,313)	(26,959)
StanCap Insurance Company, Inc.	15,698	(10,903)
Standard Management, Inc.	700	65
StanCorp Equities, Inc.	12,001	297,074
StanCorp Mortgage Investors, LLC	12,302,175	3,917,310
	\$ 9,437,633	\$ 3,044,746

All amounts due from or to the Company and its parent and affiliates are generally settled monthly and accrue interest if not settled within 30 days. For the intercompany tax agreement, amounts are generally settled within 90 days after the tax return is filed and accrue interest if not settled.

- E. The Company has made no guarantee or agreement for the benefit of an affiliate which results in material contingent exposure of the Company's assets or liabilities.
- F. The Company had no significant change to service agreements with its affiliates.
- G. All outstanding shares of the Company are owned by its parent, StanCorp, a holding company headquartered in the State of Oregon.
- H. The Company does not own any shares of the stock of its parent, StanCorp.

NOTES TO FINANCIAL STATEMENTS

- I. The Company had no investments in its parent and affiliates that exceed 10% of its admitted assets.
- J. The Company did not recognize any impairment write-down for its investments in affiliated companies during the first six months of 2015.
- K. The Company does not have an investment in a foreign insurance subsidiary.
- L. The Company does not hold an investment in a downstream noninsurance holding company.

11. DEBT

- A. No significant change
- B FHLB (Federal Home Loan Bank) Agreements
 - (1) In the second quarter of 2015, the Federal Home Loan Bank ("FHLB") of Seattle ("FHLB of Seattle") completed its merger with the FHLB of Des Moines. The merger does not have a material effect on the Company's business, financial position, results of operations, cash flows or existing funding agreements with the FHLB of Seattle. The Company issues collateralized agreements and invests the cash received from advances to support various spread-based business and enhance its asset-liability management. Membership also provides an additional funding source and access to financial services that can be used as an alternative source of liquidity. The Company has determined the actual or estimated maximum borrowing in accordance with regulatory and FHLB of Des Moines borrowing limits. The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreement with the FHLB of Des Moines and FHLB of Seattle.

		1 Total 2+3	2 General Account	3 Separate Accounts
(2)	FHLB Capital Stock	 		
(-)	a. Aggregate Totals			
	1. Current Year			
	(a) Membership Stock - Class A	\$ - \$	- \$	-
	(b) Membership Stock - Class B	10,000,000	10,000,000	-
	(c) Activity Stock	12,135,300	12,135,300	-
	(d) Excess Stock	-	-	-
	(e) Aggregate Total	\$ 22,135,300 \$	22,135,300 \$	-
	(f) Actual or estimated Borrowing Capacity as Determined	 	-	_
	by the Insurer	\$ 303,433,410	XXX	XXX
	2. Prior Year-end			
	(a) Membership Stock - Class A	\$ - \$	- \$	-
	(b) Membership Stock - Class B	1,638,800	1,638,800	-
	(c) Activity Stock	4,341,800	4,341,800	-
	(d) Excess Stock	-	-	-
	(e) Aggregate Total	\$ 5,980,600 \$	5,980,600 \$	-
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 139,273,130	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2 Class B	10 000 000	10 000 000	_	_	_	_

- (3) Collateral Pledged to FHLB
 - a. Amount Pledged as of Reporting Date
 - 1. Current Year Total General and Separate Accounts

				Aggregate Total
	F	air Value	Carrying Value	
Total Collateral Pledged	\$	374,939,533	\$ 364,977,170	\$ 303,433,410

2. Current Year General Account

·			
	1	1	
	1	1	
			Aggregate Total
	Fair Value	Carrying Value	Borrowing

Total Collateral Pledged

NOTES TO FINANCIAL STATEMENTS

3. Current	Year Separate Accou	unts		
				Aggregate

Total Collateral Pledged

4. Prior Year-end Total General and Separate Accounts

			A gavagata Tatal
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 178,842,679	\$ 174,407,253	\$ 139,273,130

Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

		Amount
		Borrowed at
		Time of
		Maximum
Fair Value	Carrying Value	Collateral
	Fair Value	Fair Value Carrying Value

Maximum Collateral Pledged

374,939,533 \$

Fair Value | Carrying Value

364,977,170 \$

303,433,410

Borrowing

2. Current Year General Account

		Amount	
		Borrowed at	
		Time of	
		Maximum	
Fair Value	Carrying Value	Collateral	

Maximum Collateral Pledged

374,939,533 \$

364,977,170 \$

303,433,410

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	-	\$ -	\$ -

4. Prior Year-end Total General and Separate Accounts

		Amount
		Borrowed at
		Time of
		Maximum
Fair Value	Carrying Value	Collateral

Maximum Collateral Pledged

178,842,679 \$

174,407,253 \$

139,273,130

(4) Borrowing from FHLB

Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ - \$	-:	-	\$ XXX
(b) Funding Agreements	303,382,232	303,382,232	-	-
(c) Other	 -	-	-	XXX
(d) Aggregate Total	\$ 303,382,232 \$	303,382,232	-	\$ -

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end

		1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	\$ - \$	- :	-	\$ XXX
(b)	Funding Agreements	138,958,536	138,958,536	-	-
(c)	Other	 -	-	-	XXX
(d)	Aggregate Total	\$ 138,958,536 \$	138,958,536	-	\$ -

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ - 5	-
2. Funding Agreements	303,382,232	303,382,232	-
3. Other	-	-	-
4. Aggregate Total	\$ 303,382,232	\$ 303,382,232 \$	-

c. FHLB - Prepayment Obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

Postemnloyment

Debt
 Funding Agreements
 Other
 No
 Other

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYEMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan

StanCorp sponsors the employee pension plan and the Company only participates in the employee pension plan and is not directly liable for obligations under the employee pension plan. The Company sponsors and administers the agent pension plan and is directly liable for obligations under the agent pension plan.

The Company sponsors and administers a postretirement benefit plan that includes medical, prescription drug benefits and group term life insurance. Eligible retirees are required to contribute specified amounts for medical and prescription drug benefits that are determined periodically and are based on retiree's length of service and age at retirement. The postretirement benefit plan is limited to eligible participants that retired prior to July 1, 2013.

(4) Components of net periodic benefit cost

		Pension	Benefits	Postretiren	nent Benefits	& Compensated Absence Benefits		
		June 30, 2015	December 31, 2014	June 30, 2015	December 31, 2014	June 30, 2015	December 31, 2014	
a.	Service cost	\$ 24,000	\$ 32,000	\$ -	\$ -	\$ -	\$ -	
b.	Interest cost	271,208	604,978	490,970	820,111	-	-	
c.	Expected return on plan assets	(310,866)	(678,140)	(437,807)	(796,139)	-	-	
d.	Transition asset or obligation	-	-	-	-	-	-	
e.	Gains and losses	149,520	234,198	80,651	-	-	-	
f.	Prior service cost or credit	-	-	(312,613)	(625,225)	-	-	
g.	Gain or loss recognized due to a settlement or curtailment	_	_	_	-	-	-	
h.	Total net periodic benefit cost or credit	\$ 133,862	\$ 193,036	\$ (178,799)	\$ (601,253)	\$ -	\$ -	

- B. No significant change
- C. No significant change
- D. No significant change

NOTES TO FINANCIAL STATEMENTS

E. Defined Contribution Plan

Substantially all eligible employees are covered by a qualified deferred compensation plan under which a portion of the employee contribution is matched. Non-elective employer contributions made to the existing deferred compensation plan are intended in lieu of participation in the Company's defined benefit pension plan. The Company's contributions to the deferred compensation plan were \$6.8 million for the first six months of 2015.

Eligible executive officers are covered by a non-qualified supplemental retirement plan. The unfunded status of the plan was \$43.5 million as of June 30, 2015. Expenses related to the non-qualified supplemental retirement plan were \$2.6 million for the first six months of 2015.

Eligible executive officers, directors, agents and group producers may participate in one of several non-qualified deferred compensation plans under which a portion of the deferred compensation may be matched. The liability for the non-qualified deferred compensation plans was \$13.1 million at June 30, 2015.

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

No significant change

H. Postemployment Benefits and Compensated Absences

Not applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

No significant change

13. CAPTIAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

- (1) The Company has 1,000 shares authorized, issued and outstanding. All the shares are owned by its parent, StanCorp.
- (2) The Company has no preferred stock outstanding.
- (3) Ordinary dividends, which do not require the approval of the domiciliary commissioner, are limited by the laws of the Company's state of domicile, Oregon. Extraordinary dividends, which require the approval of the domiciliary commissioner, are limited by the laws of the Company's state of domicile, Oregon.
- (4) An extraordinary cash distribution in the amount of \$50.0 million was paid by the Company to its parent, StanCorp, in both March 2015 and June 2015.
- (5) Within the limitations of (3) above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to shareholders.
- (6) The Company has no restrictions on unassigned funds (surplus).
- (7) There were no advances to surplus not repaid.
- (8) The Company does not hold stock, including stock of affiliated companies, for special purposes.
- (9) The change in balances of aggregate write-ins for gains and losses in surplus from December 31, 2014 was due to the change in the funded status of the Company's pension and postretirement benefit plans.
- (10) No significant change
- (11) The Company issued the following surplus debentures or similar obligations:

		Par Value	Carrying	Interest And/O	r Total Interest	Unapproved	
	Interest	(Face Amount	Value of	Principal Paid	And/Or	Interest And/Or	Date of
Date Issued	Rate	of Notes)	Note	Current Year	Principal Paid	Principal	Maturity
8/15/2012	5.25 %	\$ 250,000,000	\$ 250,000,000	\$ 6,562,500	\$ 37,734,375	\$ -	8/14/2042
1311999 Tota	1	\$ 250,000,000	\$ 250,000,000	* \$ 6,562,500	\$ 37,734,375	\$ -	XXX

^{*} Total should agree with Page 3, Line 32.

A Surplus Note in the amount of \$250.0 million was issued on August 15, 2012 to StanCorp in exchange for cash. The Surplus Note was issued in a transaction exempt from registration under the United States Securities Act of 1933, as amended, and this note may not be offered, sold, pledged or otherwise transferred in the absence of such registration or an applicable exemption there from.

In September 2014, the maturity date of the Surplus Note was extended 15 years from 2027 to 2042. The Surplus Note bears an annual interest rate of 5.25%, with interest payments due March 31, June 30, September 30 and December 31 of each year. The Company has the right to prepay the principal balance of the Surplus Note, in whole

NOTES TO FINANCIAL STATEMENTS

or in part, at any time or from time to time, without penalty. In accordance with the requirements of the NAIC, the Surplus Note provides that no interest or principal payments may be made by the Company without the prior approval of the Oregon Insurance Division, interest will not be represented as an addition to the instrument, interest will not accrue additional interest and any payments with respect to the Surplus Note will be subordinate to the Company's other obligations to policyholders, lenders and creditors.

(12) Impact of quasi-reorganization

Not applicable

(13) The effective date(s) of all quasi-reorganizations in the prior 10 years

Not applicable

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

(1) The Company had commitments to contribute equity capital to fund partnership investments totaling \$68.9 million as of June 30, 2015. The contributions are payable on demand.

B. Assessments

No significant change

C. Gain Contingencies

No significant change

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No significant change

E. Joint and Several Liabilities

No significant change

F. All Other Contingencies

In the normal course of business, the Company is involved in various legal actions and other state and federal proceedings. A number of actions or proceedings were pending at June 30, 2015. In some instances, lawsuits include claims for punitive damages and similar types of relief in unspecified or substantial amounts, in addition to amounts for alleged contractual liability or other compensatory damages. In the opinion of management, the ultimate liability, if any, arising from the actions or proceedings is not expected to have a material effect on the Company's business, financial position, results of operations or cash flows.

In February 2015, we were notified of the termination of the catastrophe reinsurance pool effective June 2015. The Company has replaced the membership in the catastrophe reinsurance pool with traditional catastrophe reinsurance effective July 1, 2015.

15. LEASES

No significant change

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

		 Ass		 Liab	ilitie	S	
		 June 30, 2015	De	cember 31, 2014	 June 30, 2015	De	cember 31, 2014
a. b.	Swaps Futures	\$ 252,902,000	\$	- -	\$ 602,922,000	\$	350,020,000
c.	Options	448,419,708		418,232,315	-		_
d.	Total	\$ 701,321,708	\$	418,232,315	\$ 602,922,000	\$	350,020,000

See Schedule DB of the Company's statement for additional detail.

(2) The Company's financial instruments with off-balance sheet risk are swaps and options. Refer to Note 8 for information regarding these derivative contracts.

NOTES TO FINANCIAL STATEMENTS

- (3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because centrally cleared swaps are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.
- (4) The Company is required to pledge collateral for any CCP contacts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently pledges cash and securities to satisfy the collateral requirement.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

Not applicable

- C. Wash Sales
 - (1) In the course of the Company's asset management, securities may be sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.
 - (2) No wash sales of securities rated NAIC designation of 3 or below, or unrated occurred during the quarter ended June 30, 2015.
- 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change

20. FAIR VALUE MEASUREMENTS

- A. Assets and liabilities measured and recorded at fair value in the statutory statements of admitted assets, liabilities and capital and surplus are subject to additional disclosures. These disclosure requirements apply only to those financial assets and liabilities measured at estimated fair value at the end of the reporting period. These financial assets and liabilities include Separate account assets, derivative assets and liabilities for Index-based Interest Guarantees and certain bonds and mortgage loans when estimated fair value is lower than amortized cost at the reporting date.
 - (1) Fair Value Measurements at June 30, 2015

Description	(Level 1)		(Level 2)		(Level 3)		Total
a. Assets at fair value Bonds							
Industrial and Misc	\$ -	\$	4,229,478	\$	-	\$	4,229,478
Total Bonds	-		4,229,478	_	=	_	4,229,478
Mortgage Loans Commercial Total Mortgage Loans	 - -	_	<u>-</u>		27,250,173 27,250,173		27,250,173 27,250,173
Derivative assets		_				_	
Interest rate swaps	-		25,381,355		-		25,381,355
S&P 500 Index options	-		-		11,026,143		11,026,143
Total Derivatives	 -	_	25,381,355	_	11,026,143		36,407,498
Separate account assets	 7,320,242,049	_	111,163,070	_	-		7,431,405,119
Total assets at fair value	\$ 7,320,242,049	\$	140,773,903	\$	38,276,316	\$	7,499,292,268
b. Liabilities at fair value							
Indexed-based Interest Guarantees	\$ -	\$	-	\$	78,991,523	\$	78,991,523
Interest rate swaps	 -		30,247,508				30,247,508
Total liabilities at fair value	\$ -	\$	30,247,508	\$	78,991,523	\$	109,239,031

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

		Beginning Balance at 03/31/2015	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	Ending Balance at 06/30/2015
a.	Assets: Derivative										
	S&P 500 Index options\$	12,992,823	-	-	2,384,720	(2,082,471)	2,420,548	-	-	(4,689,477)	\$ 11,026,143
	Total Assets \$	12,992,823	-	-	2,384,720	(2,082,471)	2,420,548	-	-	(4,689,477)	\$ 11,026,143
b.	Liabilities										
	Index-based Interest Guarantees \$	78,953,748	-	-	3,070,324	-	-	777,089	-	(3,809,638)	\$ 78,991,523
	Total Liabilities \$	78,953,748	-	-	3,070,324	-	-	777,089	-	(3,809,638)	\$ 78,991,523

- (3) The Company recognizes transfers between fair value levels at the end of the reporting period.
- (4) Valuation techniques and inputs used in the fair value measurement for assets and liabilities.

Assets and liabilities recorded at fair value are disclosed using a three-level hierarchy. The classification of assets and liabilities within the hierarchy is based on whether the inputs to the valuation methodology used for measurement are observable or unobservable. Observable inputs reflect market-derived or market-based information obtained from independent sources while unobservable inputs reflect the Company's estimates about market data.

The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three broad levels: Level 1 inputs are based upon quoted prices in active markets for identical assets or liabilities that the Company can access at the measurement date. Level 2 inputs are based upon quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in markets that are not active and model-based valuation techniques for which all significant assumptions are observable in the market. Level 3 inputs are generated from model-based techniques that use significant assumptions not observable in the market. These unobservable assumptions reflect the Company's estimates of assumptions that market participants would use in pricing the asset or liability.

There are three types of valuation techniques used to measure assets and liabilities recorded at fair value:

- The market approach, which uses prices or other relevant information generated by market transactions involving identical or comparable assets or liabilities.
- The income approach, which uses the present value of cash flows or earnings.
- The cost approach, which uses replacement costs more readily adaptable for valuing physical assets.

The Company uses both the market and income approach in its fair value measurements. These measurements are discussed in more detail below.

Bonds

The bonds are diversified across industries, issuers and maturities. The Company calculates fair values for all classes of bonds using valuation techniques described below. They are placed into three levels depending on the valuation technique used to determine the fair value of the securities.

Fixed maturity securities are comprised of the following classes:

- U.S. government bonds.
- U.S. states, territories and possessions.
- U.S. special revenues bonds.
- Industrial and miscellaneous (unaffiliated) bonds.

The Company uses an independent pricing service to assist management in determining the fair value of these assets. The pricing service incorporates a variety of information observable in the market in its valuation techniques, including:

- Reported trading prices.
- Benchmark yields.
- Broker-dealer quotes.
- Benchmark securities.
- Bids and offers.
- Credit ratings.
- Relative credit information.
- Other reference data.

The pricing service also takes into account perceived market movements and sector news, as well as a bond's terms and conditions, including any features specific to that issue that may influence risk, and thus marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary. The Company generally obtains one value from its primary external pricing service. On a case-by-case basis, the Company may obtain further quotes or prices from additional parties as needed.

The pricing service provides quoted market prices when available. Quoted prices are not always available due to bond market inactivity. The pricing service obtains a broker quote when sufficient information, such as security structure or other market information, is not available to produce a valuation. Valuations and quotes obtained from third party commercial pricing services are non-binding and do not represent quotes on which one may execute the disposition of the assets.

NOTES TO FINANCIAL STATEMENTS

The significant unobservable inputs used in the fair value measurement of the reporting entity's bonds are valuations and quotes received from secondary pricing service, analytical reviews and broker quotes. Significant increases or decreases in any of those inputs in isolation would result in a significantly lower or higher fair value measurement. Generally, a change in the assumption used for the pricing evaluation is accompanied by a directionally similar change in the assumption used for the methodologies.

Certain bonds were valued using Level 3 inputs. The Level 3 bonds were valued using matrix pricing, independent broker quotes and other standard market valuation methodologies. The fair value was determined using inputs that were not observable or could not be derived principally from, or corroborated by, observable market data. These inputs included assumptions regarding liquidity, estimated future cash flows and discount rates. Unobservable inputs to these valuations are based on management's judgment or estimation obtained from the best sources available. The Company's valuations maximize the use of observable inputs, which include an analysis of securities in similar sectors with comparable maturity dates and bond ratings. Broker quotes are validated by management for reasonableness in conjunction with information obtained from matrix pricing and other sources.

The Company performs control procedures over the external valuations at least quarterly through a combination of procedures that include an evaluation of methodologies used by the pricing service, analytical reviews and performance analysis of the prices against statistics and trends, back testing of sales activity and maintenance of a securities watch list. As necessary, the Company compares prices received from the pricing service to prices independently estimated by the Company utilizing discounted cash flow models or through performing independent valuations of inputs and assumptions similar to those used by the pricing service in order to ensure prices represent a reasonable estimate of fair value. Although the Company does identify differences from time to time as a result of these validation procedures, the Company did not make any significant adjustments as of June 30, 2015 or December 31, 2014

The fair values for bonds with a designated class of other than class 6 or 6FE that had other-than-temporary impairment were valued using Level 2 measurements. The Company principally uses the market and income approaches to measure these financial instruments at fair value.

Mortgage loans

For disclosure purposes, the fair values of commercial mortgage loans were estimated using an option-adjusted discounted cash flow valuation. The valuation includes both observable market inputs and estimated model parameters.

Significant observable inputs to the valuation include:

- Indicative quarter-end pricing for a package of loans similar to those originated by the Company near year-end.
- U.S. Government treasury yields.
- Indicative yields from industrial bond issues.
- The contractual terms of nearly every mortgage subject to valuation.

Significant estimated parameters include:

- A liquidity premium that is estimated from historical loan sales and is applied over and above base yields.
- Adjustments in interest rate spread based on an aggregate portfolio loan-to-value ratio, estimated from historical differential yields with respect to loan-to-value ratios.
- Projected prepayment activity.

Valuations for commercial mortgage loans measured at fair value on a nonrecurring basis using significant unobservable Level 3 inputs are sensitive to a number of variables, but are most sensitive to net operating income and the applied capitalization rate. Generally, an increase or decrease resulting from a change in the stabilized net operating income from the collateralized property would result in a directionally similar change in the fair value of the asset. An increase or decrease in the assumption for the capitalization rate would result in a directionally opposite change in the fair value of the asset.

S&P 500 Index options

S&P 500 Index options were valued using Level 3 inputs. The Level 3 fixed maturity securities were valued using matrix pricing, independent broker quotes and other standard market valuation methodologies. The fair value was determined using inputs that were not observable or could not be derived principally from, or corroborated by, observable market data. These inputs included assumptions regarding liquidity, estimated future cash flows and discount rates. Unobservable inputs to these valuations are based on management's judgment or estimation obtained from the best sources available. The Company's valuations maximize the use of observable inputs, which include an analysis of securities in similar sectors with comparable maturity dates and bond ratings. Broker quotes are validated by management for reasonableness in conjunction with information obtained from matrix pricing and other sources.

The Company calculates the fair value for its S&P 500 Index options using the Black-Scholes option pricing model and parameters derived from market sources. The Company's valuations maximize the use of observable inputs, which include direct price quotes from the Chicago Board Options Exchange ("CBOE") and values for on-the-run treasury securities and London Interbank Offered Rate as reported by Bloomberg. Unobservable inputs are estimated from the best sources available to the Company and include estimates of future gross dividends to be paid on the stocks underlying the S&P 500 Index, estimates of bid-ask spreads, and estimates of implied volatilities on options. Valuation parameters are calibrated to replicate the actual end-of-day market quotes for options trading on the CBOE. The Company performs additional validation procedures such as the daily observation of market activity and conditions and the tracking and analyzing of actual quotes provided by banking counterparties each time the Company purchases options from them. Additionally, in order to help validate the values derived through the procedures noted above, the Company obtains indicators of value from representative investment banks.

NOTES TO FINANCIAL STATEMENTS

While valuations for the S&P 500 Index options are sensitive to a number of variables, valuations for S&P 500 Index options purchased are most sensitive to changes in the estimates of bid ask spreads, or the S&P 500 Index value, and the implied volatilities of this index. Significant fluctuations in any of those inputs in isolation would result in a significantly lower or higher fair value measurement. Generally, an increase or decrease used in the assumption for the implied volatilities and in the S&P 500 Index value would result in a directionally similar change in the fair value of the asset.

Separate accounts assets

Separate account assets represent segregated funds held for the exclusive benefit of contract holders. The activities of the account primarily relate to participant-directed 401(k) contracts. Separate account assets are recorded at fair value on a recurring basis, with changes in fair value recorded to separate account liabilities. Separate account assets consist of mutual funds. The mutual funds' fair value is determined through Level 1 and Level 2 inputs. The majority of the separate account assets are valued using quoted prices in an active market with the remainder of the assets valued using quoted prices from an independent pricing service. The Company reviews the values obtained from the pricing service for reasonableness through analytical procedures and performance reviews.

Index-based Interest Guarantees

The Company uses the income approach valuation technique to determine the fair value of index-based interest guarantees. The liability is the present value of future cash flows attributable to the projected index growth in excess of cash flows driven by fixed interest rate guarantees for the indexed annuity product. Level 3 assumptions for policyholder behavior and future index crediting rate declarations significantly influence the calculation. Index-based interest guarantees are included in aggregate reserves on the Company's liabilities, surplus and other funds.

Valuations for the index-based interest guarantees are sensitive to a number of variables, but are most sensitive to the S&P 500 Index value, the implied volatilities of this index and the interest rate environment. Generally, a significant increase or decrease used in the assumption for the implied volatilities and in the S&P 500 Index value would result in a directionally similar change, while an increase or decrease in the interest rate environment would result in a directionally opposite change in the fair value of the liability.

Interest Rate Swaps

Interest rate swaps are hedging transactions that are recorded in a manner that is consistent with the hedge asset. The Company uses the discounted cash flow valuation model to determine the fair value of the interest rate swaps. The inputs used in the model are observable in the market. The interest rate swaps qualify as Level 2 under the fair value hierarchy since their valuation is based off a model for which all significant assumptions are observable in the market.

- (5) Fair value measurements of derivative assets and liabilities as of June 30, 2015 are included in 20.A.(1) and 20.A.(2).
- B. The Company provides additional fair value information in Notes 8, 10 and 11.
- C. Estimated Fair Value of All Financial Instruments

As of June 30, 2015 Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Practicable (Carrying Value)
Bonds	\$ 7,651,303,632	\$ 7,377,720,045	s -	\$ 7,560,762,958	\$ 90,540,674	s -
Preferred stocks	116,204	46,661	-	116,204	-	-
Common stocks	22,135,300	22,135,300	-	-	22,135,300	-
Mortgage loans on real estate	5,556,499,740	5,303,394,654	-	-	5,556,499,740	-
S&P 500 Index options	11,026,143	11,026,143	-	-	11,026,143	-
Interest rate swaps (assets)	25,381,355	25,381,355	-	25,381,355	-	-
Separate account assets	7,431,405,119	7,431,405,119	7,320,242,049	111,163,070	-	-
Indexed-based Interest Guarantees	(78,991,523)	-	-	-	(78,991,523)	-
Interest rate swaps (liabilities)	(30,247,508)	(25,381,355)		(30,247,508)		

Nat

Nat

As of December 31, 2014 Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Practicable (Carrying Value)
Bonds	\$ 7,445,236,224	\$ 7,074,820,609	s -	\$ 7,356,310,948	\$ 88,925,276	s -
Preferred stocks	229,907	93,322	-	229,907	-	-
Common stocks	5,980,600	5,980,600	-	-	5,980,600	-
Mortgage loans on real estate	5,581,306,658	5,170,145,321	-	-	5,581,306,658	-
S&P 500 Index options	13,593,756	13,593,756	-	-	13,593,756	-
Separate account assets	7,179,832,115	7,179,832,115	7,066,368,452	113,463,663	-	-
Indexed-based Interest Guarantees	(77,008,436)	-	-	-	(77,008,436)	-
Interest rate swaps (liabilities)	(4,739,638)	-	-	(4,739,638)	-	-

D. Not Practicable to Estimate Fair Value

Not applicable

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS

A. Extraordinary Items

None

B. Troubled Debt Restructuring

No significant change

C. Other Disclosures and Unusual Items

No significant change

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total

Description of State Transferable Tax Credits	State	Carrying Value	Unused Amount
Atlantic City Townhomes	New Jersey	\$ 3,027,276	\$ 3,027,276
MM Lawrence	Massachusetts	190,000	190,000
Total		\$ 3,217,276	\$ 3,217,276

(2) Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company accounts for transferable state tax credits in accordance with SSAP No. 94R, *Accounting for Transferable State Tax Credits*. Credits are recorded at cost and gains are deferred until the value of the credits utilized exceeds the cost of the credits or until the credits are sold to other entities. Losses to the credits are recognized when the Company identifies the credits cannot be used.

(3) Impairment Loss

The Company did not recognize an impairment related to credits.

(4) State Tax Credits Admitted and Nonadmitted

		Л	Total Admitted	Total Nonadmitted
a.	Transferable	\$	3,217,276	\$ -
b.	Non-transferable		-	-

F. Subprime-Mortgage-Related Risk Exposure

No significant change

G. Retained Assets

No significant change

22. EVENTS SUBSEQUENT

<u>Type I – Recognized Subsequent Events:</u>

Subsequent events have been considered through August 7, 2015 for the statutory statement issued on August 14, 2015.

There were no subsequent events to be reported.

<u>Type II – Nonrecognized Subsequent Events:</u>

Subsequent events have been considered through August 7, 2015 for the statutory statement issued on August 14, 2015.

On July 23, 2015, StanCorp Financial Group, Inc. ("StanCorp"), the parent of the Company, entered into an Agreement and Plan of Merger (the "Merger Agreement") with Meiji Yasuda Life Insurance Company, a mutual insurance company (seimei hoken sōgo-kaisha) organized under the Laws of Japan ("Meiji Yasuda"), and MYL

NOTES TO FINANCIAL STATEMENTS

Investments (Delaware) Inc., a Delaware corporation and wholly-owned subsidiary of Meiji Yasuda ("Merger Sub"), providing for the merger of Merger Sub with and into StanCorp (the "Merger"), with StanCorp surviving the Merger as a wholly-owned subsidiary of Meiji Yasuda.

StanCorp's Board of Directors (the "Board") unanimously (1) determined that the Merger and the other transactions contemplated by the Merger Agreement are in the best interests of StanCorp's shareholders, (2) approved and declared advisable the execution, delivery and performance of the Merger Agreement and the consummation of the Merger and the other transactions contemplated by the Merger Agreement, (3) recommended to the shareholders of StanCorp that they vote in favor of adopting the Merger Agreement in accordance with its terms, (4) directed that such matter be submitted to the shareholders of StanCorp at a meeting of such shareholders for their adoption and (5) approved any other arrangements contemplated by the Merger Agreement.

If the proposed Merger is completed, at the effective time of the Merger ("Effective Time"), each share of the StanCorp's common stock, no par value, issued and outstanding immediately prior to the Effective Time, other than certain excluded shares, will be converted into the right to receive \$115.00 in cash, without interest (the "Per Share Merger Consideration"). Shares of common stock held by Meiji Yasuda or StanCorp or their respective direct or indirect wholly-owned subsidiaries will not be entitled to receive the Per Share Merger Consideration.

Shareholders of StanCorp will be asked to vote on the adoption of the Merger Agreement and the Merger at a special shareholder meeting that will be held on a date to be announced. Completion of the Merger is subject to various closing conditions, including, but not limited to, (1) adoption of the Merger Agreement by the affirmative vote of the holders of at least a majority of all outstanding shares of StanCorp common stock (the "Shareholder Approval"), (2) requisite approval of the Japan Financial Services Agency of an application and notification filing by Meiji Yasuda, (3) the receipt of certain insurance regulatory approvals and (4) the expiration or termination of the applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended. Each party's obligation to consummate the Merger also is subject to certain additional conditions that include the accuracy of the other party's representations and warranties contained in the Merger Agreement (subject to certain materiality qualifiers) and the other party's compliance with its covenants and agreements contained in the Merger Agreement in all material respects. The Merger Agreement does not contain a financing condition.

The Merger Agreement contains representations and warranties customary for transactions of this type. StanCorp has agreed to various customary covenants and agreements, including, among others, agreements to conduct its business in the ordinary course during the period between the execution of the Merger Agreement and the Effective Time, not to engage in certain kinds of transactions during this period, and to convene and hold a meeting of its shareholders for the purpose of obtaining the Shareholder Approval.

In addition, and subject to certain limitations, either party may terminate the Merger Agreement if the Merger is not consummated by April 25, 2016, which date can be extended by either party until July 25, 2016 in the event of delays in obtaining regulatory approval.

23. REINSURANCE

No significant change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A. Accrued Retrospective Premium Adjustments

No significant change

B. Accrued Retrospective Premium Adjustments to Earned Premium

No significant change

C. Net Premiums Written Subject to Retrospective Rating Features

No significant change

D. Medical Loss Ratio Rebates

Not Applicable

E. Risk-Sharing Provisions of the Affordable Care Act ("ACA")

Not Applicable

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves as of January 1, 2015 were \$3.91 billion. For the first six months of 2015, \$408.9 million had been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years were \$3.51 billion at June 30, 2015 as a result of re-estimation of unpaid claims and claim adjustment expenses. There was an \$8.0 million increase of prior year development from January 1, 2015 to June 30, 2015. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Prior years' effects are combined with current experience in determining retrospective premium, premium refunds, and renewal rates for the larger group contracts.

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS

Not applicable

27. STRUCTURED SETTLEMENTS

No significant change

28. HEALTH CARE RECEIVABLES

Not applicable

29. PARTICIPATING POLICIES

No significant change

30. PREMIUM DEFICIENCY RESERVES

In accordance with SSAP No. 54, *Individual and Group Accident and Health Contracts*, the premium deficiency reserve held as of June 30, 2015 for all individual and group accident and health contracts was \$0. Since premium deficiency reserves are currently unnecessary, no calculation involving anticipated investment income was performed as of June 30, 2015.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

The reserves for life contracts increased \$114.9 million for the first six months of 2015. The reserve for deposit-type contracts increased \$192.9 million for the first six months of 2015.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

No significant change

33. PREMIUM & ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change

34. SEPARATE ACCOUNTS

A. Separate Accounts Activity

Separate account assets increased \$251.6 million to \$7.43 billion as of June 30, 2015 compared to December 31, 2014.

B. General Nature and Characteristics of Separate Accounts Business

No significant change

C. Reconciliation of Net Transfers to/(from) Separate Accounts

No significant change

35. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the Domicile, as required by the Model Act?					Yes [X]	No []
1.2	If yes, has the report been filed with the domiciliary state?					Yes [X]	No []
2.1	Has any change been made during the year of this statement in the chareporting entity?					Yes []	No [X]
2.2	If yes, date of change:						
3.1	Is the reporting entity a member of an Insurance Holding Company Systis an insurer?					Yes [X]	No []
3.2	Have there been any substantial changes in the organizational chart sine	ce the prior quarter end?				Yes []	No [X]
3.3	If the response to 3.2 is yes, provide a brief description of those changes	s.					
4.1	Has the reporting entity been a party to a merger or consolidation during	g the period covered by this statemen	t?			Yes []	No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state o ceased to exist as a result of the merger or consolidation.	of domicile (use two letter state abbrev	iation) for any entity	that has			
	1 Name of Entity	NAIC Company Code	3 State of Domicile	•			
5.	If the reporting entity is subject to a management agreement, including t in-fact, or similar agreement, have there been any significant changes If yes, attach an explanation.	third-party administrator(s), managing regarding the terms of the agreement	general agent(s), a or principals involve	ttorney- ed? Ye	es [] No [] N/A [X]
6.1	State as of what date the latest financial examination of the reporting en	ntity was made or is being made			<u>-</u>	12/31	1/2012
6.2	State the as of date that the latest financial examination report became date should be the date of the examined balance sheet and not the date.					12/31	1/2012
6.3	State as of what date the latest financial examination report became avaithe reporting entity. This is the release date or completion date of the edate).	examination report and not the date of	the examination (ba	alance shee	et	05/07	7/2014
6.4 6.5	By what department or departments? Oregon Department of Consumer and Business Services - Insurance Di Have all financial statement adjustments within the latest financial exam statement filed with Departments?	nination report been accounted for in a	subsequent financ	ial Ye	es [] No [] N/A [X]
6.6	Have all of the recommendations within the latest financial examination	report been complied with?		Ye	es [] No [] N/A [X]
7.1	Has this reporting entity had any Certificates of Authority, licenses or recrevoked by any governmental entity during the reporting period?	gistrations (including corporate registr	ation, if applicable)	suspended	or	Yes []	No [X]
7.2	If yes, give full information:						
8.1	Is the company a subsidiary of a bank holding company regulated by the	e Federal Reserve Board?				Yes []	No [X]
8.2	If response to 8.1 is yes, please identify the name of the bank holding co	ompany.					
8.3	Is the company affiliated with one or more banks, thrifts or securities firm	ns?				Yes [X]	No []
8.4	If response to 8.3 is yes, please provide below the names and location (regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission	Office of the Comptroller of the Curre	ncy (OCC), the Fed	eral Deposi			
	1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC F	5 FDIC	6 SEC	
	StanCorp Equities, Inc. Po	ortland, OR	N0	NO	NO	YES	
	StanCorp Investment Advisers, Inc.	ortland, OR	NO	NO	NO	YES	

GENERAL INTERROGATORIES

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controll similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	ersona	ıl and professional	Yes [X] No []	
9.11	If the response to 9.1 is No, please explain:					
9.2 9.21	Has the code of ethics for senior managers been amended?			Yes [] No [X]	
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?			Yes [] No [X]	
	FINANCIAL					
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement from parent included in the Page 2 amount:			-		0
	INVESTMENT					
11.1 11.2	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or use by another person? (Exclude securities under securities lending agreements.)			Yes [] No [X]	
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:					
13.	Amount of real estate and mortgages held in short-term investments:					J
14.1 14.2	Does the reporting entity have any investments in parent, subsidiaries and affiliates?			Yes [] No [X]	
	Bonds	. —	1 Prior Year-End Book/Adjusted Carrying Value	(2 Current Quarter Book/Adjusted Carrying Value	
	Preferred Stock					
	Common Stock Short-Term Investments					
	Mortgage Loans on Real Estate					
	All Other					
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)					
	Total Investment in Parent included in Lines 14.21 to 14.26 above					
15.1 15.2	Has the reporting entity entered into any hedging transactions reported on Schedule DB?			Yes [Yes [X] No [] X] No []	

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

		• •	•				
					and 2		
	16.2 Total book adjus	sted/carrying value of reinvested colla	ateral assets	reported on Sch	nedule DL, Parts 1 and 2	\$	0
17. 17.1	Excluding items in Schedule E - Part 3 offices, vaults or safety deposit boxes custodial agreement with a qualified	3 - Special Deposits, real estate, more special stocks, bonds and other special stocks, bonds and other special special stocks are requirements of the NAIC Financial stodial or Safekeeping Agreements are requirements of the NAIC Financial stodian(s)	rtgage loans ecurities, ow e with Section of the NAIC al Condition	and investments ned throughout on 1, III - Genera Financial Condit Examiners Hand	s held physically in the reporting entity's the current year held pursuant to a al Examination Considerations, F. ion Examiners Handbook?	Yes [X]	
	DINT WEITOII		,		es, III Saliders Creek Farkway, Ziid F	· ·	
			Last Syracus	se, IVI 13037			
17.2	For all agreements that do not comply location and a complete explanation: 1 Name(s)		Financial Cor		3 Complete Explanation(s)		
17.3 17.4	Have there been any changes, including the latest the second of the seco		s) identified i	n 17.1 during the	e current quarter?	Yes []	No [X]
	1	2		3	4		
	Old Custodian	New Custodian	Date	e of Change	Reason		
17.5	Identify all investment advisors, broke handle securities and have authority	to make investments on behalf of the			ave access to the investment accounts,	,	
	1	2			3		
	Central Registration Depository	Name(s)		1100 011 0:+6	Address Avenue, Portland, OR 97204		
					kway, Houston, TX 77019		
	104370FI	THE DITTUGE THIVESTIMETIES		2323 MIIUII FAI	way, Houston, In 11019		
				l			
18.1 18.2	Have all the filing requirements of the If no, list exceptions:	Purposes and Procedures Manual o	f the NAIC S	ecurities Valuati	ion Office been followed?	Yes [X]	No []

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount	t
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	\$	0
	1.12 Residential Mortgages	\$	300,077
	1.13 Commercial Mortgages	\$5,	246,754,878
	1.14 Total Mortgages in Good Standing	\$\$,247,054,955
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$\$	54,971,161
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	\$	0
	1.32 Residential Mortgages	\$	0
	1.33 Commercial Mortgages	\$	763,317
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$	763,317
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages		
	1.42 Residential Mortgages		
	1.43 Commercial Mortgages		
	1.44 Total Mortgages in Process of Foreclosure	\$	605,221
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$\$,303,394,654
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	\$	0
	1.62 Residential Mortgages	\$	0
	1.63 Commercial Mortgages	\$	0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		74.696 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		33.742 %
3.1	Do you act as a custodian for health savings accounts?	Yes [] No	[X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$	0
3.3	Do you act as an administrator for health savings accounts?	Yes [] No	[X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$	0

SCHEDULE S - CEDED REINSURANCE

			Showing All N	S - CEDED New Reinsurance Treaties	- Current Yea	ar to Date		
1	2	3	4	5	6	7	8	9 Effective
NAIC Company	ID	Effective		Domiciliary	Type of Reinsurance		Certified Reinsurer Rating (1 through 6)	Date of Certified Reinsurer
Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	Type of Reinsurer	(1 through 6)	Rating
								-
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

1			arrent rear	TO Bate 7 tilloot	ated by States a		iness Only		
Sizing Fig.			1			4		6	7
Canada C				2	3	Accident and			
Activate Company Com						Premiums			
State Personnel Control Cont						Including Policy,			
1. Account		States Etc				Membership	Other	Columns	Deposit-Type
2 Alsone APC	1								Contracts
3. Allorone AZ L. 3.39,36 3, 3,75,262 7,41,468 21,127,76 5,575,76 7,76 5,576 7,76 5,76 5	l l				,,				0
A. Alamese			I I	3 369 516					721.294
S. Celebrate	4.		L	7, 126, 890					96,140
Comment	5.	California CA							
Section Columbia	6.	Colorado CO	L	11,782,171	1,090,691	20,900,109		61,200,284	634,843
Design	7.		L	5,286,542	1,408,450		2,542,145	19, 113,870	3,856,220
10. Forcisis	8.								0
11 Caropia	9.								0
12 Mayor 14 1 1 298, 640 541,006 1.054,703 391,640 3,441,341 3,441,411 3,441	10.							, ,	
1.1 Bindow	I	•							, , ,
14. Himmor H.	l l								39,020
15	l l								
16. loos			<u> </u>	12,816,917					, .
17. Kenass	l l								899,855
15. Retructory	-								
19 Louisians			L	2,713,380					
20. Marie ME	l l								107,958
21					1 100 005				702,332 209,629
22 Michigan Mil	l l								
22	I		I	7 151 507					16,551,552
24. Minresofa MN	l l						, ,		1,087,079
E.S. Mississipp	l l		<u>-</u>	15 042 653				, ,	0
Besouri	I		L	763 058					304.924
27 Mortana MT	I								3,034,044
28. Neverside	I								0,004,044
29. Neverdate	l l								
30 New Hampstries	l l	Nevada NV	L	5,729,208					61,354
31 New Jersey	l l	New Hampshire NH	L	1, 144, 032					1,583,904
22 New Mexico	l l	New Jersey NJ	L	4,351,860		17,924,152	11,970,580	38,224,946	0
34 North Carolina	32.	New Mexico NM	L	13,842,016	1,003,191	4,057,863	2,714,526	21,617,596	194,767
36	33.		N	813,567	0		0		0
36 ONO	34.								375,677
37	I		L	862,496					314,581
38 Oregon	I		L	7,777,751					, .
39 Pennsylvania	l l		L	3,954,880					0
40 Rhode Island	l l	Oregon OR							1,622,655
41. South Carolina SC L 2,019,674 10,699,651 9,265,246 12,753,770 34,738,341 42. South Disklota SD L 588,611 948,699 991,587 2,196,020 4,724,317 4. 48,37,686 3,,404,455 5,955,680 3,980,314 18,813,879 4. 41. Texas: TX L 2,834,786 4,593,404,555 5,955,680 3,980,314 18,813,879 4. 41. Texas: TX L 1,487,559 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,487,539 1,005,694 6,310,052 13,784,405 22,567,790 2. 41,497,791 1,005,694 1,0									1,914,361
42 South Dakota	-								100,079
43. Tennessee TN L 4, 837,086 3, 3,040,435 6,55,860 3,380,314 38,13,497 4,4 44. Texas TX L 2,34,27,984 4,593,240 5,10,55,565,801 10,155,540,73 12,139,140,156,557,31 12,127,140,140,140,140,140,140,140,140,140,140	l l								0
44 Toxas	l l						, , ,		0
45									48,868
46 Vermont	l l		L	, ,		, ,			1,722,328
47 Virginia	l l		L	, ,			, ,	, , ,	26,867
48 Washington	l l		L						226 , 138
49 West Virginia WV	l l	•	<u>-</u>						380,450 6,865,706
50 Wisconsin	l l				, , ,				
51 Wyoming	l l								0 448.709
52	l l						, ,		0
Same	l l		N		,				0
54 Puerto Rico	l l		1					,	0
55 U.S. Virgin Islands	l l		Ī			, , , , ,	0	, ,	0
Second S	l l							,	0
ST Canada	I					,			0
S. Aggregate Other Aliens	l l			,					0
Solutional Sol	l l								0
90. Reporting entity contributions for employee benefits plans. 20.	l l	00 0	(a)53						47,560,354
91 Dividends or refunds applied to purchase paid-up additions and annuities.	90.				, ,		, ,		
additions and annuities. XXX			XXX	344,793	0	1,512,671	0	1,857,464	0
92. Dividends or refunds applied to shorten endowment or premium paying period. 93. Premium or annuity considerations waived under disability or other contract provisions. 94. Aggregate or other amounts not allocable by State. 95. Totals (Direct Business) 96. Plus Reinsurance Assumed. 97. Totals (All Business). 98. Less Reinsurance Ceded. 99. Totals (All Business) bess Reinsurance Ceded 99. Totals (All Business) less Reinsurance Ceded 99. Totals (All Business) less Reinsurance Ceded 99. Totals (All Business) less Reinsurance Ceded 90. Totals (All Business) less Reinsurance Ceded 91. Totals (All Business) less Reinsurance Ceded 92. Totals (All Business) less Reinsurance Ceded 93. Totals (All Business) less Reinsurance Ceded 940. Totals (All Business) less Reinsurance Ceded 95. Totals (All Business) less Reinsurance Ceded 96. Totals (All Business) less Reinsurance Ceded 97. Totals (All Business) less Reinsurance Ceded 98. Less Reinsurance Ceded 99. Totals (Lines Seloti through 58003 plus Seless) 99. Totals (Lines 58001 through 58003 plus Seless) 99. Totals (Lines 58001 through 58003 plus Seless) 99. Totals (Lines 58001 through 5403 plus 9498) (Line 94 from overflow page 99. Totals (Lines 5401 through 9403 plus 9498) (Line 94 from overflow page 99. Totals (Lines 5401 through 9403 plus 9498) (Line 94 above) 90. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above) 90. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	91.		1001	7 045			_	7 0 10	_
or premium paying period. XXX			XXX	/,013,261	}0	}0	ļ0		0
93. Premium or annuity considerations waived under disability or other contract provisions. XXX	92.		vvv	^	_	^	^	^	0
disability or other contract provisions	as		^^	0	J0	l0	U	J0	0
94. Aggregate or other amounts not allocable by State	33.		XXX	111 571	n	n	n	111 571	0
95. Totals (Direct Business). XXX 377,591,915 159,294,087 642,335,103 902,472,869 2,081,693,974 47,561 96. Plus Reinsurance Assumed. XXX 0 0 0 46,355,290 0 46,355,290 97. Totals (All Business). XXX 377,591,915 159,294,087 688,690,393 902,472,869 2,128,049,264 47,561 98. Less Reinsurance Ceded. XXX 323,863,916 0 76,873,080 0 400,736,996 99. Totals (All Business) less Reinsurance Ceded XXX 53,727,999 159,294,087 611,817,313 902,472,869 1,727,312,269 47,561 DETAILS OF WRITE-INS	94				n	n	n	,	0
96. Plus Reinsurance Assumed		,							47,560,354
97 Totals (All Business)		· ·		, ,					0
98. Less Reinsurance Ceded	I								47,560,354
99. Totals (All Business) less Reinsurance Ceded XXX 53,727,999 159,294,087 611,817,313 902,472,869 1,727,312,269 47,560 DETAILS OF WRITE-INS 58001. Other	l l	,			, ,		, ,		0
DETAILS OF WRITE-INS 58001. 0 ther	l l								47,560,354
S8001. Other		,		, ,,,,,	, , , , ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , ,	, , ,	, , , , , ,
S8002 Papua New Guinea	58001.		XXX	28.783	0	31.142	0	59.925	0
S8003 Brazil	I			14,735	0	,	0	,	0
S8998. Summary of remaining write-ins for Line 58 from overflow page	58003.	Brazil	XXX		0	, .	0		0
Totals (Lines 58001 through 58003 plus S8998)(Line 58 above)	58998.	Summary of remaining write-ins for Line 58 from						, , ,	
58998)(Line 58 above) XXX 96,443 96,306 70,785 0 263,534 9401. XXX 0 0 0 0 0 9402. XXX 0 0 0 0 0 9403. XXX XXX 0 0 0 0 0 9498. Summary of remaining write-ins for Line 94 from overflow page. XXX 0 0 0 0 0 0 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 0 0 0 0 0 0		. •	XXX	44,602	96,306	37,991	0	178,899	0
9401.	58999.			= .					
9402	<u> </u>	58998)(Line 58 above)							0
9403	l l			0	0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page	l l								
overflow page XXX 0 0 0 0 0 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 0 0 0 0 0 0		0	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 0 0 0 0 0 0	9498.	, ,	vvv	^	_	^	^	^	0
94 above) XXX 0 0 0 0 0 0	9499	. •		u	ļ ⁰	} ⁰	u	ļ ⁰	l0
	J -1 JJ.		XXX	n	n	n	n	n	0
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reportin	(L) Licens								

⁽L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified 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 MEMEBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATION CHART

Company	FEIN	NAIC	State	Ownership
StanCorp Financial Group, Inc. ("SFG")	93-1253576		OR	
Standard Insurance Company	93-0242990	69019	OR	100.00% owned by SFG
The Standard Life Insurance Company of New York	13-4119477	89009	NY	100.00% owned by SFG
StanCap Insurance Company, Inc.	46-5761825		OR	100.00% owned by SFG
Standard Management, Inc. ("SM, Inc.")	93-0928203		OR	100.00% owned by SFG
Emerald Fuel LLC	27-2896556		OR	100.00% owned by SM, Inc.
Emerald Retail LLC	27-2896675		OR	100.00% owned by SM, Inc.
StanCorp Equities, Inc.	93-0930972		OR	100.00% owned by SFG
StanCorp Investment Advisers, Inc.	93-1296382		OR	100.00% owned by SFG
Standard Retirement Services, Inc.	25-1838406		OR	100.00% owned by SFG
Stancorp Mortgage Investors, LLC ("SMI")	93-1191029		OR	100.00% owned by SFG
StanCorp Mortgage Investors Pass-Through, LLC	26-1758088		OR	100.00% owned by SMI
StanCorp Real Estate, LLC ("SRE")	93-1191030		OR	100.00% owned by SFG
Stonemill Business Park, LLC	93-1289767		OR	100.00% owned by SRE
26228 North Route 83 LLC	46-5418459		OR	26.01% owned by SRE
1910 East Grand Avenue LLC	46-5473658		OR	26.01% owned by SRE
209 Front Street LLC	46-5460963		OR	90.20% owned by SRE
7 Upper Newport Plaza LLC	27-3026658		OR	100.00% owned by SRE
1300 Westwood Avenue LLC	45-4432062		OR	100.00% owned by SRE
1801 Chamberlayne Avenue LLC	27-1561807		OR	81.44% owned by SRE
2716 Dixie Highway LLC	45-3707942		OR	51.00% owned by SRE
1381-1399 Florin Road LLC	45-3789788		OR	100.00% owned by SRE
425 Peachtree Hills Avenue Units 11 and 12 LLC	45-3642881		OR	80.00% owned by SRE
5942 Peoples Lane LLC	45-4789789		OR	51.00% owned by SRE
5817 and 5841 Thunderbird Road LLC	45-4789863		OR	100.00% owned by SRE
110 High Street LLC	45-5000632		OR	66.00% owned by SRE
4001-4003 South Medford Drive LLC	46-1500228		OR	79.76% owned by SRE
Standard Insurance Company Continuing Health & Welfare Benefits Trust	93-1097066		OR	100.00% owned by SFG
Standard Insurance Company Employee Health & Welfare Benefits Trust	93-1097064		OR	100.00% owned by SFG
The Standard Charitable Foundation	20-3997125		OR	100.00% owned by SFG

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

-	2 3	1	-	6	7	8	9	10	11	12	13	14	15
	2 3	4	5	б	/	8	9	10	"		lf	14	15
										Type			
										of Control	Control		
										(Ownership,	is		
					Name of Securities			Relation-		Board,	Owner-		
					Exchange		Domi-	ship		Management,	ship		
	NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group	Compar		Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
					New York Stock Exchange								
1348	StanCorp Financial Group, Inc	93-1253576		0000879088		StanCorp Financial Group, Inc.	0R	UDP		Board of Directors	0.000	StanCorp Financial Group, Inc	
1348	StanCorp Financial Group, Inc 69019	93-0242990				Standard Insurance Company	0R	RE	StanCorp Financial Group, Inc	Ownership	100.000	StanCorp Financial Group, Inc	
						The Standard Life Insurance Company of New			,	, , , , , , , , , , , , , , , , , , , ,]	
1348	StanCorp Financial Group, Inc89009	13-4119477				York	NY	IA	StanCorp Financial Group, Inc.	Ownership.	100.000	StanCorp Financial Group, Inc	
	00000	46-5761825				StanCap Insurance Company, Inc	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	StanCorp Financial Group, Inc.	
	00000	93-0928203				Standard Management, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	StanCorp Financial Group, Inc.	
	00000	27-2896556				Emerald Fuel LLC	OR	NIA	Standard Management, Inc	Ownership	100.000	StanCorp Financial Group, Inc.	
	00000	27-2896675				Emerald Retail LLC	OR	NIA	Standard Management, Inc	Ownership.		StanCorp Financial Group, Inc.	
	00000	93-0930972				StanCorp Equities, Inc.	0R	NIA	StanCorp Financial Group, Inc.	Ownership.		StanCorp Financial Group, Inc.	
	00000	93-1296382				StanCorp Investment Advisers, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	StanCorp Financial Group, Inc.	
		25-1838406				Standard Retirement Services	0R	NIA	StanCorp Financial Group, Inc.	Ownership.	100.000	StanCorp Financial Group, Inc.	
	00000	93-1191029				StanCorp Mortgage Investors, LLC	OR		StanCorp Financial Group, Inc.	Ownership	100.000	StanCorp Financial Group, Inc.	
		50 1151025				StanCorp Mortgage Investors Pass-Through,			otanoorp i manorar droap, me.	Office Strip		Ctanoorp i manorar droup, mo.	
	00000	26-1758088				LLC	OR	NIA	StanCorp Mortgage Investors, LLC	Ownership	100.000	StanCorp Financial Group, Inc	
	00000	93-1191030				StanCorp Real Estate, LLC	OR	NIA	StanCorp Financial Group, Inc.	Ownership		StanCorp Financial Group, Inc.	
	00000	93-1289767				Stonemill Business Park, LLC	OR	NIA	StanCorp Real Estate, LLC	Ownership	100.000	StanCorp Financial Group, Inc.	
		46-5418459				26228 North Route 83 LLC	OR	NIA	StanCorp Real Estate, LLC	Ownership.	26.010	StanCorp Financial Group, Inc.	
		46-5473658				1910 East Grand Avenue LLC	OR	NIA	StanCorp Real Estate, LLC	Ownership	26.010	StanCorp Financial Group, Inc.	
		46-5460963				209 Front Street LLC	0R	NIA	StanCorp Real Estate, LLC	Ownership	90.200	StanCorp Financial Group, Inc.	
		27-3026658				7 Upper Newport Plaza LLC	OR		StanCorp Real Estate, LLC	Ownership		StanCorp Financial Group, Inc.	
		45-4432062				1300 Westwood Avenue LLC		NIA	StanCorp Real Estate, LLC	Ownership		StanCorp Financial Group, Inc	
		27-1561807				1801 Chamber Layne Avenue LLC	OR OR	NIA	StanCorp Real Estate, LLC	Ownership	81.440	StanCorp Financial Group, Inc	
	00000	45-3707942					UH OR		StanCorp Real Estate, LLC	Ownership	51.000	StanCorp Financial Group, Inc	
	00000	45-3707942				2716 Dixie Highway LLC	UH OR	NIA NIA		Ownership			
	00000	45-3/89/88					UK	NIA	StanCorp Real Estate, LLC	Uwnersnip	100.000	StanCorp Financial Group, Inc	
	20000	45 0040004				425 Peachtree Hills Avenue Units 11 and 12	0.0		0. 0. 0. 15.1.1.110		00.000	0. 0. 5 0	
	00000	45-3642881				LLC	OR	NIA	StanCorp Real Estate, LLC	Ownership		StanCorp Financial Group, Inc	
	00000	45-4789789				5942 Peoples Lane LLC	OR	NIA	StanCorp Real Estate, LLC	Ownership	51.000	StanCorp Financial Group, Inc	
	00000	45-4789863				5817 and 5841 Thunderbird Road LLC	OR	NIA	StanCorp Real Estate, LLC	Ownership		StanCorp Financial Group, Inc	
	00000	45-5000632				110 High Street LLC	OR	NIA	StanCorp Real Estate, LLC	Ownership	66.000	StanCorp Financial Group, Inc	
	00000	46-1500228	-			4001-4003 South Medford Drive LLC	0R	NIA	StanCorp Real Estate, LLC	Ownership		StanCorp Financial Group, Inc	
						Standard Insurance Company Continuing							
	000000	93-1097066	.			Health & Welfare Benefits Trust	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	StanCorp Financial Group, Inc	
		1				Standard Insurance Company Employee Health							
	00000	93-1097064	.			& Welfare Benefits Trust	0R	NIA	StanCorp Financial Group, Inc	Ownership		StanCorp Financial Group, Inc	
	00000	20-3997125	.			The Standard Charitable Foundation	0R	NIA	StanCorp Financial Group, Inc	Ownership	100.000	StanCorp Financial Group, Inc	
		1	1										1 '

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ASIERISK	EXPIANATION	Į.
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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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
	Explanation:	
1.		
2.		
3.		
5.		
6.		
7.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

			Current Statement Date)	4
		1	1 2 3		
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Prepaid pension and postretirement funds	3,429,507	3,429,507	0	0
2505.	Overfunded plan assets	(3,429,507)	(3,429,507)	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0

Additional Write-ins for Liabilities Line 25

		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Funds held for escheatment	1,055,881	602,988
2505.	Guaranty association assessments	351,000	351,000
2506.	Other miscellaneous	17,311	17,311
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,424,192	971,299

Additional Write-ins for Schedule T Line 58 Direct Business Only
4 5 Life Contracts 6 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees Total Columns 2 Through 5 Active Status Annuity Considerations Other Considerations Deposit-Type Contracts Life Insurance States, Etc. Premiums 58004. Venezuela XXX 6.140 0 440 0 6.580 0 58005. Bolivia 5,048 362 5,410 0 XXX 0 .0 58006. Indonesia 4,093 4,386 0 XXX 58007. Philippines XXX .3,690 .96,306 .254 .0 .100,251 .0 .0 .254 58008. Panama 3.547 3.802 XXX 0 58009. 3,411 244 0 Paraguay XXX .0 3,655 58010. Thailand XXX 2,592 .0 .186 .0 2,778 .0 58011. Senegal58012. Cote D'Ivoire .2, 183 .2, 183 XXX 0 156 .0 2.339 0 2,339 156 0 XXX 0 0 58013. United Kingdom 1,584 ..0 1,800 .0 3,384 .0 XXX 58014. Columbia XXX .1,501 0 108 .0 .1,608 0 58015. Guinea 1.501 108 1.608 0 XXX 0 0 58016. Australia XXX 1,256 ..0 .29 .0 1,285 .0 58017. Costa Rica XXX 2,338 2,338 0. 58018. Russia XXX 546 0 39 .0 585 0 409 0 58019. Mongolia 0 29 0 439 XXX 58020. Japan 1,762 2,021 .0 XXX. .0 58021. China XXX 348 0 .1,191 .0 ..1,539 .0 58022. France 139 139 0 XXX 0 0 0 58023. Armed Forces - Pacific 14,874 14,874 ..0 .0 .0 XXX ..0 58024. Armed Forces - Europe XXX ..0 0 7,218 .0 7,218 0. 58025. New Zealand 0 XXX 0 0 3 522 0 3 522 58026. Singapore 2,592 2,592 .0 0. XXX ..0 ..0 58027. 560 .0 .560 0. Peru XXX 58028. Denmark XXX 0 0 464 0 464 0 58029. Norway 159 159 XXX 0 0 0 0 58030. .0 0. Israel ..0 ..0 126 126 XXX 58031. Hong Kong 332 2,566 0_ 2,898 0 58997. Summary of remaining write-ins for Line 58 from overflow page 0 44,602 96,306 37,991 178,899 0

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	33,205,234	33,929,667
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	984,461	2,471,883
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	602,687
5.	Deduct amounts received on disposals	0	968,771
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,433,554	2,830,232
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	32,756,141	33,205,234
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	32,756,141	33,205,234

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5, 180, 638, 729	5,296,106,573
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		1, 158, 185, 529
	2.2 Additional investment made after acquisition	11,909,093	29,764,480
3.	Capitalized deferred interest and other	48,036	107,905
4.	Accrual of discount	6,263	12,696
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(1,498,332)	(2,323,686)
7.	Deduct amounts received on disposals	723,294,181	1,295,717,815
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,253	7,304
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	5,489,649
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,313,679,523	5, 180, 638, 729
12.	Total valuation allowance	(10,284,869)	(10,493,409)
13.	Subtotal (Line 11 plus Line 12)	5,303,394,654	5, 170, 145, 320
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	5,303,394,654	5,170,145,320

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Other Long-Term Invested Assets	1	2
		•	Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	214,420,726	150,214,349
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,791,381	68,262,845
	2.2 Additional investment made after acquisition	15,881,468	27,031,100
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	(7,424)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	25,213
8.	Deduct amortization of premium and depreciation	18,225,434	30, 103, 762
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	5,743,622	951, 169
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	208, 124, 519	214,420,726
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	208, 124, 519	214,420,726

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,080,894,531	6,670,522,729
2.	Cost of bonds and stocks acquired	907,403,239	1,394,509,590
3.	Accrual of discount	2, 129, 843	4,539,424
4.	Unrealized valuation increase (decrease)	0	(193)
5.	Total gain (loss) on disposals	7,558,865	18,756,721
6.	Deduct consideration for bonds and stocks disposed of		
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		1, 151, 884
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	7,399,902,006	7,080,894,531

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation Book/Adjusted Book/Adjusted Book/Adjusted Book/Adjusted Book/Adjusted Carrying Value Acquisitions Dispositions Non-Trading Activity Carrying Value Carrying Value Carrying Value Carrying Value Beginning During During During End of End of End of December 31 NAIC Designation of Current Quarter Current Quarter Current Quarter Current Quarter First Quarter Second Quarter Third Quarter Prior Year **BONDS** ...4,252,727,652 ...467,394,035 ..211,227,085 ..(33,559,892) ...4,252,727,652 ..4,475,334,710 ..4,228,440,288 1. NAIC 1 (a)2,459,183,649 .46.273.290 .38.072.827 ..2,459,183,649 2.493.634.818 .26.250.706 .2.432.599.607 2. NAIC 2 (a)264,301,376 ..40,184,287 67,263,213 ..7,028,675 ...264,301,376 ..244,251,125 ..249,496,882 ...181,385,124 .45,238,520 ..26,589,475 ..(8,114,026) ...181,385,124 ..191,920,143 ..181,739,439 4. NAIC 4 (a)3.488.514 .1,138,307 .752.406 ...3,488,514 ...3, 102, 613 ..2, 132,000 5. NAIC 5 (a) .. 43,079 6. NAIC 6 (a). 7. Total Bonds 7,161,086,315 599.090.132 344.290.907 (7,642,131)7,161,086,315 7,408,243,409 7,094,451,295 PREFERRED STOCK 8. NAIC 10 10. NAIC 3 93,322 46.661 46.661 93.322 93,322 11. NAIC 4 ... 12. NAIC 5. 0 13. NAIC 6 ... 93.322 0 46.661 93.322 46.661 93.322 Total Preferred Stock

(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\$0 ; NAIC 2 \$
---	------------------

599.090.132

344.337.568

7.161.179.637

7.161.179.637

7.408.290.070

7,094,544,617

(7.642.131)

15. Total Bonds and Preferred Stock

SCHEDULE DA - PART 1

Short-Term Investments

	Book/Adjusted	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest
	Carrying Value	Par value	Actual Cost	rear-to-Date	Year-to-Date
9199999 Totals	30,523,364	XXX	30,523,364	1,258	0

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	19,630,685	77,409,458
2.	Cost of short-term investments acquired	147,852,747	238, 156, 679
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	136,960,068	295,935,452
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,523,364	19,630,685
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	30,523,364	19,630,685

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	13,593,756
2.	Cost Paid/(Consideration Received) on additions	4, 179, 132
3.	Unrealized Valuation increase/(decrease)	(2,673,876)
4.	Total gain (loss) on termination recognized	4,341,041
5.	Considerations received/(paid) on terminations	
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	11,026,143
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	11,026,143

	SCHEDULE DB - PART B - VERIFICATION Futures Contracts
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)
3.1	Add:
	Change in variation margin on open contracts - Highly Effective Hedges
	3.11 Section 1, Column 15, current year to date minus
	3.12 Section 1, Column 15, prior year
	Change in variation margin on open contracts - All Other
	3.13 Section 1, Column 18, current year to date minus
	3.14 Section 1, Column 18, prior year
3.2	Add:
	Change in adjustment to basis of hedged item
	3.21 Section 1, Column 17, current year to date minus
	3.22 Section 1, Column 17, prior year
	Change in amount recognized
	3.23 Section 1, Column 19, current year to date not us
	3.24 Section 1, Column 19, prior year
3.3	Subtotal (Line 3.1 minus Line 3.2)
4.1	Cumulative variation margin on terminated contracts during the year
4.2	Less:
	4.21 Amount used to adjust basis of hedged item
	4.22 Amount recognized
4.3	Subtotal (Line 4.1 minus Line 4.2)
5.	Dispositions gains (losses) on contracts terminated in prior year:
	5.1 Total gain (loss) recognized for terminations in prior year
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7.	Deduct total nonadmitted amounts
8.	Statement value at end of current period (Line 6 minus Line 7)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open $N\ O\ N\ E$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open $N\ O\ N\ E$

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying	Value Check
1.	Part A, Section 1, Column 14	11,026,143	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		11,026,143
4.	Part D, Section 1, Column 5	36,407,498	
5.	Part D, Section 1, Column 6	(25,381,355)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Che	eck
7.	Part A, Section 1, Column 16	6,159,990	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		6, 159, 990
10.	Part D, Section 1, Column 8	36,407,498	
11.	Part D, Section 1, Column 9	(30,247,508)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure	: Check
13.	Part A, Section 1, Column 21	17,068,092	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	17,068,092	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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		
2.	Cost of cash equivalents acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE A - PART 2

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

		onomig / iii rioai =otat	07100011122711127122	THORE WINDE Builing the Burrent Quarter				
1			4	5	6	7	8	9
	Location							
	2	3	1					Additional
							Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Standard Plaza	Portland	OR	01/01/1958		0	0	2,605,359	8,906
	Portland	OR	01/01/1984			0	28,033,278	
0199999. Acquired by Purchase					0	0	30,638,637	984,461
					ļ			
					ļ			
0399999 - Totals					0	0	30,638,637	984,461

SCHEDULE A - PART 3

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

1	Location	on	4	5	6	7	8	Change in I	Book/Adjusted	Carrying V	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted		_		Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	_
						Improve-	Value Less	_	Year's	Current	Book/	0			Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other Than	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
			D: .			Changes	brances	Year's		Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	
Description of Description	0''	. .	Disposal	Name of Disselven	Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	year	ciation	Recognized	rances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
			··· 												<u> </u>			T	T
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						I			I									I	I
0399999 - Totals																			

	Showin	ng All Mortgage Loans ACQL	JIRED AND ADDIT	ΓΙΟΝS MADE During	the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
B5020603	BIRMINGHAM	AL		04/02/2015	3.875	3,200,000	0	4,953,00
B5012605	MONTGOMERY	AL		04/24/2015	4.750	1,350,000	0	2,375,0
B5021303	BENSON	AZ		04/29/2015	4.000	1,225,000	0	1,665,0
B5020402	FLAGSTAFF	AZAZ		04/28/2015	4.750	1,050,000	0	1,517,0
B5021306	GILBERT	AZ		04/30/2015 04/16/2015	4.750 4.250			1,517,00 1,104,00 2,874,00
W5011601	MESA	AZ		03/02/2015	6.125	2,090,000		
B5011308	PEORIA	AZ		04/30/2015	4.750		10,000	1,710,00
B5012602	PHOEN I X	AZ			3.750	1,550,000	0	3,214,0
B5020602	PHOENIX	AZ		04/09/2015	4.250	5,855,000	0	8,431,0
B5040206	PHOENIX	AZ		06/30/2015	4.375	750,000	0	1,002,0
B5040310	PHOENIX	AZ		06/19/2015	4.250	3,200,000	0	4,273,0
W4052201	PHOENIX	AZ		07/14/2014	6.500	0	17,454	1,665,66
B4111303 B5040305	SCOTTSDALE SEDONA	AZ		04/30/2015	5.000	2,400,000	0	3,216,00
B5031905	SEDUNA	AZAZ		06/11/2015 05/28/2015	4.250 5.250	1,500,000 680,000	0	
B5033001	TUCSON	AZ			3.875		n	1,047,00
B5040603	TUCSON	AZ		06/30/2015	4.500	366,000		813.00
W4051301	TUCSON	AZ		06/16/2014	5.625	0	104,040	3,471,00
W5031201	AGOURA HILLS	CA		04/29/2015	6.000	5, 170,000	0	13,668,00
B5012303	ANAHEIM	CA			4.000	1,900,000	0	3,556,00
B5021710	ANTIOCH	CA		04/29/2015	3.875	3,580,000	0	4,789,00
B5013004	AZUSA	CA		04/06/2015	3.900		0	1,070,00
B5041506	BLYTHE	CA		06/15/2015	3.875	2,100,000	0	2,985,00 2,964,00
W4112501	CHULA VISTA	CA		01/14/2015	5.375	0	375,918	2,964,00
B4120505	CITY OF INDUSTRY	CACA		04/24/2015 05/04/2015	4.375 4.125	1,700,000 4,650,000		2,448,00 6,370,00
B5041501	ESCONDIDO				4.375	2,700,000		
B5020605	FONTANA	CA		04/30/2015	4.500	1,800,000	0	
A4010505-1	GLENDORA	CA.		05/29/2015	4.875		0	2,154,00
A9030301-1	GLENDORA	CA		05/21/2015	4.500	662,680	0	1,973,00
B5012901	GLENDORA	CA		04/30/2015	4.250	1,100,000	0	1,535,00
B5012902	GLENDORA	CA		04/30/2015	4. 125		0	985,00
B5012903	GLENDORA	CA		04/30/2015	4.250	900,000	0	1,222,00 2,494,00
B5040602	GRANADA HILLS	CA		06/23/2015	4.000	1,600,000	0	2,494,00
B5030501	HANFORD	CA		06/01/2015	4.125			3,908,00
B5021802 W4032001	LA CANADA-FLINTRIDGE	CACA			4.000 6.250	350,000	199,504	1,552,00 3,378,25
B5021706	LEMON GROVE	CA		05/12/2015	4.125	825,000	199,504	1 287 00
B5021707	LEMON GROVE	CA		05/04/2015	4. 125	4, 150, 000	0	1,287,00 5,951,00
B5031304	LONG BEACH	CA		06/19/2015	4.750	1,985,000	0	2,691,00
A51110073F	LOS ANGELES	CA		04/10/2015	4.375		0	116,57
A51110073G	LOS ANGELES	CA		05/17/2015	4.455	143 , 182	0	
A51110073H	LOS ANGELES	CA		06/23/2015	4.555	148,678	0	199, 47
B5021711	LOS ANGELES	CA		05/06/2015	4.625	2,866,000	L0	4, 138, 00
B5032407	LOS ANGELES	CACA		06/10/2015	4.375 4.000		0	1,414,00
B5022602	MORGAN HILL	CA		04/08/2015 04/13/2015	4.000	2,130,000	o	5,719,00 3,045,00
B5030604	ONTARIO			05/28/2015	4.375	2,130,000	n	3,737,00
B5013005	PALMDALE	CA		04/16/2015	3.900		0	1,140,00
B5021712	POWAY	CA		04/30/2015	4. 125	4,100,000	0	5,492,00
B5022403	RAMONA	CA		05/08/2015	4.000	4,500,000	0	6,083,00
B5021305	REDWOOD CITY	CA			3.875	2,450,000	0	3,480,00
B5040203	REDWOOD CITY	CA			4. 125	3,100,000	0	4, 151, 00
B5040701	RIVERSIDE	CA		06/25/2015	4.375	16,000,000	o	26,220,00
W5040301	ROWLAND HEIGHTS	CA		05/27/2015	6.250	3,270,000	ļ0	5, 193, 00
B5011302	SAN DIEGOSAN DIEGO	CA		04/30/2015	4.750		ļ0	1,071,00
B5021713	SAN DIEGO	CACA		04/01/2015	4.750 4.250			1, 114, 00 1, 014, 00
B4032003	SAN JOSE	CA			4.750		70,691	
B5021709	SAN JOSE	CA		06/11/2015	4.000	4,000,000		7,016,00
B5040311	SAN LUIS OBISPO	CA			4.500	2,500,000	0	3 348 00
B5022503	SANTA ANA	CA		04/02/2015	4.250	4,000,000	0	5,775,00
B5013003	SANTA BARBARA	CA		04/29/2015	4.000	2,800,000	0	
B5011501	SANTA MONICA	CA	L	04/09/2015	4. 125	2,000,000	L0	2.724.00

		ng All Mortgage Loans AC			the Current Quarter			
1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
B5020507	SANTA MONICA	CA	туре	04/23/2015	4. 125	1,250,000	Aiter Acquisition	
W5030501	SANTA MONICA	CA		04/15/2015	5.500	10,200,770	0	16,359,000
B5031001	SEASIDE	CA		04/23/2015	4.750		0	1,000,000
B5013006	VALLEJO	CA		04/06/2015	3.900	1,650,000	0	2,205,000
B5010805	VERNON	CA		04/17/2015	4.500	900,000	0	1,755,000
B5022402	COLORADO SPRINGS	CO		04/28/2015	4.125	1,000,000	0	1,338,000
B2042502-1	DENVER	CO			4.625	1,000,000	0	4,945,000
B5021002 W5021101	DEWER	CO			4. 125 5. 000		0	1,105,000 22,944,000
B5031903	ENGLEWOOD	CO		05/15/2015	4.625	1,100,000	۰	1,467,000
B5031904	ENGLEWOOD	CO		05/15/2015	4.625	850,000	0	1,136,000
W5032401	LITTLETON	CO.		05/21/2015	5.625		0	11,496,000
B5012201	LONGMONT	CO		04/06/2015	4.000	1,000,000	0	1,335,000
B5030605	LOVELAND	CO		05/15/2015	4.000	6,300,000	0	12,090,000
A5012001	THORNTON	CO		03/29/2005	5.750	ļ0 ļ.	408, 273	1,580,000
B5040301	WASHINGTON	DC			3.875	9,200,000	0	
A5013102 B5030506	APOPKA BRADENTON	FLFL		04/08/2005	6. 125 3. 750	0	400,404	1,630,000
B5030508	BRADENTON BUSHNELL	FL		06/01/2015 06/01/2015	3.750	3,375,0002,640,000	 n	4,559,000 3,532,000
B5031901	CAPE CORAL	FI			4.500	2,840,000	0n	3,332,000
B5010902	DANIA	FL		04/10/2015	4.500	1,875,000		
A5020901	FLORIDA CITY	FL.		04/22/2005	5.875	o L		1,129,000
B5021702	FLORIDA CITY	FL		05/22/2015	4.000	840,000	0	2,170,000
B5020201	FORT MYERS	FL		04/28/2015	4.000		0	1, 185, 000
B5030507	HUDSON	FL		06/01/2015	3.750	3,225,000	0	4,340,000
B5031301	JACKSONVILLE JACKSONVILLE	FL		05/28/2015	4.375		0	981,000
B5041405	JACKSONVILLE	FI		06/05/2015	3.750	1,900,000 1,350,000		2,930,000 2,329,000
B5030511	LARGO	FI			3.750	3,050,000	٥	4,220,000
B5032501	MIAMI	FI			4.125	1,000,000	0	2,055,000
B5040604	MIAMI	FL		06/26/2015	4.500	805,000	0	1,150,000
B5030509	NOKOMIS	FL			3.750	3,995,000	0	6, 188, 000
B5041504	PALATKA	FL		06/30/2015	4.250	1,500,000	0	2,089,000
B5021705	PENSACOLA	FL		04/15/2015	4.000	1,890,000	0	2,580,000
B5030510	PORT CHARLOTTE	FL		06/01/2015	3.750	3,995,000	0	5,674,000
B5022002 B5022601	SAINT CLOUD	rt		05/15/2015 04/13/2015	4.250 4.250	1,525,000 1,400,000	0	2,398,000 2,411,000
B5031602	TAMPA	FI		05/28/2015	4.500	1,450,000	٥	
B5031902	TAMPA	FI		06/10/2015	4.125	5,200,000	0	
B5021803	ALPHARETTA	GA		04/27/2015	4.375	1,100,000	0	1,466,000
B5022709	ATHENS	GA		05/15/2015	4. 125	1,400,000	0	1,897,000
B5022710	ATHENS	GA			4.125		0	1,580,000
B5031305	ATHENS	GA		05/21/2015	4.250		0	1, 197, 000
B5032001	ATLANTA	GA		05/29/2015	4.250	3,800,000	0	
B5040901	CANTON	GAGA			4.000	1,300,000	0	1,810,000
B5012801	KEMESAW	GAGA		05/20/2015 04/20/2015	3.875 5.000	4,000,000 1,500,000		5,346,000 2,487,000
B5021102	LITHIA SPRINGS	GA		04/20/2015	4.250	1,050,000	n	
B5041401	MACON				4.250	3,275,000	0n	4,370,000
B2102601	PEMBROKE	GA		12/14/2012	5.000	0	8,483	
B4120801	ROME	GA		05/29/2015	6.250	750,000	0	1,543,000
B5020512	WARNER ROBINS	GA		05/15/2015	4.250	2,050,000	0	2,881,000
B5022712	BRADLEY	<u> </u>		05/07/2015	4.500	1,340,000	o	1,794,000
B5022502	CHICAGO	[05/11/2015	3.625	800,000	0	1,665,000
B5011307 B5030402	OSWEGO	IN		04/16/2015	4.750 4.375	2,502,500 1,100,000	0	3,351,000 1,471,000
B5040304	MISHAWAKA	IN			4.250	1,100,000	۰	
B4120903	NEW ORLEANS	LA		01/30/2015	4.500	1,900,000		2,816,000
B5010903	WEST YARMOUTH	MA		04/15/2015	4.000	900,000	0	1,214,000
B5021804	ANNAPOLIS	MD		05/13/2015	3.875	1,000,000	0	2,765,000
B5032404	GAITHERSBURG	MD		05/28/2015	4.000	3,825,000	0	5,111,000
B5041304	PASADENA	MD			4.375	2,000,000	0	2,675,000
B4080603	SEVERN	MD		09/29/2014	5.750	0	101,776	1,920,400
B4120202	TIMONIUM	MD		05/08/2015	3.875	9,750,000	0	15,415,000
B5012703	I UIIOUN	MU		04/22/2015	4. 125	1,250,000	0	2,186,000

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

	Showin	g All Mortgage Loans AC	QUIRED AND ADDIT	TIONS MADE During	the Current Quarter			
1	Location			5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
35030901	DETROIT	MI		06/10/2015	5.000	1,170,000	0	1,563,00
4122201	DETROIT	MI		02/24/2015	6.500	0	112, 113	2,158,40
5032402	EAST LANSING	MI		06/17/2015	4.125	1,580,000	0	2,727,00
40821015 5011305	FARMINGTON HILLS	MI		12/10/2014	5.000 4.750		334,504	678,65
5021703	FARMINGTON HILLS	MI		04/01/2015 05/08/2015	4.750			
5033002	GRAND RAPIDS	MI			4.625	1, 150,000	₀ }	1,955,00
5042101	GRAND RAPIDS	MI			4.200	2,700,000	0	4,157,00
4111001	GRAND RAPIDS	MI			6.375	0	35, 162	
4080702	HOMER	MI		10/24/2014	5.500	0		2,375,00
5011304	STERLING HEIGHTS	MI		04/16/2015	4.750	630,000	0	842,0
5022701	GOLDEN VALLEY	MN		06/05/2015	3.750	5,000,000		6,724,00
5032703 5022005	ST. MICHAEL	MN		05/29/2015 04/23/2015	4. 125 5.000		0	2,477,0
5031801	BOONE	NC		04/23/2015	4.250	2,385,000	٠٠	2,527,0
5020604	GREENSBORO	NC			3.875	1,225,000	⁰	
5030602	GREENSBORO	NC.			4.375	1,000,000	0	1,997,00
5013001	HICKORY	NC		04/17/2015	4. 125	1,650,000		2,566,00
5042103	PINEVILLE	NC		06/30/2015	4.125	4, 125,000	0	5,570,00
5031802	EATONTOWN	NJ		05/27/2015	4.500	6,857,516	0	14,869,00
5022711	GALLOWAY	NJ			5.500	2,200,000	0	3,039,00
5020506	KEARNY	NJ		05/12/2015	3.750			2,147,00
5020902 5031201	WEST DEPTFORD	NJNJ.		04/01/2015	4.000 4.375	1,350,000		1,969,00
5021902	WOODBURY	NJNJ			3.875	9,000,000		8,615,00 12,072,00
5010603	ALBUQUERQUE	NM		04/02/2015	4.250	1,380,000	0	1,864,00
5020905	LAS VEGAS	NV		04/01/2015	3.750	1,260,000	0	1,702,00
5021004	NORTH LAS VEGAS	NV		05/01/2015	3.625	2,350,000	0	3,301,00
5012301	BUFFALO	NY		04/14/2015	3.875	1, 180, 000	0	1,611,00
5042702	NEW YORK	NY		06/22/2015	4.000	3,500,000	0	4,682,00
5040207	CANNON BEACH	OR		05/29/2015	4.375	10,000,000		14,501,00
50402085030503	CANNON BEACH	OR		05/29/2015	4.375 4.125			
5011309	PORTLAND	OR			4.375			
5012603	PORTLAND	OR		06/02/2015	3.750	1, 150,000	o	3,229,0
5012804	PORTLAND	OR .		04/24/2015	4.375	1,000,000	0	2,965,0
5020502	PORTLAND	OR		04/15/2015	3.750	3,000,000	0	4,008,0
5022302	PORTLAND	0R			4. 125	5,900,000	0	7,865,0
5031101	PORTLAND	OR		05/29/2015	4. 125	2,050,000	0	2,735,0
5031202	PORTLAND	OR		06/05/2015	4. 125	600,000		
7102001	REDMOND	OROROR		11/02/2007	4.250	0	384,833	2,029,6
5031002 5032702	REDMOND	OR		04/17/2015 05/28/2015	4.250 4.250	510,000 1,550,000		
5030502	SEASIDE	OR		06/01/2015	4.125	1,880,000	⁰	2,175,00
5032102	SHERWOOD	OR			4, 125		1,017,372	3,707,0
5021001	SHERWOOD	OR		04/22/2015	3.950	1,750,000		2,624,0
5031303	THE DALLES	OR		05/29/2015	4.500	7,400,000	0	9,870,00
5021801	TUALATIN	OR		06/05/2015	4.625	2,500,000	0	3,360,0
5031601	WEST LINN	OR		06/16/2015	4.250		0	1,426,00
5031103	WILSONVILLE	OR		05/29/2015	3.875	1,100,000	ŏ	2,917,00
022708 062202-1	COLUMB1A GREENVILLE	SCSC.			5. 125 4.375			
111702	GREENVILLE	SC		06/17/2015	4.000	1.100.000		2,405,0 1,960,0
121706-1	NASHVILLE	TN			4.500	600,000		1,904,0
121102	PLEASANT VIEW	TN.		04/09/2015	4.875	2,000,000	0	
042002	ARLINGTON	TX		06/19/2015	4.250	2,200,000		2,973,0
022303	AUSTIN	TX		04/24/2015	4.000		0	1, 137, 0
022704	AUSTIN	TX			4.000	1,900,000	0	2,555,0
022706	AUSTIN	<u>TX</u>			4.000	1,850,000	0	2,594,0
031102	AUSTIN	TX		05/26/2015	4.375	960,000	ŏ	2,040,0
041303 051302	AUST IN	TXTX		06/25/2015 06/19/2015	4. 125 4. 375	2,600,000	<u>/</u>	3,512,0 6,885,0
5012304	BASTROP	TX		04/17/2015	4.375			
3051705-1	DALLAS	TX.		05/15/2015	4.875	625,000		4,671,00
5021101	DALLAS	TX		06/01/2015	3.500	1.675.000		2.274.00

SCHEDULE B - PART 2

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

		Mortgage Loans ACC		IONS MADE During				
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
B5020202	DEER PARK	TX		05/15/2015	4.500		0	2,238,00
B5020202 B5012002	FORT WORTH	TX		05/15/2015	3.500	2,100,000	0	2,868,00
B5040204	GARLAND	TX		06/26/2015	4.625		0	
B5030401	GRAPEVINE	TX		05/15/2015	4. 125	1,650,000	0	2,201,00
B5042301	HASLET	TX		06/19/2015	4.000	800,000	0	1,084,00
B5020203	HOUSTON	TX		04/23/2015	4.250	2,100,000	0	2,802,00
B5021301	HOUSTON	TX		04/14/2015	4.000	2,900,000	0	3,869,00
B5033101	HOUSTON	TX		06/12/2015	4.500	1,900,000	0	2,653,00
B5033102	HOUSTON .	TX		06/10/2015	4.250	2,350,000	0	3,224,00
B5040201	HOUSTON	TX		06/11/2015	3.875	8,000,000	0	14,813,00
B5040202	HOUSTON	TX		06/15/2015	4.000	4,000,000	0	5,758,00
B5041001	HOUSTON	TX			4.500		0	1,438,00
B5042703	HOUSTON	TX			4.125	2,150,000	0	2,909,00
W4112001	HOUSTON	TX		12/30/2014	6.250	0	100,000	3,922,00
B4123101	IRVING	TX		05/01/2015	4.250	1,750,000	0	
B4070303	LEAGUE CITY	TX			4.500	0	750 , 738	1,144,66
B5030205	LEWISVILLE	TX		04/17/2015	3.750	1,500,000	0	2,293,00
B5032401	MADISONVILLE	TX		06/12/2015	4.000	1,800,000	0	2,399,00
B5021302	MAGNOLIA	TX		04/15/2015	4. 125	1,700,000	0	
B5010905	MCK I NNEY	TX		04/23/2015	4.625	1,050,000	0	1,874,00
B1042701-1	MIDLAND	TX		05/15/2015	5.625	500,000	0	2,984,00
B5022705	ROANOKE	TX		05/29/2015	4.000	1,900,000	0	2,577,00
B5012803	ROCKPORT	TX		04/16/2015	4.250	1,300,000	0	
B5032301	ROUND ROCK	TX		05/18/2015	4.250	1,600,000	0	2,136,00
B5012806	SAN ANTONIO	TX		04/10/2015	4.000	2,845,000	0	
B5041408	SAN ANTONIO	TX.		06/23/2015	4.250	1,140,000	0	1,581,00
B4111003	SAN MARCOS	TX		01/26/2015	4.500	0	185,378	1,717,00
B4111301	SEMINOLE	TX		02/27/2015	4.375	0	241, 107	1,359,57
B5040601	SPRING	TX			4.250	1,000,000	241, 107	1,662,00
B5020906	SPRING BRANCH	TX.		04/13/2015	3.875	2,695,000	0	3,669,00
B5031203	CLEARFIELD	UT		04/28/2015	4.125	3,150,000	n	4,436,00
B5041407	OREM	UT			4.125	1,870,000	n	2,745,00
B3110605	PAYSON	UT		03/27/2014	5.125	1,070,000		9,171,00
B4111401	RICHFIELD	UT		04/01/2015	5. 125	1,625,000		2,457,00
B4121804	SALT LAKE CITY	UT		05/11/2015	4.500	825,000	n	1,106,00
B5021901	SPRINGVILLE	UT		05/27/2015	4.625	5,000,000	n	7,459,00
B5032405	RICHNOVD	VA			4.125		n	12,389,00
W5042201	STAFFORD	VA		05/29/2015	6.000	4,000,000	n	14, 195, 00
B5020401	BELLEVUE	WA.		05/06/2015	4.375	1,750,000	n	5,481,00
A5022804	EVERETT	WA		05/06/2005	5.875	1,750,000	757, 265	2,837,00
B5021704	KENT	WA		05/06/2015	4.000	810.000		1,102,00
B5040303	KENT				4.125		···································	6,032,00
B5031803	MUKILTEO			04/24/2015	4.375	3,600,000	۰۰۰۰ ۱	5,497,00
B5030504	POULSBO	WA		06/01/2015	4.125	1,960,000	۰۰۰۰ ۱	
B5032302	PULLMAN	WA		05/11/2015	4.500	1,900,000	···································	2,963,00
W5032402	SEATTLE			05/15/2015	5.625		···································	
B5030505	SEQUIM			06/01/2015	4.125	1,885,000	۰۰۰۰ ا	
B5010601	SPOKANE			04/01/2015	4.875	2,100,000	···································	3,421,00
B5042303	EAU CLAIRE			06/30/2015	4.125		···································	
B5012904	MADISON	WI		04/08/2015	4. 125		···································	11,480,00
					4. 123		U	
	standing - Commercial mortgages-all other					525,691,798	7,435,306	911,483,77
0899999. Total Mortgages in						525,691,798	7,435,306	911,483,77
1699999. Total - Restructured	d Mortgages					0	0	
	with overdue interest over 90 days					0	0	
A7011802A	RED BLUFF	CA		12/19/2014	10.750	0	25,000	1,472,00
		onon		12/ 13/ 20 14	10.730			
	ess of foreclosure-Commercial mortgages-all other					0	25,000	1,472,00
	n the process of forcelecure					Λ.	25,000	1,472,00
3299999. Total - Mortgages in 3399999 - Totals	if the process of foreclosure					0	23,000	1,472,00

						Loans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)			Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
		State	туре				(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value			Disposai	Disposai	Disposai
B3081401 B1042605	BIRMINGHAM JACKSONVILLE	AL		11/04/2013 07/28/2011	06/30/2015 06/09/2015	1,076,990	0	0	0	0	0	0	1,069,115	1,069,115 609,047	0	0	0
A5012501	FLAGSTAFF	AZ		04/14/2005	04/28/2015	454,818	٥	0	0	0	0	0	448,544		0	0	0
A7060703	GILBERT	AZ		08/13/2007	05/04/2015		٥٥	0			0	0	542.415		0	0	0
B2100203	GILBERT	AZ		11/30/2012	04/17/2015	1,284,311	0	0	0	0	0	0	1,276,029	1,276,029	0	0	0
B3031501	LAKE HAVASU CITY	AZ		06/07/2013	05/04/2015	1,425,847	0	0	0	0	0	0	1,417,301	1,417,301	0	0	0
B1051201	MESA	AZ.		07/27/2011	04/13/2015		0	0	0	0	0	0	838,660	838,660	0	0	0
A5041303	PHOENIX	AZ		06/24/2005	06/30/2015	197 , 122	0	0	0	0	0	0	193,759	193,759	0	0	0
A5050903	PHOENIX	AZ		06/20/2005	06/25/2015	363,385	0	0	0	0	0	0	357,052	357,052	0	0	0
A6081605	PHOENIX	AZ		12/31/2006	06/17/2015	3,841,503	0	0	0	0	0	0	3,821,249	3,821,249	0	0	0
B0040509	PHOENIX	AZ		06/01/2010	06/17/2015	403,377	0	0	0	0	0	0	400 , 199	400 , 199	0	0	0
B1042601	SCOTTSDALE	AZ	ļ	06/17/2011	05/13/2015	1,279,430	0	0	ļ0	ļ0	ļ0	ļ0	1,272,578	1,272,578	0	ļ0	ļ0
A5012802	TEMPE	AZ		03/14/2005	05/29/2015		0	ļ0	ļō	ļ <u>0</u>	ļ0	ļ0	359,980	359,980	0	0	ļō
A5031702	TUCSON	AZ		05/12/2005	06/30/2015		0	0	0	0	0	0	180,331	180,331	0	0	0
A1091901 B0032507	ANAHE I M	CACA		12/03/2001 06/01/2010	04/14/2015 05/29/2015	68,392 1,234,826	0	0	0	0	0	0	60,047 1,227,157	60,047	0	0	0
A4100403	DUBLIN	CA		03/28/2005	06/16/2015		۰	0		0			703,262				0
A5032205	ELK GROVE	CA		06/22/2005	04/01/2015		o	n	n	n	n	n	489,652	489,652	n	n	n
A8030608	ESCOND I DO	CA		06/04/2008	06/22/2015	20,498	0	0	0	0	0	0	11.790	11.790	0	0	0
A5072205	FRESNO	CA		12/31/2006	04/13/2015	14.507	0	0	0	0	0	0	10,620	10.620	0	0	0
A7052103	FRESNO	CA		08/14/2007	04/16/2015	1,376,792	0	0	0	0	0	0	1,366,241	1,366,241	0	0	0
A5052002	GILROY	CA		07/22/2005	05/07/2015		0	0	0	0	0	0	628,869	628,869	0	0	0
A5031003	LA CANADA FLINTRIDGE	CA		06/13/2005	05/15/2015	174,788	0	0	0	0	0	0	168, 144		0	0	0
A4033104	LONG BEACH	CA		06/29/2004	04/24/2015	388,476	0	0	0	0	0	0	369,756	369,756	0	0	0
A5030706	LOS ANGELES	CA		05/19/2005	06/10/2015		0	0	0	0	0	0	282,386	282,386	0	0	0
A5041304	LOS ANGELES	CA		06/09/2005	06/30/2015	480,004	0	0	0	0	0	0	471,817	471,817	0	0	0
B0041402	LOS ANGELES	CA		06/30/2010	05/08/2015	1,573,732	0	0	0	0	0	0	1,564,540	1,564,540	0	0	0
A7110701	MENLO PARK	CA		01/18/2008	05/11/2015	197,937 2,426,921	0	0	0	0	0	0	196,496	196,496	0	0	0
A7120417 B0040508	MONROVIA	CA		04/03/2008	04/08/2015 05/15/2015		0	0	0	0	0		2,409,443	2,409,443 2,312,791	0	0	0
A5022802	NATIONAL CITY	CA		05/23/2005	04/08/2015	1,005,247	٥٠٠٠	0	0	0	0	0	987,797	987,797	0	0 n	0
A5051004	NEWPORT BEACH	CA		07/22/2005	05/08/2015	955,023		0	0	0	0	0	945,551	945,551	0	0	0
B2021702	NORTH HILLS	CA		05/09/2012	04/03/2015	516,234	0	0	0	0	0	0	513.258	513.258	0	0	0
B4010303	OCEANSIDE	CA		03/20/2014	05/27/2015	134 , 192	0	0	0	0	0	0	133,553	133,553	0	0	0
A9012701	ONTARIO	CA		03/31/2009	06/30/2015		0	0	0	0	0	0	438,876	438,876	0	0	0
B0032906	ONTARIO	CA		05/28/2010	05/28/2015	1, 131, 047	0	0	0	0	0	0	1, 124, 289	1, 124, 289	0	0	0
B3071205	RANCHO CORDOVA	CA		10/11/2013	05/07/2015	1,220,020	0	0	0	0	0	0	1,213,355	1,213,355	0	0	0
A5060304	RANCHO CUCAMONGA	CA		08/15/2005	06/30/2015		0	0	0	0	0	0	180,617	180,617	0	0	0
A5100302	RANCHO DOMINGUEZ	CA		12/31/2006	04/21/2015	1,089,260	0	0	ō	ļ0	ļ0	0	1,078,880	1,078,880	0	0	ļō
A4041904 A40419043	REDWOOD CITY	CACA		07/15/2004	06/30/2015		0	0	0	0	0	<u>0</u>	1,088,735	1,088,735	0	0	0
A40419043	SACRAMENTO	CACA		06/29/200712/31/2006	06/30/2015	1,119,110	0	ļ0	0	0	·0	<u>0</u>	1,110,286	1,110,286 205,011	0	0	ļ0
A7091202	SACRAMENTO			12/31/2006	04/03/2015		0 n	n	n	n	n	n	433.260	433,260	n	n	n
A8070802	SACRAMENTO	CA.		08/27/2008	06/05/2015	1,110,719	o	n	n	n	n	n	1, 101, 227	1, 101, 227	n	n	n
A9102701	SAN DIEGO	CA		12/14/2009	06/12/2015	283,432	0	0	0	0	0	0	281,282	281,282	0	0	0
A5042206	SAN DIMAS	CA		07/11/2005	05/29/2015		0	0	0	0	0	0	512,879	512,879	0	0	0
A1022204	SAN FRANCISCO	CA		06/01/2001	06/18/2015	155 , 138	0	0	0	0	0	0	128,999	128,999	0	0	0
A5020303	SAN FRANCISCO	CA		04/07/2005	04/29/2015	32,316	0	0	0	0	0	0	13,004	13,004	0	0	0
A5102501	SAN JOSE	CA		12/31/2006	06/11/2015	1,326,266	0	0	0	0	0	0	1,313,438	1,313,438	0	0	0
A7042501	SAN LUIS OBISPO	CA	ļ	06/26/2007	06/10/2015		0	ļ0	0	0	ļ0	ļ0	650,718	650,718	0	0	0
A4122802	SAN MARCOS	CA		03/10/2005	06/11/2015	211,670	0	0	0	0	0	0	203 , 182		0	0	0
A4090801	SANTA CRUZ	CA		11/30/2004	04/30/2015		0	0	ō	ļō	0	0	706 , 142	706,142	0	0	ļō
A6061404	SANTA MARIA	CA		08/31/2006	05/26/2015		0	0	0	0	ļ0	<u>0</u>	808,674	808,674	0	ō	0
B1021105 A5021005	TEMECULA	CA		04/18/201105/12/2005	06/19/2015		0	0	0	0	0	0	338,990	338,990	0	0	0
A2081508	VERNON	CA		11/21/2002	04/17/2015		٠٥	0	0	0 n	0	0			0	0	0
A8120101	VERNON	CA		02/12/2009	04/17/2015		o	n	0	u	0	n	281,764	281,764	n	n	n
B0060701	WEST HOLLYWOOD	CA CA		07/29/2010	04/10/2015	1,678,315	n	n	n	n	n	n	1,662,568		n	n	n
B0030402	COMMERCE CITY	CO		04/22/2010	04/15/2015		0	0	0	0		0			n	0	
B3081402	COMMERCE CITY	CO		11/06/2013	06/29/2015	532.867	0	0	0	0	0	0	526.375		0	0	0

						Loans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	_ Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		a	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2032101 A6110303	PARKER			05/30/2012	04/29/2015 04/15/2015	288, 129	0	0	0	0	0	0	286,520 611,795	286,520 611,795	0	0	0
A5012001	THORNTON	CO		03/29/2005	05/21/2015	430,840	 0	0	0	0	0	0	834,696		0	0	0
B2022806	BONITA SPRINGS	FI		05/25/2012	05/19/2015		00	0	0	0	0	0	807,389	807,389	0	0	0
B0032503	CAPE CORAL	FL.		07/23/2010	06/15/2015	1,756,672	0	0	0	0	0	0	1,746,167	1,746,167	0	0	0
A5020901	FLORIDA CITY	FL		04/22/2005	05/22/2015	283,531	0	0	0	0	0	0	544,578	544,578	0	0	0
A7082202	FORT MYERS	FL		11/16/2007	04/30/2015	845,294	0	0	0	0	0	0	837 , 624	837,624	0	0	0
A2042401	JACKSONVILLE	FL		06/27/2002	04/14/2015		0	0	0	0	0	0	648,293	648,293	0	0	0
B0072905	JACKSONVILLE	.		10/28/2010	04/14/2015	209,452	0	0	0	0	0	0	208,300	208,300	0	0	0
A5070801	ORLANDO PLANT CITY	.	-	08/26/2005 .04/06/2012	06/26/2015	238,069 363,068	0 n	0	0	0	0 n	0	235,699 360,891	235,699 360,891	0		0
B1030402	ST PETERSBURG	FI	·	06/28/2011	06/04/2015		ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	675,311	675,311	n	n	n
A5021501	ATLANTA	GA	I	05/03/2005	05/29/2015	499, 101	0	0	0	0	0	0	494,544	494,544	0	0	0
B2011804	BRUNSWICK	GA		03/29/2012	06/30/2015	6, 125, 519	0	0	0	0	0	0	6,087,476	6,087,476	0	0	0
B0020104	NORCROSS	GA		04/29/2010	04/28/2015		0	0	0	0	0	0	1,971,887	1,971,887	0	0	0
A6121622	ROME	GA	-	02/27/2007	05/29/2015	250,326	0	0	0	0	0	0	243,445	243,445	0	0	0
A8020605	SAVANNAH	GA		04/01/2008	06/01/2015		0	0	0	0	0	0	874,599	874,599	0	0	0
A5012902 A7010202	ANKENY	IA	-}	04/29/2005	05/19/2015		0		0	} <u>0</u>	<u>0</u>	0	180 , 119	180 , 119 723 , 730	0		0
A7010202	B01SE	u		03/20/2007	05/21/2015 05/21/2015		u	0	0	0	0	0	723,730 785,135		0	0	0
A7010204	BOISE	ID		03/20/2007	05/21/2015	612,272	٥٥	0		0	0	0	607,329	607,329	0 n	0	0
B0032904	JOLIET	IL		05/28/2010	05/22/2015	3,311,666	0	0	0	0	0	0	3.292.476	3,292,476	0	0	0
B00329043	JOLIET	IL		12/14/2011	05/22/2015	1,947,019	0	0	0	0	0	0	1,935,011	1,935,011	0	0	0
B0062501	OLATHE	KS		09/30/2010	06/08/2015	494,351	0	0	0	0	0	0	491,105	491 , 105	0	0	0
A8020804	OVERLAND PARK	KS	-	03/28/2008	05/06/2015	303,810	0	0	0	0	0	0	299,701	299,701	0	0	0
A5060303	RADCLIFF	KY		08/25/2005	06/01/2015	675,519	0	0	0	0	0	0	668,795	668,795	0	0	0
B0030503 A7040203	FAIRHAVENGLOUCESTER	MA		05/10/2010 07/30/2007	04/29/2015 05/01/2015	922,267 275,614	0	0	0	0	0	0	916,673 273,485	916,673 273,485	0	0	0
A5062401	HAVERHILL	ΜΑ ΜΔ		09/12/2005	06/03/2015		0	0	0	o	0		589,069	589,069	0 n	0	0
A4063005	WEST YARMOUTH	MA		09/22/2004	04/15/2015		0	0	0	0	0	0	430,376	430,376	0	0	0
A5021701	TOWSON	,MD,		04/25/2005	04/22/2015	421,927	0	0	0	0	0	0	414,523	414,523	0	0	0
A9091801	PORTLAND	ME		02/26/2010	04/24/2015	560,589	0	0	0	0	0	0	558,217	558,217	0	0	0
A9091802	PORTLAND	ME	-	01/25/2010	04/24/2015	397 , 984	0	0	0	0	0	0	396,302	396,302	0	0	0
A90918023	PORTLAND	ME		12/22/2011	04/24/2015		0	0	0	0	0	0	18,110	18,110	0	0	0
A5021103	EAST LANSINGFARMINGTON HILLS	MI		05/06/2005 03/03/2005	06/17/2015 05/08/2015	794,504 47,439	0	0	0	0	0	0			0	0	0
A5032304	GRAND RAPIDS	MI		06/15/2005	04/01/2015	637,719	 0	0	0	0	0	0	631,481	631.481	0	0	
A5060804	GRAND RAPIDS	MI		08/30/2005	06/22/2015		0	0	0	0	0	0	547,923	547,923	0	0	0
A8041001	TAYLOR			06/12/2008	05/22/2015	311,451	0	0	0	0	0	0	310,017	310,017	0	0	0
A5030904	ELK RIVER	MN		06/03/2005	04/30/2015		0	0	0	0	0	0	859,461	859,461	0	0	0
B0051005	MINNEAPOLIS	MN		07/08/2010	06/03/2015	1,109,955	0	0	0	0	0	0	1,099,886	1,099,886	0	0	0
A5052602	SAVAGE	MN		08/17/2005	06/01/2015	490,894	0	0	0	ļ0	ļ0	0	486,010	486,010	0	ļ0	0
B2051420	ST PAULST. LOUIS	MN	-	09/12/201212/22/2011	06/26/2015	1,514,604 880,799	0	0	0	0	<u>0</u>	0	1,502,366 875,470	1,502,366 875,470	0		0
B1090205-1	ST. LOUIS	MO	·	05/01/2014	06/30/2015	204,850	 n	n	n	n	n	n	203,521	203,521	n	n	n
B1101802	ST. LOUIS	MO	<u> </u>	01/30/2012	06/30/2015	2,343,498	0	0	0	0	0	0	2,330,306	2,330,306	0	0	0
B1032403	BURLINGTON	NC		07/08/2011	06/09/2015		0	0	0	0	0	0	1,340,751	1,340,751	0	0	0
B0032902	DURHAM	NC		06/01/2010	04/13/2015	1,678,529	0	0	0	0	0	0	1,664,610	1,664,610	0	0	0
B0032401	MATTHEWS	NCNC	-}	05/27/2010	05/21/2015	1,123,917	0	0	0	0	0	0	1, 116, 781	1, 116, 781	0	0	0
B1072601	RALEIGH	NC	-}	11/09/2011	04/16/2015	1,113,342	0	ļ0	0	ļ0	ļ0	0	1,107,093	1, 107, 093	0	ļ0	ļ0
A8090303 A5041301	WILSONKEARNY		-	11/19/2008	06/09/2015	2,051,983 229,575	0	0	0	0	0	0	2,034,323	2,034,323 226,468	0	ļ0	0
A5041301	PATERSON		·	07/07/2005	05/12/2015 05/21/2015	229,575	0 n	0	0	0	0 n	0	226 , 468	226 , 468	0	0	0
A4121001	WEST DEPTFORD	N.I	·	03/01/2005	04/01/2015		ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	603,236		n	n	n
A4100101	ALBUQUERQUE	NM.	I	12/20/2004	06/11/2015	1,110,142	0	0	0	0	0	0	1,089,940	1,089,940	0	0	0
A7043002	ALBUQUERQUE			07/25/2007	06/29/2015	1, 121, 113	0	0	0	0	0	0	1,112,343	1,112,343	0	0	0
A6030102	SPARKS	NV	.	12/31/2006	06/11/2015	358,739	0	0	0	0	0	0	355,527	355,527	0	0	0
A5021104	BUFFALO	NY	-}	04/21/2005	06/30/2015	329,751	0	0	0	0	0	0	325 , 162	325 , 162	0	0	0
A5090905	BUFFALO	NY	-	11/30/2005	04/13/2015	336,478	0	0	0	0	ļ0	0	332,089	332,089	0	0	0
LANDA2903		NIV	1	07/20/2005	1 (16/2/17/2015	1 163 90¢	n	n	1	ı n	n n	n n	1 151 600	1 151 600	n	n	1 //

				Showing A	All Mortgage I	Loans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign	Darkerd	T-4-1
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			١.	Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	011	0	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City LANCASTER	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5041104	QUEENS	NYNY.		06/30/2005	04/01/2015	37,083	0 n	0	0	0	0	0	21,315 660,868	21,315	 0	0	10
A5030105	AVON	OH		05/20/2010	06/01/2015		0	0	0	0	0	0	28,974	28,974	0	0	0
A4030310	BRUNSWICK	OH		12/31/2006	04/16/2015	541,608	0	0	0	0	0	0	533,201	533,201	0	0	0
B0042103	CINCINNATI	0H		08/02/2010	06/04/2015	2,459,540	0	0	0	0	0	0	2,440,938	2,440,938	0	0	0
B2020605	COLUMBUS	OH	· · · · · · · · · · · · · · · · · · ·	03/30/2012	04/09/2015	713,507	0	0	0	0	0	0	709,060	709,060	0	0	0
A3082703A7102028	STRONGSVILLE	OH		11/20/2003	05/28/2015	2,410,022 7,647,000	0	0	0	0	0	0	2,410,022	2,410,022 7,647,000	0	0	0
A7102028	PORTLAND	UK		05/12/2005	05/29/2015		0	0	0	0	0	0	7,647,000 1,062,035	1,062,035	٥	0	
A5030702	PORTLAND	OR		03/12/2005	05/29/2015		0	0	0	0	0	0	261,033	261,033	0	0	0
A7061102	PORTLAND	OR		08/10/2007	04/15/2015	426,026	0	0	0	0	0	0	422,803	422,803	0	0	0
A5050604	REDMOND	OR		06/27/2005	04/17/2015	438,849	0	0	0	0	0	0	434,360	434,360	0	0	0
A5050305	SALEM	OR	-	07/14/2005	05/28/2015	674,877	0	0	0	0	0	0	668 , 183	668 , 183	0	0	ļ0
B0032602 B1050302	SALEM SALEM	OR	· 	05/27/2010 07/15/2011	06/09/2015		0	0	0	0	0	0	1,126,732 6,465,903	1, 126, 732 6, 465, 903	0	0	ļ0
A6031506	WEST LINN	UK	·	12/31/2006	06/23/2015	432,425	u	n	0 n	0 n	n	0 n		428.645	u	0 n	n
B1061701	LAURENS	SC	<u> </u>	08/15/2011	06/09/2015	823,096	0	0	0	0	0	0	817,989	817,989	0	0	0
A5031501	SANTEE	SC		06/14/2005	04/23/2015	203,993	0	0	0	0	0	0	200,463	200,463	0	0	0
B3101003	JEFFERSON CITY	TN		12/19/2013	06/09/2015	1,360,756	0	0	0	0	0	0	1,353,012	1,353,012	0	0	0
A5052702	PLEASANT VIEW	TN		07/18/2005	04/09/2015	1,807,996	0	0	0	0	0	0	1,783,754	1,783,754	0	0	ļ0
A5050904	AUSTINBASTROP	TX	-	07/14/2005	05/26/2015 04/17/2015	478,064 408,477	0	0	0	0	0	0	473,372	473,372 404,479	0	0	0
A8022801	BROWNSVILLE	TX		06/10/2005	06/03/2015	3,475,037	u	0	0	0	0	0	404,479 3,450,346	3,450,346	٥	0	
A5060309	CIBOLO	TX		08/15/2005	06/08/2015	314,686	0	0	0	0	0	0	310,466	310,466	0	0	0
A8021305	COLLEGE STATION	TX		04/04/2008	04/02/2015		0	0	0	0	0	0	373,464	373,464	0	0	0
A5012505	DALLAS	TX		05/05/2005	06/26/2015	491,456	0	0	0	0	0	0	484,681	484,681	0	0	0
A5020201	DALLAS	TX	· · · · · · · · · · · · · · · · · · ·	04/08/2005	04/29/2015	359,451	0	0	0	0	0	0	354,577	354,577	0	0	0
A5032301A8022602	GARLAND	TXTX		06/10/2005	06/26/2015	219,992 457,784	0	0	0	0	0	0	217,863 454,468	217,863 454,468	0	0	0
A5011001	HOUSTON	TX		04/05/2005	04/10/2015	574, 137	0 0	0	0	0	0	0	568,425	568,425	 0	0	0
A6101304	HOUSTON	TX		12/13/2006	05/22/2015		0	0	0	0	0	0	527,626	527,626	0	0	
A7051705	HOUSTON	TX		08/06/2007	05/08/2015	458,657	0	0	0	0	0	0	454,861	454,861	0	0	0
A5030704	LEWISVILLE	TX		05/06/2005	04/17/2015		0	0	0	0	0	0	356,063	356,063	0	0	0
A5041101	NASSAU BAY	TX		06/13/2005	04/01/2015	56,581	0	0	0	0	0	0	32,542	32,542 546,994	0	0	ļ0
A5030705	SAN ANTONIO	Ι Χ ΤV		05/26/2005	04/16/2015 04/30/2015	554,575	0	0	0	0	0	0	546,994 370,058			0	0
A4040211	SAN ANTONIO	TX		05/17/2004	04/30/2015	824,530	0	0	0	0	0	0	377.031	377.031		0	0
A5022205	SAN ANTONIO	TX		05/06/2005	04/10/2015		0	0	0	0	0	0	1,366,382	1,366,382	0	0	0
A3013102	DRAPER	UT		04/30/2003	05/04/2015		0	0	0	0	0	0	331,211	331,211	0	0	0
A5022302	OREM	UT		05/16/2005	06/26/2015	1,338,437	<u>0</u>	0	0	0	0	0	1,319,990	1,319,990	ō	0	ļ
A1110501	PARK CITY	UTUT_	-	02/01/2002	05/26/2015	460, 254 460, 197	0	0	0	0	0	0	410,963 452.010	410,963 452.010	0	0	ļ0
A5050302	SALT LAKE CITY	IIT	·	04/29/2005	05/01/2015		0 N	n	n	n	n	n	452,010	452,010	 0	n	n
A3070803	CHESAPEAKE	VA		11/13/2003	05/01/2015	1,071,875	0	0	0	0	0	0	1,011,984	1,011,984	0	0	0
A6072601	NORFOLK	VA		10/25/2006	04/01/2015	309,932	0	0	0	0	0	0	305,657	305,657	0	0	0
A60726013	NORFOLK	VA	ļ	09/23/2010	04/01/2015	186,337	0	0	0	0	0	o	183,958	183,958	0	0	ļ0
B2122109	RICHMOND	VA WA	· 	03/27/2013	06/09/2015	2,463,546	0	0	0	0	0	0	2,448,775	2,448,775	0	0	ļ0
A3013105 A5030801	KENT		·	04/16/2003 05/20/2005	05/06/2015 04/29/2015	1,029,285 548,298	u	0	0 n	0 n	n	0 n	1,005,891 540.806	1,005,891 540.806	u	0 n	n
A5030802	RENTON			05/20/2005	04/29/2015	1,733,304	0	0	0	0	0	0	1,715,638	1,715,638	0	0	0
A8022016	SEATTLE	WA		05/12/2008	06/01/2015	2,297,089	0	0	0	0	0	0	2,279,971	2,279,971	0	0	0
0199999. Mortgages clo						151,376,255	0	0	0	0	0	0	150,082,095	150,082,095	0	0	0
B3062602	ALABASTER	AL		09/17/2013		351,216	0	0	0	0	0	0	2,900	2,900	0	0	0
A6100704	ANNISTON	AL		11/30/2006	}	280,314	0	0	0	0	ļ0	0	8,194	8,194	0	0	ļō
A6100705 A7011213	ATHENS	ΔI	·	11/29/2006	ł	345,797	0	0	0	0	0	0	10 , 102 2 ,722	10 , 102	0	0	ļ0
B3042908	AUBURN	AL		03/26/2007		1,670,718	0	0	0	0	0	0	8,814	8,814	0	0	0
B3042909	AUBURN	, AL		07/15/2013		1,673,596	0	0	0	0	0	0	8,778	8,778	0	0	0
A7040502	BIRMINGHAM	AL		06/27/2007	ļ	294,451	0	0	0	0	0	0	3,848	3,848	0	0	0
A8061101	BIRMINGHAM	LAL	L	08/12/2008	L	237.995	L0	0	L0	L0	L0	L0	2.418	2.418	0	0	L0

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3100703	BIRMINGHAM	AL		12/20/2013		1,353,817	0	0	0	0	00	0	9,822	9,822 1,493,718	0	0	0
B5020603	BIRMINGHAM	AL	-	04/02/2015		0 598.089	0	0	0	0	0	0	1,493,718	1,493,718	0	0	0
A6100719	BOAZ CULLMAN	AL		11/30/2006			0	0	0	0	0	0	17,476	17,476		0	0
A8112503 B4021304	CULLMAN	AI		01/28/2009		286 , 119 955 , 674	٠	0	0	0) 0	0	1,764 5,865	1,764 5,865		0	0
A8081902	DECATUR	Al		11/07/2008		2,994,609	0	0	0	0	0	0	25,377	25,377		0	0
B3071204	EUFAULA	AL		10/04/2013		907,040	0	0	0	0	0	0	21,029	21,029		0	0
B1030206	FAIRFIELD	AL		05/18/2011		313,372	0	0	0	0	00	0	1,861	1,861	0	0	0
A7122704	FLORALA	AL		02/14/2008		220,966	0	0	0	0	00	0	1,602	1,602		0	0
A7102901	FOLEY	AL	-	01/11/2008		183,747	0	0	0	0	0	0	2,066	2,066		0	0
B2071101A4083001	FOLEYGADSDEN	AL		10/01/2012 11/22/2004		628,332 543,989	0	0	0	0	0	0	8,752 9,841	8,752 9,841	0	0	0
A6100715	GADSDEN	,ΑL	·	11/22/2004	<u> </u>	543,989	۰۵	0	0 n	0	, ⁰	0	9,841				
A6101422	GADSDEN	AL	·	03/16/2007		347 ,824	0 0	0	0	0	,	0	9,533	9,533		0	0
A7042302	GADSDEN	,AL		07/31/2007		63,590	0	0	0	0	0	0	5,603	5,603		0	0
B3062604	GARDENDALE	AL		09/17/2013	ļ	1,282,807	0	0	0	0	0	0	10,594	10,594		0	0
A6100709	GUNTERSVILLE	AL		11/29/2006	ļ	434,581	0	0	0	0	00	0	12,696	12,696	0	0	0
A6100714	GUNTERSVILLE	AL		11/29/2006		434,581	0	0	0	0	0	0	12,696	12,696		0	0
A6121612	GUNTERSVILLE	AL	·	03/16/200712/20/2012		69,264 2,156,530	0	0	0	0	0	0	1,910 12,879	1,910 12,879		0	0
A6100708	HUNTSVILLE	AL		11/30/2006		2, 150, 530	٥٥		0		, 0	0	12,879	12,879		0	0
A7011208	HUNTSVILLE	ΔΙ	-	08/15/2007		540,636	0 N	0			0	0	13.823	13,823		0	0
B1083105	HUNTSVILLE	AL		12/29/2011		1,021,860	0	0	0	0	0	0	5.581	5,581		0	0
B2070103	HUNTSVILLE	AL		10/04/2012		877,763	0	0	0	0	0	0	4,798	4,798		0	0
B2070104	HUNTSVILLE	AL		08/30/2012		848,774	0	0	0	0	00	0	4,641	4,641		0	0
B2083002	HUNTSVILLE	AL		10/30/2012		1,449,672	0	0	0	0	00	0		8,340		0	0
B4111201 B4013101	HUNTSVILLE	AL	·	01/30/2015 04/25/2014		604.848	0	0	0	0	0	0	6,308 3,172	6,308 3,172		0	0
A6100706	JACKSONVILLE	AL		11/30/2006			٥٥		0		, 0	0	6,827			0	0
A6101414	JACKSONVILLE	Al		01/31/2007		125,220	0	0	0	0	0	0	3,548	3,548		0	0
A5063002	MOBILE	,AL		09/19/2005		249,037	0	0	0	0	0	0	9,245	9,245		0	0
B1112901	MOBILE	AL		04/03/2012		598 , 103	0	0	0	0	00	0	3,294	3,294		0	0
B1112903	MOBILE	AL	-	04/03/2012		532,496	0	0	0	0	00	0	2,932	2,932		0	0
B0062402	MONTGOMERY	AL		09/23/2010		854,721	0	0	0	0	0	0	4,333	4,333		0	0
B0062404	MONTGOMERY	AL	-	09/23/2010 07/27/2012		971,097 1,025,927	0	0	0	0	0	0	4,922 6,114	4,922 6,114		0	0
B2070101	MONTGOMERY	ΔI	·	12/10/2012	·	1,025,927	 n	n	n	n	, ⁰	n	8.968	8,968		n	n
B2070101	MONTGOMERY	AL	<u> </u>	10/31/2012	İ	1,656,282	0	0	0	0	0	0	8,736	8,736		0	0
B2110723	MONTGOMERY	AL		12/28/2012		264,816	0	0	0	0	0	0	3,686	3,686	0	0	0
B3022002	MONTGOMERY	AL	.	05/15/2013		556,933	0	0	0	0	00	0	3, 174	3, 174		0	0
B5012605	MONTGOMERY	LAL		04/24/2015	ļ	0	0	0	0	0	0	0	1,350,000	1,350,000		0	0
A6100703 A7031901	MUSCLE SHOALS	AL	-}	11/30/2006 05/18/2007	·	228,892 257,323	0	ļ0	ļ0	10	0	ļ0				0	0
A7031901 A6100720	PELHAM	AL	·	11/30/2006		257, 323	0 ^	0	0	0	,0	0	2,079	2,079		0 n	0
B3041602	PELL CITY	AL	· · · · · · · · · · · · · · · · · · ·	07/11/2013		1,585,169	0	0	0	0	0	0	9,554	9,554	0	0	0
B2070105	TUSCALOOSA	AL.		08/24/2012		1,407,169	0	0	0	0	0	0	7,784	7,784	0	0	0
B3101802	TUSCALOOSA	AL		02/07/2014		785,277	0	0	0	0	00	0	4,478	4,478	0	0	0
A6052404	BENTONVILLE	AR	-	09/28/2006	ļ	3,821,557	0	0	0	0	0	0	23,762	23,762		0	0
B3042907	BRYANT	AR	-}	06/18/2013	ł	1,819,564	0	ļō	0	0)	ļ0	9,544	9,544		0	0
B3031309 B2060803	FAYETTEVILLE	ARAR		05/13/2013 08/17/2012	ł	1,453,411 1,962,275	0	0	0	0	0	0		8,568 10,725		0	0
B3042911	LITTLE ROCK	ARAR	·	08/17/2012		1,781,249	0 N	n	n	n	,	n	9,397			n	n
B3042912	LITTLE ROCK	AR	<u> </u>	07/29/2013		1,853,740	0	0	0	0	0	0	9,607	9,607		0	0
A7041903	MAUMELLE	AR		05/31/2007		428,950	0	0	0	0	0	0	3,462	3,462		0	0
A6052405	ROGERS	AR		09/28/2006		6,064,635	0	0	0	0	00	0	37,709	37,709	0	0	0
B0080303	RUSSELLVILLE	AR	-	09/30/2010		407 , 983	0	0	0	0	00	0	3,953	3,953		0	0
B1022301	SHERWOOD	AR	-	05/20/2011	ļ	1,779,645	0	ļ0	0	ļ0	·0	ļ0	9, 173	9, 173		0	0
B3100701 B2030603	SHERWOOD	ARAR		11/22/2013 05/21/2012	 	1,110,000 885,786	0	0	0	0	0	0	4,437 5,092	4,437 5,092		0	0
A7070201	APACHE MINCTION	AK	·	05/21/2012	İ	230 409	ں۔۔۔۔۔ں م	10	0		, 0	0	1 602			10	10

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7122706	APACHE JUNCTION	AZ		02/27/2008		901,819	0	0	0	0	0	0	6,703	6,703 6,644	0	0	0
B1082205	APACHE JUNCTION	AZ		11/17/2011		739,955	0	0	0	0	0	0	6,644	6,644	0	0	0
B3031802	APACHE JUNCTION	AZ	·	06/25/2013		1, 199, 317	0	0	0	0	0	0	7,516		0	0	0
B3052701 A6062202	APACHE JUNCTION	AZ AZ	-	08/23/2013		867,259 . 244,314 .		0	0	0	0		5,376 2,153	5,376 2,153	0	0	0
A6062203	AVONDALE	AZ		09/07/2006		393,663	0	0	0	0	0	0	3,467	3,467	0	0	0
B2021303	AVONDALE	,AZ		04/13/2012		273,124	0	0	0	0	0	0	2,419		0	0	0
A8031004	BENSON	AZ		06/04/2008		670,908	0	0	0	0	0	00	14,729	14,729	0	0	0
B5021303	BENSON	AZ		04/29/2015		0	0	0	0	0	0	0	1,225,000	1,225,000	0	0	0
B3012807	CAVE CREEK	AZ	-	05/29/2013		754,075 .	0	ō	ļ	<u>0</u>	}ō	ō	4,596	4,596	0	ō	ļ
B4100704 A5090606	CAVE CREEK	AZ	· 	12/10/2014 11/17/2005		1,235,000 _ 257,704	0	0	0	0	0	0	3,402 4,325	3,402 4,325	0	0	0
A6052402	CHANDLER	AZAZ	·	12/31/2006	 	257 , 704 .	 n	n	n	n	n	,	1,010	1,010	n	n	n
A7080305	CHANDLER	AZAZ	<u> </u>	10/12/2007		375,464	0	0	0	0	0	0	3.386	3,386	0	0	0
A70803053	CHANDLER	AZ		12/10/2009		421,085	0	0	0	0	0	0	3,746	3,746	0	0	0
A8012406	CHANDLER	AZ		03/31/2008		424,842	0	0	0	0	0	0	10,634	10,634	0	0	0
A9042402	CHANDLER	AZ		07/17/2009		111,063	0	0	0	0	0	0	2,361	2,361	0	0	0
A9091401	CHANDLER	AZ		11/20/2009		654,274	0	0	0	0	0	0	6, 143		0	0	0
A9111302 B0042803	CHANDLER	AZAZ		12/29/2009 06/30/2010		1,736,500 . 769,665	0	0	0	0	0		14, 125 7,322	14, 125	0	0	0
B1020902	CHANDLER	AZ		10/18/2011		747,526	٥٥	0	0	0	0	, n	10,487	10,487	0 n	0	0
B1052701	CHANDLER	A7		08/31/2011		445,938	0	0	0	0	0	0	1,621	1,621	0	0	0
B1052702	CHANDLER	AZ		08/31/2011		1,152,691	0	0	0	0	0	0	4,457	4,457	0	0	0
B3053002	CHANDLER	AZ		08/22/2013		420,044	0	0	0	0	0	00	3,630		0	0	0
B3061901	CHANDLER	AZ		08/30/2013		525,207	0	0	0	0	0	00	2,992		0	0	0
B3100401	CHANDLER	AZ		11/07/2013		546,067	0	0	0	0	0	00	3, 109		0	0	0
B4082606 B1030403	CHANDLEREL MIRAGE	AZ		11/19/2014 05/23/2011		247,800 _ 1,048,494	0	0	0	0	0		1,293 5,933	1, 293 5, 933	0	0	0
A7082701	FLAGSTAFF	Δ7		10/29/2007		299,073	٥٥	0	0	0	0	, n	3,728	3,728	0 n	0	0
B5020402	FLAGSTAFF	AZ		04/28/2015		0	0	0	0	0	0	0	490,278	490,278	0	0	0
B3040903	FOUNTAIN HILLS	AZ		07/15/2013		824,310	0	0	0	0	0	0	4,968	4,968	0	0	0
A4121502	GILBERT	AZ		02/25/2005		370,997	0	0	0	0	0	00	4,405	4,405	0	0	0
A6021701	GILBERT	AZ		12/31/2006		280,939	0	0	0	0	0	00	3,426		0	0	0
A7110201	GILBERT	AZAZ	·	02/14/2008		407,050	0	0	0	0	0	0	2,986	2,986	0	0	0
A8050501	GILBERT	AZAZ		07/01/2008 05/29/2009		443,196 . 1,131,280 .		0	0	0	0		3,004	3,004 7,292	0	0	0
B1081703	GILBERT	A7		11/14/2011		1,090,728	0	0	0	0	0	0	9,678	9.678	0	0	0
B5011303	GILBERT	AZ		04/30/2015		0	0	0	0	0	0	0	364,546	364,546	0	0	0
B5021306	GILBERT	AZ		04/16/2015		0	0	0	0	0	0	0	2,096,000	2,096,000	0	0	0
A0062802	GLENDALE	AZ	· 	09/29/2000		36,797	0	0	0	0	0	0	11,010	11,010	0	0	0
A6120602	GLENDALE	AZ	-	01/31/2007	 	945,003 _	0	ļ0	ļ0	ļ0	ļ0	<u> </u>	8,457	8,457	0	ļ0	ļ0
A7062601	GLENDALE	AZAZ	-	09/25/2007		181,746 . 1,148,073 .	0	0	0	0	ļ0	0	4,486 5,675	4,486 5,675	0	0	0
B0040510	GLENDALE	A7	·	06/10/2010		1, 148,073	 n	n	n	0 n	0	i	9,618	9,618	0 n	n	n
B0072103	GLENDALE	AZ		09/29/2010		1,467,028	0	0	0	0	0		9, 192	9, 192	0	0	0
B1082902	GLENDALE	AZ		10/07/2011		2,542,146	0	0	0	0	0	0	14,810	14,810	0	0	0
B1082902-1	GLENDALE	AZ		02/28/2014		1,404,682	0	0	0	0	0	0			0	0	0
B2062904	GLENDALE	AZ	·	09/26/2012		685,774	ō	o	ļ <u>0</u>	0	0	·0	4, 103	4, 103	0	<u>0</u>	ļ <u>0</u>
B3120401	GLENDALE	AZ	·}	02/19/2014	 	353,649	0	ļ0	ļō	0	0	0	2,084	2,084	0	ļō	ļō
A5071901	GLOBE GOODYEAR	AZAZ	·	12/31/2006	<u> </u>	123,299833,389	0 n	0	0	0	0 n			4,371 6,166	0	0	0
B2042403	GOODYEAR	AZAZ		07/10/2012		645,889	0	0	0	0	0	0	3,545		0	0	0
B4110605	GOODYEAR	AZ		12/19/2014		5,712,000	0	0	0	0	0	. [0	15,451	15,451	0	0	0
B3060306	LAVEEN	AZ		08/15/2013	ļ	847 , 186	0	0	0	0	0	0	5,250	5,250	0	0	0
A6102707	MARICOPA	AZ	· 	12/14/2006		277 , 765 .	0	0	0	0	0	0	3,916	3,916	0	0	0
A7012901	MARICOPA	AZ	-	03/23/2007		501,321 .	0	0	0	0	ļ0	ō	4, 112		0	0	0
A3052101 A3090502	MESA	AZ	· 	07/22/200312/31/2006		1,115,777 . 338,863 .	0	0	0	0	·0	0	15, 172 4,377	15, 172 4.377	0	0	0
A3122203	MESA	AZAZ	·	03/15/2004	<u> </u>	338,863	 n	n	n	n	n	,	19,991		n	n	n
A4042413	MESA	Δ7		07/01/2004		624 457	٥	0	0	0	0	0	6 401	6 401	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Recor	led		Current				Recorded				
					Investr			Year's Other		Total		Investment		Foreign		
					Exclud	ing Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru	ed Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y			Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A4042413-1	MESA	AZ	71	04/29/2014		62,809	0 (0	0	0	0	966	966	0	0	0
A5012503	MESA	AZ		04/07/2005	5	17,966	0	0	0	00	0			0	0	0
A6053002	MESA	AZ		12/31/2006		10,413	0	00	0	00	0	1,997	1,997	0	0	0
A6101902	MESA	AZ		11/15/2006		11,008	0 0	00	0	00	0	1,787	1,787	0	0	0
A7010402	MESA	AZ		03/12/2007		37,377	0	0	0	00	0	8,608	8,608	0	0	0
A8032503	MESA	AZ		06/19/2008		26,494	0	0	0	00	0	1,633	1,633	0	0	0
A9103004	MESA	AZA7		12/30/2009 07/15/2010		42,013 32,418	0		0	0	0	16,379 6.957	16,379 6.957	0	0	0
B0081001	MESA	AZ		09/24/2010		53,339	0	0	0	0			2,502	0	٥	0
B0081003	MESA	AZ		09/29/2010		54,248	0	0	0	0	0	2,508	2,508	0		0
B0120303	MESA	AZ		01/31/2011		08,394	0 [0	0	0	0	3,148	3,148	0	0	0
B1011902	MESA	AZ.		03/10/2011		45,555	0 [0	0	0	0	0	8,090	8,090	0	0	0
B1032801	MESA	AZ	ļ	05/25/2011		94,223	0	0	0	0	0	8,727	8,727	0	0	0
B10328013	MESA	AZ		06/01/2011		12,049	0	00	0	0	0	656	656	0	0	0
B1042603	MESA	AZ		06/30/2011		34,781	0	·0	0	0	0	2,164	2, 164	0	0	0
	MESA	AZ	}	10/29/2012		34,244	ν <u></u>	·0	}0	: 0	ļ0	6,020	6,020	ļ0	0	ļ0
B3021902 B3091201	MESA	AZAZ	·	04/26/2013		35,918 51,093	υ ⁽	0	0	0	0	4,364 1,838	4,364 1,838	0	0	0
B4040705	MESA	AZAZ		06/13/2014		09,493	0	0	0	0	0	1,086	1,086	0		0
B4051604	MESA	AZ		07/23/2014		41,995	0	0	0	0	0	3,616	3,616	0		0
B4120503	MESA	AZ		01/22/2015		0	0	0	0	0	0	5,901	5,901	0	0	0
B5020205	MESA	AZ		03/16/2015		0	0 [0	0	0	0	3,663,962	3,663,962	0	0	0
B1010602	NOGALES	AZ		03/01/2011		60,636	0	00	0	00	0	18,838	18,838	0	0	0
	ORO VALLEY	AZ		03/19/2008		79,484	0	00	0	00	0	1,342	1,342	0	0	0
	ORO VALLEY	AZ		09/21/2010		09,916	0	0	0	00	0	7,677	7,677	0	0	0
A4102201 A3080401	PAYSONPEORIA	AZ		02/02/2005		22,936	0	0	0	00	0	5, 128	5, 128	0	0	0
A3080401	PEORIA	AZAZ		10/14/2003		34,274 05,637	0		0	0	0	10,773	10,773	0	0	0
A40813033	PEORIA	AZAZ		03/30/2007		16,771	0		0	0	0	3,512		0		0
A7021502	PEORIA	AZ		04/24/2007		18,245	0	0	0	0	0	3,362	3,362	0	0	0
A7050802	PEORIA	AZ.		07/16/2007		22,530	0	0	0	0	0	2,595	2,595	0	0	0
A8041401	PEORIA	AZ		06/19/2008		58,934	0	00	0	00	0	1,842	1,842	0	0	0
B1020108	PEORIA	AZ		04/05/2011	1,1	98,889	0	0	0	00	0	7,387	7,387	0	0	0
B1050501	PEORIA	AZ		07/19/2011		57,111	0	00	0	00	0	21,215	21,215	0	0	0
B1060803	PEORIA	AZ		08/01/2011		98,611	0	0	0	00	0	10,210	10,210	0	0	0
B2072401 B3062004	PEORIA	AZAZ		09/26/2012 08/29/2013	1,3	61,517 04,932	ر آ	0	0	0	0	8,418 5,153	8,418 5,153	0	0	0
B3071804	PEORIA	AZAZ	l	11/01/2013		16,238	ر ا	`	ļ0	ر المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد	ļ	5, 153			0	
B5011308	PEORIA	AZ		04/30/2015	٠, ١	0,200	0	n	n	n	n	420.238	420.238	n	0 N	n
A3031704	PH0ENIX	AZ.		05/30/2003		23,417	0	0	0	0	0	4,548	4,548	0	0	0
A3060301	PH0ENIX	AZ		09/03/2003	2	73,340	0	0	0	0	0	16,691	16,691	0	0	0
A4042404	PHOENIX	AZ		07/01/2004		99,996	0 0	00	0	0	0	4, 102	4, 102	0	0	0
A4042404-1	PHOENIX	AZ	ļ	04/29/2014		78,934	0	0	0	0	0	470	470	0	0	0
A4042409 A5061302	PHOENIX PHOENIX	AZAZ		07/01/2004		33,370	ν <u>(</u>	0	ļ0	0	<u>0</u>	5,470	5,470 5.927	0	0	0
A5072806	PHOENIX	AZAZ	}	08/29/2005		12,486 38,555	ر	` ⁰	0	` ⁰	0	5,927 4,356	5,927	ļ0	0	0
A5112101	PHOENIX	AZAZ	l	01/17/2006		36,231	n	,0	n	,0 n	0			n	 n	n
A6021002	PHOENIX	AZ		12/31/2006		75,891	0 [0	0	n	0	9,629	9,629	0	0	0
A6052301	PHOENIX	AZ.		12/31/2006		30,179	0	0	0	0	0	1,920	1,920		0	0
A6101109	PHOENIX	AZ	ļ	12/11/2006	9	99,576	0	0	0	0	0	8,494		0	0	0
A7080901	PHOENIX	AZ		10/29/2007		88,170	0	00	0	00	0	5,057	5,057	0	0	0
A7081702	PHOENIX	AZ		12/14/2007		59,903	0	0	0	0	0	520	520	0	0	0
A7083106	PHOENIX	AZ		11/09/2007		58,279	0	·0	0	0	0	4,880	4,880	ļ0	0	0
A8030711	PHOENIXPHOENIX	AZ	}	06/09/2008		30,044	ν <u></u>	: <u>0</u>	ļ0	0	ļ0	3,225	3,225	}0	0	ļ0
A8031002 A9042003	PHOENIX	AZAZ.		06/06/2008		98,439 91,124	0		0	0	0	1, 156 1,711	1,156 1,711	0	0	0
A9042706	PHOENIX	AZ		06/13/2009		14,366	0	n	n	n	n	6,846	6,846	n	0 N	n
A9082402	PHOENIX	AZ	L	10/08/2009		65,544	ō [0	n	,n	0	2,689	2,689	0	o	0
A9121101	PHOENIX	AZ		02/24/2010		33,721	0	0	0	0	0	4,469	4,469	0	0	0
A91211013	PH0ENIX	AZ		01/30/2013	1		ō [L0	0	0	0	1,112	1,112	0	0	0

				Showing A	All Mortgage Lo	oans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0063007	PHOENIX	AZ		09/02/2010		315,394 250,582	0	0	0	0	0	0	2,892	2,892	0	0	0
B0090106	PHOENIX	AZ	· · · · · · · · · · · · · · · · · · ·	11/08/2010		250,582	0	0	0	0	0	0	2,261	2,261	0	0	0
B0102102	PHOENIX	AZA7	·	02/09/2011		592,215	0	0	0	0	0	0	5,693	5,693		0	0
B1042901 B1052303	PHOENIXPHOENIX	AZAZ	-	06/28/2011		367 , 777	0	0	0	0	0	0	2,236 1,908	2,236 1,908		0	0
B1110802	PHOENIX	AZ		01/03/2012		1,411,441	 0	0	0	0	0	0	12,933	12,933		0	0
B1121901	PHOENIX	AZ		02/28/2012		587,938	0	0	0	0	0	0	8,798	8,798		0	0
B2070901	PHOENIX	AZ		08/30/2012		1,887,567	0	0	0	0	0	0	11,362	11,362	0	0	0
B2100404	PHOENIX	AZ		01/11/2013		1, 179,613	0	0	0	0	0	0	10 , 161	10 , 161	0	0	0
B2111902	PHOENIX	AZ	-	01/23/2013	ļ	197,296	0	0	0	0	0	0	1,078	1,078		0	0
B3012101	PHOENIX	AZ	-	04/01/2013		1,331,778	ō		0	0	ļ <u>0</u>	ļō	8,441	8,441		<u>0</u>	<u>0</u>
B3012808 B3060601	PHOENIX	AZ A7		03/29/2013	}	623 , 183 994 , 121	0	0	0	0	·0		3,657 5,566	3,657 5,566		ļ0	ļ0
B3061207	PHOENIX	AZAZ	·	08/22/2013	Ì		 n	n	n	0 n	0	n	3,913			n	n
B3062003	PHOENIX	AZ		09/03/2013		1,211,926	o	0	0	0	0	0	5,003	5,003		0	0
B3081304	PHOENIX	AZ		10/24/2013		408,785	0	0	0	0	0	0	3,224	3,224		0	0
B3081404	PHOENIX	AZ		10/25/2013	ļ	558 , 837	0	0	0	0	0	0	6,892	6,892	0	0	0
B3102307	PHOENIX	AZ		01/14/2014		949,597	0	0	0	0	0	0	5, 160	5, 160		0	0
B3111303	PHOENI X	AZ		02/05/2014		135,758	0	0	0	0	0	0	774	774		0	0
B3112705	PHOENIX	AZAZ		02/13/2014			0	0	0	0	0	0	5,800	5,800		0	0
B3121805 B4011003	PHOENIXPHOENIX	A7	-	04/04/2014		762,595 226,527	0	0	0	0	0	0	4,599 1,306	4,599 1,306		0	0
B4011303	PHOENIX	AZ		03/12/2014		1,376,113	 0	0	0	0	0	0	7.698				
B4012905	PHOENIX	AZ		04/01/2014		277 , 282	0	0	0	0	0	0	1,428	1,428		0	0
B4020501	PHOENIX	AZ		05/27/2014		376,857	0	0	0	0	0	0	2,911	2,911		0	0
B4022505	PHOENIX	AZ		04/15/2014		390 , 189	0	0	0	0	0	0	2,235	2,235	0	0	0
B4050103	PHOENIX	AZ		07/28/2014		685,496	0	0	0	0	0	0	7,920	7,920		0	0
B4110701	PHOENIX	AZ		01/21/2015		0	0	0	0	0	0	0	1,617	1,617		0	0
B5020206	PHOENIX	A7	-	03/16/2015		0	0	0	0	0	0	0	5,900,000 2,740,877	5,900,000 2,740,877		0	0
W4052201	PHOENIX	AZ		04/09/2013		3,325,000	 0	0	0	0	0	0	2, 194, 200	2, 194, 200		0	0
A4080902	PRESCOTT	AZ		10/28/2004		274,515	0	0	0	0	0	0	4,429	4,429		0	0
B1061503	PRESCOTT	AZ		10/03/2011		2,098,322	0	0	0	0	0	0	18,323	18,323	0	0	0
A8010301	PRESCOTT VALLEY	AZ		03/13/2008		626,743	0	0	0	0	0	0	4,743	4,743		0	0
A4102802	SAN LUIS	AZ		03/21/2005		11,525	0	0	0	0	0	0	469	469	0	0	0
A5061003	SCOTTSDALE	AZ	· 	09/06/2005	·	201,342 626,585	0	ļō	0	0		ļō	7,454	7, 454 9, 443		ō	ō
A60322013	SCOTTSDALE	AZAZ		06/09/2006	f		0	0	0	0	0	0	9,443 4.101	9,443 4,101		0	0
A6060103	SCOTTSDALE SCOTTSDALE	AZ	·	12/31/2006	1	155,093	ں۔۔۔۔۔۔۔ ۱	n	n	n	0	n	2,262	2,262		n	n
A6101105	SCOTTSDALE	AZ.		11/20/2006		810,407		0	0	0	0	0	6,857	6,857	0	0	0
A6101904	SCOTTSDALE	AZ		12/20/2006		267,086	0	0	0	0	0	0	3,793	3,793	0	0	0
A6110301	SCOTTSDALE	AZ	· 	01/04/2007	ļ	330,970	0	0	0	0	0	0	1,429	1,429		0	0
A7010205	SCOTTSDALE	AZ	-	03/12/2007	ļ	154,251	ō	0	0	0	0	ļ0	2,116	2,116		<u>0</u>	<u>0</u>
A7102203A7120416	SCOTTSDALE	AZAZ	· 	12/14/2007	·	1,675,336 138,547	0	0	0	0	·0	<u>0</u>	7,871 1,031	7,871 1,031		0	0
A7 1204 16	SCOTTSDALE	Δ7	·	06/05/2008	f		 n	0	U		ļ0	ļ0	1,031	1,572		0 n	0 n
A8071401	SCOTTSDALE	AZ	<u> </u>	09/26/2008		371,876	0	0	0	0	0	0	4,215	4,215		0	0
B0032504	SCOTTSDALE	AZ		05/19/2010		1,998,564	0	0	0	0	0	0	11,081	11,081		0	0
B0041902	SCOTTSDALE	AZ		07/21/2010		733,983	0	0	0	0	0	0	4,261	4,261	0	0	0
B0050704	SCOTTSDALE	AZ	.	08/06/2010		519,573	0	0	0	0	0	0	2,086	2,086		0	0
B0081004	SCOTTSDALE	AZ	-	06/24/2011		857,503	0	0	0	0	0	0	3,499	3,499		0	0
B0081005	SCOTTSDALE	AZAZ	· 	12/15/2010		355,240	0	ļō	0	0	·0	ļō	1,447	1,447		0	0
B0081009 B0081010	SCOTTSDALE	AZ	-	12/15/2010 06/24/2011	·	579,050 694,229	0	0	0	0	·0	0	2,089 2,404	2,089 2,404		0	0
B0081013	SCOTTSDALE	A7	·	12/15/2010	l		 n	n	n	n	n	n	2,404	2.023		n	n
B0120809	SCOTTSDALE	,AZ		01/31/2011		284,024	0	0	0	0	0	0	2,606	2,606		0	0
B1072202	SCOTTSDALE	AZ		09/15/2011		2,486,912	0	0	0	0	0	0	19,235	19, 235	0	0	0
B3030803	SCOTTSDALE	AZ	.	05/10/2013	ļ	2, 145, 813	0	0	0	0	0	0	12,863	12,863		0	0
B3081305	SCOTTSDALE	AZ	-	12/20/2013		2,735,524	0	0	0	0	0	<u>0</u>	14,272	14,272	0	0	0
183103005	I STULLSHALE	Δ/	•	12/20/2013		436 848	n				. ι	. ι	2 560	2 560			

					All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7		3	e in Book Value				14	15	16	17	18
	2	3			Book Val		9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme		_	Year's Other		Total		Investment		Foreign		-
					Excludir		Current	_ Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4031102	SCOTTSDALE	AZ		06/02/2014	527	758	00	0	0	00	0	2,835 4,364	2,835 4,364	0	0	0
B4032002 B4040103	SCOTTSDALE SCOTTSDALE	AZ AZ		12/02/2014	1,800	000	0	0	0	0	0	4,364	4,364	0	0	0
B4040104	SCOTTSDALE	AZAZ		06/24/2014	594 502	728I		0	0		0	3,222	2,723		0	0
B4081801	SCOTTSDALE	AZ		11/19/2014		870)	0	0	0	0	1,210	1,210		0	0
B4090402	SCOTTSDALE	AZ		11/12/2014		480	0	0	0	0	0	1,499	1,499		0	0
B4091501	SCOTTSDALE	AZ		12/09/2014	1,600		0	0	0	00	0	4,329	4,329	0	0	0
B4111303	SCOTTSDALE	AZ		04/30/2015			00	0	0	00	0	1, 120, 553	1, 120, 553		0	0
B5012604	SCOTTSDALE	AZ		03/30/2015		0) 0	0	0	00	0	385,563	385,563		0	0
B5020208	SCOTTSDALE	AZ		03/16/2015	404	700	0	0	0	0	0	3,000,000	3,000,000		0	0
A5040601 B1031703	SIERRA VISTA	AZ		07/25/2005 07/18/2011		723	٥٠	0	0	0	0	4,948 3,352	4,948 3,352		0	0
A8022221	SUN CITY	A7	<u> </u>	04/24/2008		000)	n	n	,0 n	n	3,081	3,081		n	n
B4010601	SUN CITY	AZ		03/12/2014	1,990	586	0	0	0	0	0	11,464	11,464		0	0
B0030802	SURPRISE	AZ		04/27/2010	539	471	0	0	0	0	0	3,064	3,064	0	0	0
B2082903	SURPR I SE	AZ	ļ	11/13/2012	2,275	049	0	0	0	0	0	14,830	14,830	0	0	0
B4080101	SURPRISE	AZ	ļ	09/26/2014	2,285	190) 0	0	0	0	0	12,278	12,278	0	0	0
A5042901	TEMPE	AZ		07/29/2005	40	758	0	0	0	00	0	15,326	15,326		0	0
A5061007	TEMPE	AZ AZ		11/29/2005 11/09/2005		173) 0	0	0	0	0	7,343 4,507	7,343 4,507	0	0	0
A5122002	TEMPE	AZ		12/31/2006		069	,	0			0		6,762	0	0	
A7031904	TEMPE	A7		06/12/2007		090)	0	0	0	0				0	0
A7091902	TEMPE	AZ		11/13/2007		241	0	0	0	0	0	2,467	2,467		0	0
A8021506	TEMPE	AZ		05/05/2008		202	0	0	0	0	0	1,087	1,087	0	0	0
A8022012	TEMPE	AZ		05/07/2008		911	00	0	0	00	0	3,052	3,052		0	0
A8051402	TEMPE	AZ		07/07/2008		526	00	0	0	00	0	5, 254	5,254	0	0	0
A8111101 A9071402	TEMPE TEMPE	AZ		01/20/2009		743	0	0	0	0	0	4,637 7,264	4,637 7,264		0	0
A9103005	TEMPE	AZ		12/29/2009	1,242		,	0	0	0	0				0	0
B0081002	TEMPE	A7		09/24/2010	654	248)	0	0	0	0	2,508	2,508		0	0
B1020102	TEMPE	AZ		04/04/2011		759	0	0	0	0	0	3,055	3,055		0	0
B1101701	TEMPE	AZ		12/16/2011		357	0	0	0	00	0	7,055	7,055		0	0
B1102704	TEMPE	AZ		01/03/2012		097	00	0	0	00	0	4,328	4,328		0	0
B3101503	TEMPE	AZ		04/01/2014	932) 0	0	0	00	0	5,064	5,064		0	0
B3122009 B4043002	TEMPE TEMPE	AZAZ		06/02/201407/15/2014	534	126	0	0	0	0	0	2,818 3,806	2,818 3,806	0	0	0
B4043002	TEMPE	AZ		10/21/2014		805) 0	0	0	0	0	5,932	5,932		0	0
B4102701	TEMPE	Δ7		01/09/2015		000)	0	0	0	0	2,323	2,323		0	0
B5020207	TEMPE	AZ		03/16/2015			0	0	0	0	0	2,796,182			0	0
B5031905	TEMPE	AZ		05/28/2015		0	00	0	0	0	0	235,280	235,280	0	0	0
A3030601	TUCSON	AZ	ļ	12/31/2006		629	00	0	0	00	0	4,539	4,539		0	0
A7052101	TUCSON	AZ		08/10/2007	267		0	0	ļ0	·0	0	2, 136	2,136		ļ0	0
A7090301A7100501	TUCSON	AZ		10/26/2007 12/12/2007	481	328	, ,	0	0	0	0	2,340 3,642	2,340 3,642		0	0
A8020803	TUCSON	AZ	·	04/29/2008	1,702	884)	n	n	n	n	14,368	14,368		n	n
A8022802	TUCSON	AZ	L	05/29/2008	517	765	0	0	0	0	0	3,912	3,912		0	0
A8041003	TUCSON	AZ		06/30/2008	547	265	0	0	0	0	0	3,996	3,996	0	0	0
A8052202	TUCSON	AZ		07/30/2008	250	013	00	0	0	0	0	2,807	2,807	0	0	0
A8081906	TUCSON	AZ	ļ	09/15/2008	1,710		0 0	0	0	0	0				0	0
A8090302	TUCSON	AZ	l	11/13/2008		773	0	0	ļ0	·0	0	9,492	9,492		ļ0	ļ0
A9111601 B0072704	TUCSON	AZAZ		01/19/2010		556	0	0	0	0	0	1,492 3,336	1,492		0	0
B1030901	TUCSON	AZAZ	·	04/29/2011		358	,	0	0	,0 n	0	4,315	4,315	n	n	0 n
B1101003	TUCSON	AZ	<u></u>	12/28/2011		775) [n	0	o	, [n	n	6.403	6,403		0	0
B2031306	TUCSON	AZ.		06/15/2012	197	762)0	0	0	0	0	1, 152	1,152		0	0
B2031502	TUCSON	AZ		05/09/2012	535	657	00	0	0	0	0	4,711	4,711	0	0	0
B2061101	TUCSON	AZ	ļ	08/14/2012		787	00	0	0	00	0	3,951	3,951		0	0
B2101001	TUCSON	AZ	}	12/19/2012		458	0	ļ0	ļ0	<u> </u> 0	ļ0	8,354	8,354		ļ0	ļ <u>0</u>
B2112903	TUCSON	AZ		02/01/2013	1, 185	306	0	0	0	0	0	9,886	9,886		0	0

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					All Mortgage Loans DISPC	SED, Transf										
1	Location		4	5	6 7		Chang	e in Book Value/	Recorded Inv	estment		14	15	16	17	18
	2	3	1		Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				ъ.	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0 11			
		_	Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3051609	TUCSON	AZ		08/01/2013	743,755	0	0	0	0	0	0	4,532	4,532 1,574	0	0	0
B3071702	TUCSON	AZ		10/08/2013	131,169	0	0	0	0	0	0	1,574	1,574	0	0	0
B4031101	TUCSON	AZ		05/19/2014	328,365	0	0	0	0	0	0	1,622	1,622	0	0	0
B4072801	TUCSON	AZ		11/21/2014	159,300	0	0	0	0	0	0	1 , 199	1, 199	0	0	0
B4120911	TUCSON	AZ		02/19/2015	0	0	0	0	0	0	0	825	825	0	0	0
A9010702	YUMA YUMA	AZAZ		02/25/2009	262,469	0	0	0	0	0	0	1,591 2,841	1,591	0	0	0
A3051402	AGOURA HILLS	CA		01/22/2015		0	0		0	0	0	2,841	2,841 6,444	0		0
A8013103	AGOURA HILLS	CA		04/17/2008	1,311,612	0	0	0	0	0	0	9,852	9,852	0	٥	
B3010401	AGOURA HILLS	CA CA		03/21/2013	2,844,720	0	0	0	٥٥	0	0		18 . 429	0	٥	0
A7070503	ALAMEDA	CA.		10/10/2007	1,359,363	n	0	0	n	n	0	10,289	10,289	n	o	n
A8092403	ALAMEDA	CA		11/24/2008		0	0	0	0	0	0	3,875	3,875	0		0
B1063012	ALAMEDA	CA		09/01/2011	452,394	0	0	0	0	0	0	3,892	3,892	0	0	n
A2032204	ALHAMBRA	CA		07/19/2002		0	0	0	0	0	0	6,809	6,809	0	0	0
A8020810	ALHAMBRA	CA		03/31/2008	938,804	0	0	0	0	0	0	4,725	4,725	0	0	0
B1021402	ALHAMBRA	CA		04/27/2011	886,491	0	0	0	0	0	0	5,294	5,294	0	0	0
B3102306	ALHAMBRA	CA		01/15/2014	2,310,903	0	0	0	0	0	0	13,694	13,694	0	0	0
A5040603	ALISO VIEJO	CA.		07/29/2005	581,211	0	0	0	0	0	0	21,818	21,818	0	0	0
B2091403	ALTADENA	CA		12/13/2012	482,119	0	0	0	0	0	0	12,394	12,394	0	0	0
A2100801	ANAHEIM	CA		03/18/2003	234,281	0	0	0	0	0	0	5,865	5,865	0	0	0
A2110402	ANAHE I M	CA		01/09/2003	264,269	0	0	0	0	0	0	6,812	6,812	0	0	0
A21104023	ANAHEIM	CA		02/14/2008	586,948	0	0	0	0	0	0	8,243	8,243	0	0	0
A4050704	ANAHEIM	CA		07/29/2004	526,386	0	0	0	0	0	0	11,257	11,257	0	0	0
A5051008	ANAHEIM	CA		08/18/2005	153,824	0	0	0	0	0	0	2,094	2,094	0	0	0
A5080803	ANAHEIM	CA		12/31/2006	333,695	0	ļ0	0	0	0	0	10,042	10,042	0	0	0
A5121203	ANAHEIM	CA		12/31/2006	2,375,412	0	0	0	0	0	0	37,455	37,455	0	0	0
A5121203-1	ANAHEIM	CACA		04/26/2013	435,683	0	0	0	0	0	0	7,715 15,386	7,715 15,386	0	0	0
A7010504	ANAHE I M	CA		12/31/2006	481,791 593.972	0	0		0	0	0	4.991	4,991	0		
B0112301	ANAHEIM	CA		03/16/200/	1,181,670	0	0			0	0	6,986	6,986	0		0
B2030205	ANAHEIM	CA.		04/30/2012	6,332,889	0	0	0	٥٥	0	0	34,871	34,871	0	٥	0
B3051603	ANAHE I M	CA		08/12/2013	1,877,086	0	0	0	0	0	0	11,440	11,440	0		0
B3092401	ANAHE I M	CA		12/20/2013	1,448,741	0	0	0	0	0	0	5,722	5,722	0	0	0
B4040102	ANAHEIM	CA		05/23/2014	1,110,363	0	0	0	0	0	0	5,998	5,998	0	0	0
B4080104	ANAHEIM	CA		10/08/2014		0	0	0	0	0	0	.3,932	3,932	0	0	0
B4110708	ANAHEIM	CA		02/06/2015	0	0	0	0	0	0	0	2,670	2,670	0	0	0
B1030702	ANTELOPE	CA	ļ	05/05/2011	548,383	0	0	0	0	0	0	3,304	3,304	0	0	0
A2111101	ANTIOCH	CA		01/30/2003	204,681	0	0	0	0	0	0	10,896	10,896	0	0	0
A4102801	ANTIOCH	CA		01/20/2005	339,979	0	0	0	0	0	0	14,446	14,446	0	0	0
A5101901	ANTIOCH	CA		01/24/2006	90,706	0	0	0	0	0	0	19,215	19,215	0	0	0
A6090603	ANTIOCH	CA	ļ	11/28/2006	210 ,752	ļ0	ļ0	0	0	0	0	25,368	25,368	ļ0	0	ļ0
	ANTIOCH	CA		08/17/2011	517,819	ļ0	ļ0	ļ0 ļ.	0	0	ļ0	2,825	2,825	0	0	ļ0
B5021710	ANTIOCH	CA.		04/29/2015	0	0	0	0	0	0	0	1,672,066	1,672,066	0	0	}0
A7082904	APPLE VALLEY	CACA		10/25/2007	125,886	0	0	0	0	0	0	1,478 4,190	1,478 4,190	0	0	0
	APPLE VALLEY	CA		05/18/2009		0	0				0	4, 190			0	0
B2022402	ARLETA	CA		05/18/2009		0	0					4,945	4,945	0	۰	0
B2022402 B2020104	ARROYO GRANDE	CA.		04/30/2012	841,232	U	0	n	 n	n	0	2,847	4,945	n	0 n	n
A6113004	ARTESIA	CA		02/12/2007		n	n	n	n	n	n	6,569	6,569	n	0 N	n
A6110604	ATASCADERO	CA		01/18/2007		n	n	n	n	n	n	4,281	4,281	n	n	n
A8021406	ATASCADERO	CA		04/25/2008		0		0	0			6,288	6,288		0	n
A8032001	ATASCADERO	CA		06/16/2008	1,001,627	0	0	0	0	0	0	4,524	4,524	0	0	0
A9042707	ATASCADERO	CA		06/30/2009	144,366	0	0	0	0	0	0	6,846	6,846	0	0	0
B3031310	ATASCADERO	CA		06/04/2013	1,633,141	0	0	0	0	0	0	9,735	9,735	0	0	0
A6011101	AUBURN	CA		12/31/2006		0	0	0	0	0	0	8,448	8,448	0	0	0
A6042401	AUBURN	CA		12/31/2006	621,042	0	0	0	0	0	0	5,301	5,301	0	0	0
A7082402	AUBURN	CA		11/19/2007	844,852	0	0	0	0	0	0	4,147	4,147	0	0	0
A8093001	AUBURN	CA	ļ	12/08/2008	251,079	0	0	0	0	0	0	1,570	1,570	0	0	0
A8093002	AUBURN	CA		12/08/2008	296,725	0	0	0	0	0	0	1,856	1,856	0	0	0
A7031406	AVILA BEACH	CA	L	08/10/2007	.582.040	0	L0	0	0	0	0	2,810	2.810	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DISPO	OSED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
1	2	3	1		Book Value	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
	AVILA BEACH	CA	Type	08/10/2007	241,523		Accretion	necognized	Other	(0+9-10+11)	DOOK Value			Disposai	Dispusai	Dispusai
A7031408	AVILA BEACH	CA.		08/10/2007		0	0		0	0	0	1 , 168 946	1 , 168 946	0		0
	AVILA BEACH	CA		08/10/2007	379,55		0	0	0	0	0	1,834	1,834			0
A7031410	AVILA BEACH	CA		08/10/2007	255,35		0	0		0	0	1,233	1,233	0		0
B4030503	AZUSA	CA		05/22/2014	957,03		0	0	0	0	0	5,272	5,272	0	0	0
B5013004	AZUSA	CA		04/06/2015		0	0	0	0	0	0	238,353	238,353	0	0	0
99042202	BAKERSFIELD	CA		07/15/1999	341,460	00	00	0	0	0	0	15,738	15,738	0	0	0
A4043002	BAKERSFIELD	CA		08/30/2004		30	00	0	0	0	0	9,074	9,074	0	0	0
A5012402	BAKERSFIELD	CA		04/27/2005	476,89		00	0	0	0	0	4,764	4,764	0	0	0
A5021504	BAKERSFIELD	CA	ļ	04/27/2005	337 , 79		00	0	0	0	0	3,375	3,375	0	0	0
A5090904	BAKERSFIELD	CA		12/31/2006			0	0	0	0	0	19,914	19,914	0	0	0
A6010504	BAKERSFIELD	CA	}	03/22/2006	459,070		٥0	0	ļ0	0	ļ0	4,240	4,240	0	0	ļ0
A6120801	BAKERSFIELD	CA	·	03/28/2007	1,247,88		0	0	0	0	ļ0	7,007		0	0	}0
A7030110	BAKERSFIELD	CACA		06/29/200711/05/2008			0	0	0	0	0	12,655 9,384	12,655	0	0	0
B0031003	BAKERSFIELD	CA	·	08/11/2010	266,37		,0	0		0	0	2,602	2,602	n		U
B0040803	BAKERSFIELD	CA	ļ	07/01/2010			,	n	n	n	n	1.033	1,033	n	0 n	n
B1011104	BAKERSFIELD	CA	<u> </u>	03/29/2011	1,419,78		,)	n	n	n	n	8,537		n	0 N	n
B2101504	BAKERSFIELD	CA		01/03/2013	268,76		0	0	0	0	0	2,259	2,259	0	0	0
B3052806	BAKERSFIELD	CA		08/15/2013	602,38	0	0	0	0	0	0	3,610	3,610	0	0	0
B3061204	BAKERSFIELD	CA		09/25/2013	674,89		0	0	0	0	0	3,755	3,755	0	0	0
B3101004	BAKERSFIELD	CA		01/30/2014	2,266,95	20	0	0	0	0	0	12,754	12,754	0	0	0
B4080103	BAKERSFIELD	CA		10/08/2014	232,03	00	00	0	0	0	0	1,404	1,404	0	0	0
A9101304	BALDWIN PARK	CA	ļ	12/16/2009	442,080		00	0	0	0	0	4,028	4,028	0	0	0
A5091302	BARSTOW	CA	ļ	12/31/2006	328 , 74		00	0	0	0	0	3, 180	3, 180	0	0	0
A7082902	BARSTOW	CA		10/22/2007	380 , 49:		0	0	0	0	0	2,807	2,807	0	0	0
A7010805	BEAUMONT	CA		03/28/2007	254,560		0	0	0	0	0	2, 139	2,139	0	0	ō
A7051603	BEAUMONT	CA	}	07/19/2007			0	0	0	0	0	8,803	8,803 5.798	0	0	0
B1082901	BELL GARDENS	CA	<u> </u>	11/29/2011			,0	0	0	0	ļ0	5,798 5,333	5,798 5,333	0	0	0
	BELLFLOWER	GA		10/20/2009	1,310,89		, ,	n	0 n	n	0			n	0 n	n
B3062509	BENICIA	CA		10/24/2013	1,310,65		,)	n	0 N	n	n	18,709	18,709	n	0 N	n
	BERKELEY	CA		12/21/2007	711,39) [0	0	n	0	0	5,369	5,369	0	n	n
	BERKELEY	CA		03/18/2010	470,89	50)	0	0	0	0	5,240	5,240	0	0	0
B3012504	BERKELEY	CA		03/26/2013	395,72	0	00	0	0	0	0	2,361	2,361	0	0	0
B3031303	BERKELEY	CA	ļ	06/03/2013	488,33	00	00	0	0	0	0	2,862	2,862	0	0	0
A8011401	BERMUDA DUNES	CA	ļ	03/12/2008	1,020,04		00	0	0	0	0	5, 133	5, 133	0	0	0
B1092602	BEVERLY HILLS	CA	ļ	12/08/2011	1,578,72) 0	0	0	0	0	9,373	9,373	0	0	0
A6101103	BIG BEAR LAKE	CA		12/20/2006	213,300)	0	0	0	0	6, 131	6, 131	0	0	0
B2073101 B0071504	BRAWLEY	CACA		10/25/2012	2,918,375 740,033		0	0	0	0	0	18,525 4,818	18,525 4,818	0	0	0
	BREATWOOD	CA	<u> </u>	10/01/2010			, ⁰	0	0	0	0	6,344	6,344	<u>0</u>	0	0
A7051704	BRENTWOOD		l	08/08/2007		, 0	,0	0			0			0	٠	0 n
A8092402	BRENTWOOD	CA		12/01/2008	1,786,29		,	n	0 N	n	0	11,350	11,350	n	0 N	n
A4012104	BRISBANE	CA		04/15/2004	270,45	3 [0) [0	0	0	0	0	13,579	13,579	0	0	0
B2100402	BUELLTON	CA		12/13/2012	1,270,45	50	0	0	0	0	0	7,715	7,715	0	0	0
B1040105	BUENA PARK	CA		08/15/2011	1,477,24	30	00	0	0	0	0	8,723	8,723	0	0	0
	BUENA PARK	CA		12/12/2012	112,22		00	0	0	0	0	2,865	2,865	0	0	0
	BURBANK	CA	ļ	06/10/2003	27,97		00	0	0	0	0	691	691	0	0	0
	BURBANK	CA	ļ	12/31/2006			00	0	0	0	0	22,638	22,638	0	0	0
	BURBANK	CA		04/01/2009	802,473		0	0	0	0	0	6,851	6,851	0	0	ļ0
	BURBANK	CA		09/02/2010	936,97		0	0	<u>0</u>	0	ō	5,528	5,528	0	0	}ō
B0071411 B1012601	BURBANK	CA	}	10/07/2010			0	0	0	0	0	1,943 6.658	1,943 6,658	0	0	}0
B1030405	BURBANK	CA	l	03/15/2011			0	0	0	0	0			0	0	0
B2011901	BURBANK	CA	l	05/25/2011	245,69		,0	0	0 n	0	0	1,516		n		0 n
B4042502	BURBANK	CA.		04/12/2012	3,682,88		,	n	0 N	n	n	21,598	21,598	n	0 N	n
B4062501	BURBANK	CA		09/23/2014	554,78)	n	n	n	n	3,258		n	n	n
A4042801	BURL I NGAME	CA		07/29/2004) 0	0	0	0	0	31,415	31,415	0	0	0
	BURLINGAME	CA		05/25/2005	528.50) 0	0	0	0	0	20,942	20,942	0	0	0

				Showing A	All Mortgage Lo	oans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8082904	BURLINGAME	CA		11/10/2008		4,272,453	0	0	0	0	0	0	17,967	17,967 5,331	0	0	0
	BURLINGAME	CA		08/29/2013		1,341,513	0	0	0	0	0	0	5,331	5,331	0	0	0
A7010905	CALABASAS	CA		03/29/2007		848,540	0	0	0	0	0	0				0	0
B3041502 A4082703	CALIMESA	CACA		11/30/2004		723,037		0	0	0	0	0	9,651 13,436	9,651 13,436		0	0
B2012001	CAMARILLO	CA.		03/19/2012		1.484.778	0	0	0	0	0	0	11,312	11,312		0	0
B2082105	CAMARILLO	CA.		11/30/2012		1,471,372	0	0	0	0	0	0	9,137	9,137		0	0
B4031003	CAMARILLO	CA		06/02/2014		837,712	0	0	0	0	0	0	4,499	4,499		0	0
A4110102	CAMERON PARK	CA	ļ	01/27/2005		279,937	0	0	0	0	0	0	11,893	11,893	0	0	0
B0072306	CAMPBELL	CA		10/19/2010		1,515,717	0	0	0	0	0	0	9,577	9,577		0	0
A8021904 B0042301	CANOGA PARK	CACA	}	05/05/2008		199,441	0	0	0	0	·0	0	1,803	1,803		ō	}ō
B2031311	CANOGA PARK	CACA	<u> </u>	07/08/2010 07/06/2012		68,781	0	ļ0	ļ0	0	·0	0	2,557 3,792	2,557 3,792		0	0
B1070613	CANYON COUNTRY	CA	·	09/29/2011		847,640	 n	n	n	n	n	n	4,818	4,818		n	n
A3012403	CARLSBAD	CA.		03/26/2003		131,564	0	0	0	0	0	0	9,340	9,340		0	0
A5051702	CARLSBAD	CA		07/28/2005		127 , 447	0	0	0	0	0	0	11,340	11,340	0	0	0
A3091001	CARMICHAEL	CA		12/03/2003		652,218	0	0	0	0	0	0	7,762	7,762	0	0	0
B1070611	CARM I CHAEL	CA		11/02/2011		1,232,876	0	0	0	0	0	0	18,239	18,239		0	0
A3051404	CARSON	CA		12/31/2006		146,369	0	0	0	0	0	0	3,550	3,550		0	0
A4042406 A4042406-1	CARSON	CA		12/31/2006 04/30/2014		312,524 75,483		0	0	0	0	0	3,205 448	3,205		0	
A4111202	CARSON	CA		01/20/2005		1,611,006	 0	0	0	0	0	0	16.848	16.848		0	0
A7102601	CARSON	CA.		01/17/2008		334,892	0	0	0	0	0	0	2,541	2,541		0	0
A8102001	CARSON	CA		12/17/2008		306,992	0	0	0	0	0	0	1,973	1,973		0	0
A9102302	CARSON	CA		12/23/2009		830,316	0	0	0	0	0	0	4,692	4,692		0	0
B0061405	CARSON	CA		08/31/2010		1, 195, 413	0	0	0	0	0	0	8,142	8 , 142		0	0
B2082102	CARSON	CA		10/31/2012		491,308	0	0	0	0	0	0	4,012	4,012	0	0	0
A6021606	CASTAIC	CA		12/31/2006		255,865 534,764	0	0	0	0	0	0	3, 150 7, 429	3,150 7,429		0	0
A2032101	CASTRO VALLEY	CA		07/02/2002		246,384	 0	0	0	0	0	0	22,763			0	0
A2082603	CASTRO VALLEY	CA.		12/31/2006		637,992	0	0	0	0	0	0	15,284	15,284		0	0
A4083002	CASTRO VALLEY	CA		10/22/2004		185,524	0	0	0	0	0	0				0	0
A6100302	CASTRO VALLEY	CA		12/19/2006		814,061	0	0	0	0	0	0	11,653	11,653		0	0
97081801	CATHEDRAL CITY	CA		12/11/1997		99,634	0	0	0	0	0	0				0	0
97081802	CATHEDRAL CITY	CA		12/11/1997		176,873	0	0	0	0	0	0	12,839	12,839		0	0
97081803 A5062801	CATHEDRAL CITY	CA		03/24/1998		223,383 1,803,702	0 n	0	0	0	0	0	15, 146 24, 505	15, 146 24, 505		0	0
A8073101	CATHEDRAL CITY	CA	l	09/30/2008		427,533	 n	n	n	n	n	n	24,505	24,505		n	n
B0071302	CATHEDRAL CITY	CA		09/08/2010		603,711	0	0	0	0	0	0	4,648	4,648		0	0
A6110902	CAYUCOS	CA		02/02/2007		458,068	0	0	0	0	0	0	6,388	6,388	0	0	0
A7022002	CAYUCOS	CA	ļ	04/13/2007		397,888	0	0	0	0	0	0	3, 158	3, 158		0	0
A6012702	CERES	CA		12/31/2006		256,806	0	ļ0	ļ0	ļ <u>0</u>	ļ0	0	37,491	37,491		ļ <u>0</u>	<u>0</u>
A3060403 B0050401	CERRITOSCHATSWORTH	CA		09/04/2003		356,453 1,266,335	0	0	0	0	0	0	7,748 12,340	7,748 12,340		0	0
B0051205	CHATSWORTH	CA	·	07/15/2010			 n	0	0	0 n	n	n		5,892		n	n
B0063003	CHATSWORTH	CA	<u> </u>	10/29/2010		851,213	0	n	n	0	n	0	4,910	4,910		0	0
B0071207	CHATSWORTH	CA		11/15/2010		1, 135, 788	0	0	0	0	0	0	6,915	6,915	0	0	0
B0080606	CHATSWORTH	CA		11/10/2010		232,668	0	0	0	0	0	0	4,851	4,851		0	0
B1061403	CHATSWORTH	CA	ļ	08/18/2011		855,619	0	0	0	0	0	0	7,862	7,862		0	0
B2052305	CHATSWORTH	CA	l	08/16/2012		794,953	0	0	0	ļ0	ļ0	0	6,910	6,910		ļ0	0
B2102604 B3052802	CHATSWORTH	CACA		01/10/2013		438,433 1,369,583	0	0	0	0	0	0	3,637	3,637	0	0	0
A5072903	CHICO	CA	·	12/31/2006		1,369,583	 n	0	0	0 n	n	n	2,553		0	n	n
A7111202	CHICO	CA	<u></u>	01/17/2008		241, 144	o	n	n	0	n	0	5,798	5,798		0	0
B0020902	CHICO	CA		04/12/2010		997,449	0	0	0	0	0	0	6,289	6,289	0	0	0
B0082001	CHICO	CA		10/26/2010		1,945,691	0	0	0	0	0	0	11,218	11,218	0	0	0
B3070805	CHICO	CA	ļ	10/02/2013		169 , 147	0	0	0	0	0	0	1,265	1,265		0	0
B4060504	CHICO	CA	}	07/30/2014		1,328,788	0	0	0	ļ <u>0</u>	ļ0	0		7,094		ļ0	0
B4070702	CHICO	CA		09/03/2014		398,949	0	0	0	0	ļ0	0	2,222	2,222		0	0

					All Mortgage Loa	ns DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date F	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	CHINO	CA		04/30/2014		307 , 181	0	0	0	0	0	0	5,698	5,698	0	0	0
B1092903	CHINO	CA		11/30/2011		517,314	0	0	0	0	0	0	3,043	3,043	0	0	0
B2083005	CHINO	CA		11/28/2012		269,229 _ 598,583 _	0	0	0	0	0	0	15,493 15,135	15, 493 15, 135	0	0	0
	CHULA VISTA	CA		04/03/2003		423,630	٥	0	0	0	0		9,799	9,799	0	0	
	CHULA VISTA	CA.		12/31/2006		169.558	0	0	0	0	0	0	10.577	10.577	0	0	0
A6011102	CHULA VISTA	CA		03/27/2006		1,721,702	0	0	0	0	0	0	15,892	15,892	0	0	0
A6110102	CHULA VISTA	CA		02/13/2007		773,899	0	0	0	0	0	0	6,317	6,317	0	0	0
A8111801	CHULA VISTA	CA		01/20/2009		725,315	0	0	0	0	0	0	2,688	2,688	0	0	0
A9030306	CHULA VISTA	CA		04/23/2009		979,545	0	0	0	0	0	0	6,454	6,454	0	0	0
A9030416	CHULA VISTA	CACA		04/29/2009 08/08/2005		440,068 _ 429,837 _	0	0	0	0	0	0	3,708 7,390	3,708 7,390	0	0	0
B0090105	CITRUS HEIGHTS	CACA	ļ	12/01/2010	<u> </u>		u	0	U		0	U		1,768	U		U
B4070301	CITRUS HEIGHTS	CA.		09/30/2014		3,499,872	0	0	0	0	0	0	19,489	19,489	0	0	0
A3052304	CITY OF COMMERCE	CA		08/14/2003		437,954	0	0	0	0	0	0	6,513	6,513	0	0	0
A9030408	CITY OF COMMERCE	CA		04/29/2009		375,892	0	0	0	0	0	0	3, 126	3, 126	0	0	0
A5112102	CITY OF INDUSTRY	CA	ļ	02/03/2006		257 , 338	0	0	0	0	0	0	8,620	8,620	0	0	0
A6041801	CITY OF INDUSTRY	CA		12/31/2006		832,883	0	0	0	0	0	0	7, 167	7 , 167	0	0	0
B1121903	CITY OF INDUSTRY	CACA		03/05/2012		1,618,142 .	0	0	0	0	0	0	9,885	9,885	0	0	0
B3070503 B4032402	CITY OF INDUSTRY	CA		10/10/2013		754,756 . 649,227 .		0				0	4,249 3,487	4,249 3,487	0	0	0
B4120505	CITY OF INDUSTRY	CA		04/24/2015		049,227	٥	0	0	0	0	0	505 . 404	505,404	0	0	0
A5112203	CLAREMONT	CA		02/21/2006		648,306	0	0	0	0	0	0	6,169	6,169	0	0	0
A5061502	CLEARLAKE	CA		10/20/2005		517,379	0	0	0	0	0	0	8,834	8,834	0	0	0
	CLEARLAKE	CA		10/12/2010		431,625	0	0	0	0	0	0	2,686	2,686	0	0	0
B2012707	CLOVERDALE	CA		04/30/2012		2, 101, 048	0	0	0	0	0	0	12,552	12,552	0	0	0
A5071319B4041101	CLOVIS	CA		10/06/2005		238,318	0	0	0	0	0	0	8,733	8,733	0	0	0
B3102804	CLOVIS	CACA		07/01/2014		309,969 _ 473,144 _		0	0	0	0	0	1,715 3,805	1,715 3,805	0	0	0
A7080303	COCORAN	CA CA		10/22/2007		275,520	٥	0	0	0	0	0	2,425	2,425	0	0	0
A3030303	COMPTON	CA		05/22/2003		244,260	0	0	0	0	0	0	16,013	16,013	0	0	0
A4042424	CONCORD	CA		07/01/2004		502,045	0	0	0	0	0	0	5, 148	5, 148	0	0	0
A4042424-1	CONCORD	CA		04/29/2014		123,335	0	0	0	0	0	0	734	734	0	0	0
A6061401	CONCORD	CA		08/24/2006		713,674	0	0	0	0	0	0	6, 115	6, 115	0	0	0
B2121402	CONCORD	CACA		02/21/2013		367,680 555,981	0	0	0	0	0	0	3,390 7,679	3,390 7,679	0	0	0
A6 12 15 10	CORONA	CA		02/20/2007		555,981		0	0	0	0	0	2.686		0	0	0
A3071505	CORONA	CA		12/10/2003		334 , 485	٥	0	0	0	0	0	3,762	3,762	0	0	0
A4041301	CORONA	CA		07/15/2004		321,074	0	0	0	0	0	0			0	0	0
A5072803	CORONA	CA		09/28/2005		315,011	0	0	0	0	0	0	4,246	4,246	0	0	0
A7010506	CORONA	CA	ļ	03/15/2007	ļ	424,240	0	0	0	0	0	0	3,566	3,566	0	0	0
A8112505	CORONA	CA	ļ	01/29/2009		302,863	0	ļō	ļ0	ļō	ļō	0	3,123	3, 123	0	ļ0	0
A9022705	CORONA	CA		04/28/2009		669,101 2,958,102	0		0	0	0	0	13,051 18,391	13,051 18,391	0	0	0
A9041301	CORONA	CA CA		06/12/2009		2,936,102	0	0	0	0	0	0	3,723	3,723	0	0	0
B0021106	CORONA	CA		04/08/2010		481,707	0	0	0	0	0	0		8,595	0	0	0
B2102603	CORONA	CA		01/03/2013		104, 170	0	0	0	0	0	0	661	661	0	0	0
B3022204	CORONA	CA		04/11/2013		734,983	0	0	0	0	0	0	4,507	4,507	0	0	0
B4011304	CORONA	CA		06/02/2014		379,664	0	0	0	0	0	0	8, 156		0	0	0
B4011305 B4060203	CORONA	CA	·	06/02/2014		673,596 . 730,448 .	0	ļ0	0	0	ļ0	ļ0	14,471 4,187	14,471 4,187	0	0	ļ0
A8030703	CORTE MADERA	CA		07/01/2014 06/03/2008		730,448	0 n	0	0	0	0	0	4, 187	4, 187	0	0	0
A2090901	COSTA MESA	CA CA		12/31/2006		436,033	0	0	0	0	0	0	10,486	10,486	n	0	0
A5101301	COSTA MESA	CA		12/31/2006		377 , 149	0	0	0	0	0	0	3,649	3,649	0	0	0
A5101701	COSTA MESA	CA		12/31/2006		192,592	0	0	0	0	0	0	6,602	6,602	0	0	0
A6020103	COSTA MESA	CA		12/31/2006		130,606	0	0	0	0	0	0	1,211	1,211	0	0	0
A7010507	COSTA MESA	CA		03/15/2007		774,316	0	0	0	0	0	0	6,505	6,505	0	0	0
A8052004	COSTA MESA	CA	·	08/06/2008	 	167,658	0	ļō	ļ0	0	ļō	ļō	1,849	1,849	0	0	ļō
B0072907	COSTA MESA	CA		09/17/2010		789,419	0	0	0	0	10	0	4,657	4,657	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DISPC	SED, Transi										
1	Location	ı	4	5	6 7		Change	e in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
		_			Recorded			Current			_	Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Conitalizad		Total Foreign	Excluding		Exchange	Realized	Total
									Capitalized	Change						
			١.	. .	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1050601	COSTA MESA	CA		07/25/2011	468,067	0	0	0	0	0	0	6,985		0	0	0
B2083006	COSTA MESA	CA		11/28/2012	1,088,538	0	0	0	0	0	0	6,329	6,329	0	0	0
B3041704	COSTA MESA	CA		07/10/2013	336,570	0	0	0	0	0	0	1,774	1,774	0	0	0
B4080801	COSTA MESA	CA		09/17/2014	271,550	0	0	0	0	0	0	2,218	2,218		0	0
B3030601	COTATI	CA		06/19/2013	2, 105, 938	0	0	0	0	0	0	11,931	11,931		0	0
A7052106	COVINA	CA		07/26/2007	156,246	0	0	0	0	0	0	4,283	4,283		0	0
	COVINA	CA		01/29/2009	242,305		0	0	0	0	0	2,497	2,497		0	0
	CUDAHY	CA		04/28/2008	1,046,475	0	0	0	0	0	0	7,966	7,966	0	0	0
	CUDAHY	CA		09/16/2014	362,681	0	0	0	0	0	0	2,020	2,020		0	0
	CULVER CITY	CA		04/23/2003	259, 101	0	0	0	0	0	0	17,394	17,394		0	0
	CULVER CITY	CA		08/30/2013	351,543	0	0	0	ļ0	0	0	1,459	1,459		0	0
	CULVER CITY	CA	}	06/23/2009	1, 120, 648	ļ0	ļ0	0	ļ0	ļ0	ļ0	13,703	13,703		ļ0	ļ0
	CULVER CITY	CA		08/20/2010	1,480,342		ļ0	0	ļ0	ļ0	0	9,201	9,201		0	ļ0
	CULVER CITY	CA		02/28/2012	348,459		ļ0	0	ļ0	ļ0	0	10 , 165	10 , 165		0	0
A6042101	CYPRESS	CA		09/13/2006	950,039	ļ0	ļ0	0	ļ0	ļ0	0	20,642	20,642		0	0
	DALY CITY	CA		09/28/2012	846,868	ļ0	ļ0	0	ļ0	ļ0	ļ0	5, 151	5, 151		ļ0	0
	DANA POINT	CA		06/27/2007	411,480	ļ0	ļ0	0	ļ0	ļ0	ļ0	2,236	2,236		0	ļ0
	DANA POINT	CA		12/08/2011		0	0	0	0	0	0	4,997	4,997		0	0
A5051805	DANVILLE	CA		12/01/2005	427 , 372		0	0	0	0	0	4,043	4,043		0	0
B3032704	DANVILLE	CA		06/11/2013	420,753		0	0	0	0	0	10,322	10,322		0	0
	DAVIS	CA		06/12/2003	167,996	0	0	0	0	0	0	10,715	10,715		0	0
	DAVIS	CA		06/12/2003	151,247	0	0	0	0	0	0	9,642	9,642		0	0
	DEL MARDELANO	CA		04/29/2003	451,764		0	0	0	0	0	4,200	4,200		0	0
	DELANO	CA		07/09/2007	308,712		0	0	0	0	0	2,642	2,642		0	0
	DESERT HOT SPRINGS			12/15/2011	1,894,232	0	0	0	0	0	0	17,078 5,832	5,832		0	0
B0090304	DINUBA	CA.		11/10/2010		0	0	0	o	0	0	2,644	2,644		0	0
B4022405	DINUBA	CA.		05/15/2014	1,564,902		0	0	o	0	0	8,304	8,304		0	0
A6052406	DIXON	CA		08/02/2006		0	0		٥	0	0	6.982	6.982		0	
	DOWNEY	CA		08/19/2010	6,213,204	0	0	0	n	0	0	36,904	36,904		0	0
	DOWNEY	CA		11/23/2010			0	0	0	0	0	19,752	19,752		0	0
	DUARTE	CA		03/29/2013	1,714,576		0	0	0	0	0	10,421	10,421		0	0
	DUBL IN	CA		09/03/2003		0	0	0	0	0	0	8.462	8.462		0	0
	DUBL IN	CA		02/09/2004	2,323,142	0	0	0	0	0	0	30 , 148	30 , 148		0	0
	DUBLIN	CA		05/08/2007			0	0	0	0	0	6, 107	6, 107		0	0
B1091404	EAST PALO ALTO	.CA		12/20/2011	633,312		0	0	0	0	0	18,908	18,908		0	0
A2092709	EL CAJON	CA		12/19/2002	177 , 134	0	0	0	0	0	0	13,396	13,396	0	0	0
	EL CAJON	CA	L	08/12/2004	348,752		0	0	0	0	0	7,339	7,339		0	0
	EL CAJON	CA		08/30/2005	390,949		0	0	0	0	0	4, 117	4, 117	0	0	0
	EL CAJON	CA		06/08/2006	431,909	0	0	0	0	0	0	5,222	5,222	0	0	0
	EL CAJON	CA		07/31/2007	385,418	0	0	0	0	0	0	9,944	9,944		0	0
	EL CAJON	CA		06/18/2008	679,034	0	0	0	0	0	0	3,234	3,234		0	0
A9101401	EL CAJON	CA		12/14/2009	332,870	0	0	0	0	0	0	14,287	14,287		0	0
	EL CAJON	CA		06/30/2010	1,263,497	0	0	0	ļ0	0	0	7,503			0	0
	EL CAJON	CA	}	10/01/2010	1,525,183		ļ0	0	ļ0	ļ0	0	11,671	11,671		0	ļ0
	EL CAJON	CA		10/13/2010	360,363		ļ0	0	ļ0	ļ0	ļ0	2,110	2,110		0	ļ0
	EL CAJON	CA		10/07/2010	336,559		ļō	0	ļ <u>0</u>	ļō	ļ0	1,970	1,970		0	ļ0
	EL CAJON	CA		06/19/2012	308,014		ļō	0	ļō	ļō	ļō	8,669	8,669		ļ0	0
	EL CAJON	CA	}	07/12/2012	245,363		ļ0	0	} <u>0</u>	ļ0	ļ0	3,629	3,629		0	0
	EL CAJON	CA	}	05/02/2013	280,062		ļō	ļ0	ļ0	ļō	ļō	1,765	1,765		ļ0	ļ0
	EL CAJON	CA		01/21/2014	440 , 419		0	0	} <u>0</u>	0	0	2,437	2,437		0	0
B3112704	EL CAJONEL CAJON	CA		02/06/2014	461, 163	0	0	0	0	0	0	2,765	2,765		0	0
B5021708	EL CENTRO	CA		05/04/2015	0	ļ0	ļ0	0	}ō	ļ0	ļū	1,608,900	1,608,900		0	0
A3062308 A7042603	EL CENTRO	CA	}	09/18/2003		0	0	ļ0	ļ0	0	ļ0	9,356	9,356		0	ļ0
A7042603	EL CERRITO	CA.		06/11/2007	204,686	0	0	0	0	0	0	5,380	5,380		0	0
A3010307	EL MONTE	CA.		04/28/2008 03/11/2003	1,380,258 231,132	0	0	0	0	0	0	10,370 5,332	10,370		0	0
B1031705	EL MONTE	CA		04/29/2011	231, 132	10	10	·0	ļ0	10			5,332		0	0
B2020103	EL MONTE		 	04/29/2011	2,789,336	ļ0	ļ0	J0	0	ļ0	ļ0	13,671	13,671		0	0
B5010802	FI MONTE			03/20/2012	330,312	0	0		n	0	0	1 780 000	1 780 000		0	0 n

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		9	in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7013101	EL SEGUNDO	CA		04/12/2007		493,700	0	0	0	0	0	0	4,016	4,016 3,176	0	0	0
B2041001	EL SEGUNDO	CA		06/27/2012		521,062	0	0	0	0	0	0	3, 176	3, 176	0	0	0
B2111904 B4012405	EL SEGUNDO	CA		02/14/2013		554,928 626,348	0	0	0	0	0	0	4,808 4,937	4,808 4,937	0	0	0
A2112102	EL SOBRANTE	CA		02/14/2003		1,898,221	٥٥	0	n	0	0	0	11,698	11,698	0 n	0	
	ELK GROVE	CA.		12/31/2006		423,000	0	0	0	0	0	0	10 . 151	10 . 151	0	0	0
	ELK GROVE	CA		12/31/2006		497 , 181	0	0	0	0	0	0	5,467	5,467	0	0	0
	ELK GROVE	CA		06/29/2005		1,047,362	0	0	0	0	0	0	10,069	10,069	0	0	0
A4090706	ELK GROVE	CA		11/23/2004		1,924,168	0	0	0	0	0	0	22, 180	22, 180	0	0	0
	ELK GROVE	CA		07/27/2007		606,368	0	0	ō	<u>0</u>	}ō	}ō	4,757	4,757	0	<u>0</u>	0
B0061006 B3112701	ELK GROVE	CA		08/20/2010 01/31/2014		914,980 2,411,732	0	0	0	0	0	0	5,438 13,569	5,438 13,569	0	0	0
A4091005	EMERYVILLE	CACA		12/07/2004		2,411,732	u		0		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	ļ0	10,388	10,388	U	0	U
A2041002	ENCINITAS	CA		06/26/2002		131,308	 0	0	0	0	0	0	11,804	11,804	0	0	0
A8061002	ENCINITAS	CA		09/26/2008		978,946	0	0	0	0	0	0	4, 175	4,175	0	0	0
A8080801	ENCINITAS	CA	ļ	10/03/2008		1,370,574	0	0	0	0	0	0	6,023	6,023	0	0	0
A2091603	ESCONDIDO	CA		11/22/2002		297 , 119	0	0	0	0	0	0	22,986	22,986	0	0	0
A4090201	ESCONDIDO	CA		11/30/2004		1,417,349	0	0	0	0	0	0	17,000	17,000	0	0	0
A5011201	ESCONDIDO	CA		03/21/2005		9,090	0	0	0	0	0	0	373	373 4,535	0	0	0
A5060106 A5080403	ESCONDIDO	CA		08/18/2005		330,819 365,513		0		0	0		4,535 3,710	3,710	0	0	0
A6121303	ESCONDIDO	CA		03/08/2007		469,334	 0	0	0	0	0	0	3,849	3.849	0	0	0
A8030605	ESCOND I DO	CA.		06/09/2008		754,492	0	0	0	0	0	0	3,593	3,593	0	0	0
A8032506	ESCOND I DO	CA		06/25/2008		146,896	0	0	0	0	0	0	1,073	1,073	0	0	0
A9040805	ESCONDIDO	CA		05/28/2009		303,223	0	0	0	0	0	0	1,847	1,847	0	0	0
B2071205	ESCONDIDO	CA		09/04/2012		653,846	0	0	0	0	0	0	4,041	4,041	0	0	0
A4101801	EUREKA	CA		04/28/2005		366,846	0	0	0	0	0	0	3,745	3,745	0	0	0
B3120501 A6112904	FAIR OAKS	CACA		04/01/2014		1,303,133 776,644	0	0	0	0	0	0	10,131 6,417	10 , 131 6 , 417	0	0	0
B0062201	FAIR OAKS	CA CA		08/24/2010		1,017,846	 0	0	0	0	0	0	9,727	9,727	0	0	0
A3070902	FAIRFIELD	CA.		10/07/2003		221,637	0	0	0	0	0	0	5,140	5,140	0	0	0
A6030606	FALLBROOK	CA		12/31/2006		247,899	0	0	0	0	0	0	2,227	2,227	0	0	0
A5052301	FOLSOM	CA		07/20/2005		2,037,693	0	0	0	0	0	0	11,783	11,783	0	0	0
A5101304	FOLSOM	CA		12/31/2006		40,543	0	0	0	0	0	0	9,279	9,279	0	0	0
A6100901	FOLSOM	CA		12/27/2006		922,916	0	0	0	0	0	0	8,032		0	0	0
A2042603	FONTANA	CA CA		08/15/2002 02/27/2006		713,606 544,612	0	0	0	0	0	0	10,287 8,552	10,287 8,552	0	0	0
A5060307	FONTANA	CA		08/25/2005		1,456,350	٥	0	0	0	0	0	15,341	15,341	0	0	
A5120203	FONTANA	CA		02/16/2006		198,359	0	0		0	0	0	3,117	3,117	0	0	0
A6122104	FONTANA	CA		02/26/2007		889,306	0	0	0	0	0	0	12,686	12,686	0	0	0
B1042602	FONTANA	CA	ļ	07/28/2011	ļļ	2,527,546	0	0	0	0	0	0	15,024	15,024	0	0	0
B1081802	FONTANA	CA		10/20/2011		713,428	0	ļ0	<u>0</u>	ļ <u>0</u>	ļ0	ļ0	12,528	12,528	0	ļ <u>0</u>	0
B2021404	FONTANAFONTANA	CA		03/30/2012		2,781,854 542,376	0	0	0	0	0		17,268 13,944	17,268	0	0	0
B3010805	FONTANA	CA		03/01/2013		1, 166, 165	 n	0 n	0 n	0 n	⁰	0	7, 191		0 n	n	0 n
B3011003	FONTANA	CA		03/11/2013		1,100,103	 0	0	0	0	0	0	13,898	13,898	0	0	0
B3020602	FONTANA	CA		04/02/2013		391,245	0	0	0	0	0	0	2,320	2,320	0	0	0
B4100902	FONTANA	CA		12/12/2014		2, 165,000	0	0	0	0	0	0	5,856	5,856	0	0	0
B5010503	FONTANA	CA	ļ	03/26/2015		0	0	0	0	0	0	0	2,268,798	2,268,798	0	0	0
B5010504	FONTANA	CA		03/26/2015		0	0	ļ0	ļ0	ļ <u>0</u>	ļ0	ļ <u>0</u>	722,879	722,879	0	ļ <u>0</u>	0
B5020605	FONTANAFOOTHILL RANCH	CACA		04/30/2015		0	0	0	0	0	0	} <u>0</u>	840,538 13,108	840,538	0	0	0
99072904 A5021709	FORTUNA	CA CA		05/05/2005		307,049	0 n	0 n	0	0 n	0 n	0	13, 108 4, 496	13, 108	0	0 n	0
A4041903	FOSTER CITY	CA		07/15/2004		758,870	 n	n	n	n	n	n		8,100	n	n	n
A4041903-2	FOSTER CITY	CA		01/10/2013		462,787	0	0	0	0	0	0	5,100	5,410	0	0	0
A40419033	FOSTER CITY	CA		01/04/2011		547,737	0	0	0	0	0	0	5,831	5,831	0	0	0
A5092602	FOSTER CITY	CA		12/28/2005		753 , 192	0	0	0	0	0	0	9,791	9,791	0	0	0
B0030904	FOSTER CITY	CA		05/10/2010		821,485	0	0	o	0	ļ0	ļ0	5,218	5,218	0	0	0
B2061503	FOSTER CITY	CA		08/31/2012			0	0	0	0	ļ0	} <u>0</u>	3,977	3,977	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DISPO	SED, Transt										
1	Location		4	5	6 7		Change	e in Book Value	/Recorded Inv	restment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Laan	Data									Canaid			
	0":	G	Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3041801	FOUNTAIN VALLEY	CA		06/02/2003	494 , 206		0	0	0	0	0	31,512	31,512	0	0	0
A5071403	FOUNTAIN VALLEY	CA		12/31/2006	327,614	0	0	0	0	0	0	11,965	11,965	0	0	0
	FOUNTAIN VALLEY	CA		06/13/2008	213,928		0	0	0	0	0	984	984		0	0
B4101004 A8090502	FOUNTAIN VALLEY	CA		11/24/2014	940 , 430 	0	0	0	0	0	0	10,841	10,841		0	0
B0032608	FREMONT	CA.		07/15/2010	1,541,533		0	0	0 n	0	0	9,505	9,505		0	0
B2050201	FREMONT	CA		07/13/2010	253,716		0		o	0	0	1,614	1,614		0	0
B3112504	FREMONT	CA		03/05/2014	409,743		0	0	n	0	0	3,208	3,208		0	0
A2112902	FRESNO	CA		02/27/2003	234,997	0	0	0	0	0	0	3,652	3,652	0	0	0
A3021206	FRESNO	CA		12/31/2006	140,293		0	0	0	0	0	3,418	3,418		0	0
A3032002	FRESNO	CA		05/22/2003	340,278	0	0	0	0	0	0	22,076	22,076		0	0
A3062606	FRESNO	CA		09/17/2003	141,061		0	0	0	0	0	8,430	8,430		0	0
A5010601	FRESNO	CA		02/18/2005			0	0	0	0	0	2,563	2,563		0	0
A5072206	FRESNO	CA		12/31/2006	129,513	0	0	0	0	0	0	7,570		0	0	0
A5092605	FRESNO	CA	L	12/31/2006	212,584	0	0	0	0	0	0	2,762	2,762	0	0	0
A5110404	FRESNO	CA	ļ	12/31/2006	560 , 192	0	0	0	0	0	0	5,257	5,257	0	0	0
A6041001	FRESNO	CA		12/31/2006	584 , 476	0	0	0	0	0	0	5,088	5,088		0	0
A6042103	FRESNO	CA	ļ	12/31/2006	142,691	0	0	0	0	0	0	4,422	4,422		0	0
A6121104	FRESNO	CA		02/26/2007	594,063		0	0	0	0	0	4,969	4,969		0	0
A7051809	FRESNO	CA		10/31/2007			0	0	0	0	0	5,083	5,083		0	0
A7080302	FRESNO	CA		10/22/2007	394 , 175		0	0	0	0	0	3,468	3,468		0	0
A7080904	FRESNO	CA		10/22/2007	451,594		0	0	0	0	0	3,973	3,973		0	0
A7100503	FRESNO	CA		12/20/2007	460,872		0	0	0	0	0	2,248	2,248		0	0
A7100504	FRESNO	CACA		12/12/2007	313,347		0	0	0	0	0	2,334	2,334		0	0
A7121401 A8040201	FRESNO			02/08/2008	278,410		0	0	0	0	0	2,265	2,265		0	0
A8042801	FRESNOFRESNO	CACA		06/05/2008			0	0	0	0	0	6,673 3,150	6,673 3,150		0	0
A8082801	FRESNO	CA		11/21/2008	4,719,652		0	0	o	0	0	3, 130			0	0
A8082802	FRESNO	CA		09/30/2008	619,579		0	0	n	0	0	2,791	2,791			o
A8121001	FRESNO	CA		03/05/2009			0	0	n	0	0	4,292	4,292		0	0
B0042104	FRESNO	CA.		06/25/2010			0	0	0	0	0	1,367	1,367		0	0
B0051007	FRESNO	CA		08/02/2010			0	0	0	0	0	12,480	12,480		0	0
B0052802	FRESNO	CA		07/09/2010			0	0	0	0	0	4,421	4.421		0	0
B0072307	FRESNO	CA		10/19/2010	533,938		0	0	0	0	0	3,374	3,374		0	0
B2091106	FRESNO	CA		12/05/2012	254,497	0	0	0	0	0	0	3,483	3,483	0	0	0
B2110806	FRESNO	CA		01/30/2013	184,711	0	0	0	0	0	0	1,044	1,044		0	0
B4022404	FRESNO	CA	ļ	06/02/2014	1,864,205	0	0	0	0	0	0	9,834	9,834		0	0
B4120101	FRESNO	CA		02/03/2015	ļ	0	0	0	0	0	0	4,043	4,043		0	0
A2051306	FULLERTON	CA		08/27/2002	15,963		0	0	0	0	0	1,419	1,419		0	0
A5061605	FULLERTON	CA		09/14/2005	751,488	ļ0	ļ0	0	ļ <u>0</u>	ļ0	ļ0	7,671	7,671	0	0	0
A9090403	FULLERTON	CA	}	10/30/2009	1,028,621	ļ0	ļ <u>0</u>	0	ļ0	ļ0	ļ0	5,849	5,849		ļ0	ļ0
B2103105	FULLERTON	CA	}	01/31/2013	632 , 189		0	ļ0	ļ0	ļō	ļō				0	ļō
B4100901	GALT GARDEN GROVE	CACA		12/05/201409/18/2002	3,350,000		0	0	0	0	0	8,738 1,379	8,738 1,379		0	0
A4032402	GARDEN GROVE	CA.		11/18/2004	437,709		0	0	0	0			5,065		0	0
A4040201	GARDEN GROVE	CA	<u> </u>	06/30/2004	1,886,463		0	0	0	0		23,964				
A7020204	GARDEN GROVE	CA		04/16/2007	341,940		n	n	n	n	n	1,734	1,734		n	n
A8122301	GARDEN GROVE	CA		03/10/2009	183,868		n	n	n	n	n	1,734	1,734		n	n
B1063002	GARDEN GROVE	CA		09/07/2011	2,449,934		0	0	0	0	0	14,597	14,597		0	0
B2022401	GARDEN GROVE	CA	[05/10/2012	672,235		0	0	0	0	0	6,276	6,276		0	0
B2022707	GARDEN GROVE	CA		05/07/2012	344,754		0	0	0	0	0	3,069			0	0
A2012401	GARDENA	CA		05/01/2002	384,343	0	0	0	0	0	0	37,216	37,216		0	0
A2111201	GARDENA	CA		01/28/2003	169,532		0	0	0	0	0	2,382	2,382		0	0
A6101001	GARDENA	CA	ļ	12/06/2006	232, 104	0	0	0	0	0	0	1,972	1,972	0	0	0
A6121306	GARDENA	CA		02/15/2007	405,384		0	0	0	0	0	3,310	3,310		0	0
A8091801	GARDENA	CA		11/12/2008	1, 136, 789	0	0	0	0	0	0	7,568	7,568		0	0
B3121201	GARDENA	CA	ļ	02/28/2014	418,201	0	0	0	0	0	0	2,380	2,380		0	0
A4062503	GLEN AVON	CA	ļ	10/14/2004	600 , 427	0	0	0	0	0	0	26,642	26,642		0	0
A3120305	GLENDALE	CA		02/20/2004	2,713,831	0	ļ0	0	0	0	0	45,808	45,808		0	0
A3121703	GLENDALE	CA	1	02/12/2004	722 905			. 0		1 0	١	9 038	9 038		. 0	

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			_	_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7091703	GLENDALE	CA		11/19/2007		553,338	0	0	0	0	00	0	2,670	2,670	0	0	0
A8031401	GLENDALE	CA		06/11/2008		135,576	0	0	0	0	00	0	991	991	0	0	0
A8121601	GLENDALE	CA		01/14/2009		870,205 401,638	0	0	0	0	0	0	7, 185 3,316	7,185 3,316		0	0
B2082104	GLENDALE	CA		11/01/2012		1, 102, 641	٥٥	0	0	0		0	6,960			0	0
B3053106	GLENDALE	CA.		08/26/2013		999,581	0	0	0	0	0	0	5.889	5.889		0	0
A4010505	GLENDORA	CA		03/25/2004		1,061,249	0	0	0	0	0	0	17,741	17,741		0	0
A7042703	GLENDORA	CA		07/12/2007		257 , 278	0	0	0	0	0	0	2,045	2,045		0	0
A7051502	GLENDORA	CA		07/13/2007		639,491	0	0	0	0	00	0	5,747	5,747		0	0
A9030301	GLENDORA	CA		04/30/2009		945 , 122	0	0	0	0	0	0	6,140	6,140		0	0
A9030301-1 B5012901	GLENDORA	CACA		05/21/2015 04/30/2015		0	0	0	0	0	0	0	162,357 513,702	162,357 513,702		0	0
B5012901	GLENDORA	CACA	l	04/30/2015	}	u	u	0 n			را ۱	0		344, 194		0	, <u>0</u>
B5012903	GLENDORA	CA		04/30/2015		0	0	0	0	0	0	0	420,302	420,302		0	0
A8060904	GOLETA	CA		08/21/2008		183, 153	0	0	0	0	0	0	3,899	3,899		0	0
A4042408	GRANADA HILLS	CA	ļ	12/31/2006		381,674	0	0	0	0	0	0	3,912	3,912	0	0	0
A4042408-1	GRANADA HILLS	CA	ļ	04/30/2014		75,483	0	0	0	0	0	0	448	448		0	0
B0080603	GRANITE BAY	CA		10/07/2010		552,773	0	0	0	0	0	0	3,390	3,390		0	0
A5012506	GRASS VALLEY	CA		04/01/2005		1, 128, 048	0	0	0	0	0	0	19,684	19,684		0	0
B4081505	GRASS VALLEYGRASS VALLEY	CA		07/23/201212/08/2014		573,228 1,550,000		0	0	0	0	0	8,200 4,043	8,200 4,043		0	0
A2111901	GROVER BEACH	CA		02/19/2003		177,910	٥		0	0	0	0	3,410	3.410		0	0
A5071201	GROVER BEACH	CA.		12/31/2006		278,469	0	0	0	0	0	0	10,137	10,137		0	0
A4121604	HANFORD	CA		02/16/2005		787,874	0	0	0	0	0	0	7,921	7,921		0	0
A8030604	HANFORD	CA		05/22/2008		348,846	0	0	0	0	00	0	1,975	1,975		0	0
B4120905	HAWAIIAN GARDENS	CA		03/16/2015		0	0	0	0	0	0	0	579,314	579,314		0	0
A3010301	HAWTHORNE	CA		03/27/2003		692,734	0	0	0	0	0	0	8,529	8,529		0	0
B0030301 B0072006	HAWTHORNE	CA		05/14/2010 08/19/2010		507,333 5,743,230	0	0	0	0	0	0	8,296 32,587	8,296 32,587	0	0	0
B3073003	HAWTHORNE	CA		10/23/2013		5,743,230	٥٥	0	0	0		0	2,923	2,923	0	0	0
A7101203	HAYWARD	CA.		12/19/2007		963,707	0	0	0	0	0	0	4,699	4,699		0	0
B3042604	HAYWARD	CA		07/09/2013		2,271,567	0	0	0	0	0	0	12,360	12,360		0	0
B4040802	HAYWARD	CA		06/02/2014		362,311	0	0	0	0	0	0	1,946	1,946		0	0
B5020501	HAYWARD	CA		02/26/2015		0	0	0	0	0	00	0	8,904	8,904		0	0
B5020509	HAYWARD	CA		03/19/2015		0 .	0	0	0	0	0	0	1,445,863	1,445,863		0	0
A4021803 A4102302	HEMET	CA		03/29/2004		1,011,672 288,128		0	0	0	0	0	53,896 2,983	53,896 2,983		0	0
A4110903	HEMET	CA		02/22/2005		230 , 894	٥	0	0	0	0	0	9,604	9,604		0	0
A7101601	HESPERIA	CA		12/06/2007		219,382	0	0	0	0	0	0	1,637	1,637		0	0
B2011302	HESPER I A	CA		03/12/2012		977,401	0	0	0	0	0	0	6,068	6,068	0	0	0
B2103109	HESPERIA	CA	ļ	01/17/2013		1,530,342	0	0	0	0	00	0	8,935	8,935		0	0
B0081104	HIGHLAND	CA		11/30/2010		2,324,938	0	L0	ļ0	ļ <u>0</u>	·0	0	13,309	13,309		ļ0	0
B0060101	HIGHLAND PARKHOLLYWOOD	CA		07/27/201005/04/2010		819,542 1,107,736	0	0	0	0	0	0	6,675 6,625	6,675 6,625		0	0
A1111502	HUNTINGTON BEACH	CA	·	05/04/2010		1, 107, 736	u	n	0	0 n	,0 n	n	6,094			n	0
A1111503	HUNTINGTON BEACH	CA	<u> </u>	01/31/2002		129, 174	0	o	n	0	, [n	0	3,788	3,788		0	n
A2091803	HUNTINGTON BEACH	CA		11/21/2002		250,292	0	0	0	0	0	0	6,028	6,028	0	0	0
A3030405	HUNTINGTON BEACH	CA		05/28/2003		1,227,835	0	0	0	0	0	0	23,891	23,891		0	0
A4102303	HUNTINGTON BEACH	CA	ļ	01/31/2005		495,791	0	0	0	0	0	0	5, 133	5, 133		0	0
A4102303-1	HUNTINGTON BEACH	CA	l	04/29/2014		59,197	0	0	0	ļ0	·0	0	354	354		ļ0	0
A5061503	HUNTINGTON BEACH	CACA		12/31/2006 12/12/2006		188,566 1,104,727	0	0	0	0	0	0	3, 164	3, 164 16, 707		0	0
A6111403	HUNTINGTON BEACH	CA	·	01/29/2007		1, 104, 727	u	n	0	0 n	,0 n	n	5.350	5,350	n	n	0
A8021307	HUNTINGTON BEACH	CA	<u></u>	04/01/2008		97 , 124	0	o	n	0	, [n	0	2,259	2,259		0	0
B0062803	HUNTINGTON BEACH	CA		09/15/2010		1, 106, 669	0	0	0	0	0	0	6,528			0	0
B0110302	HUNTINGTON BEACH	CA		01/14/2011		237,852	0	0	0	0	0	0	1,301	1,301		0	0
B1101801	HUNTINGTON BEACH	CA	ļ	12/28/2011		3,599,500	0	0	0	0	00	0	22,058	22,058		0	0
B3122014	HUNTINGTON BEACH	CA	}	03/20/2014	·	1,498,193	0	ļ0	0	ļ <u>0</u>	<u> </u>	0	8,044	8,044		ļ0	ļ0
B4090406	HUNTINGTON BEACH	CA		10/07/2014		835,794	0	0	0	0	0	0	3,679	3,679	0	0	0

SCHEDULE B - PART 3

				Showing A	All Mortgage Loans	s DISPOS	SED, Transf	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3	1		Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
						estment			Year's Other		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
															Gain	Gain	Gain
				Б.		ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0			
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1060808	HUNTINGTON PARK	CA		09/01/2011		1,900,799	0	0	0	0	0	0	11,326	11,326 10,702	0	0	0
A3062707	IMPERIAL BEACH	CA		09/24/2003		179,531	0	0	0	0	0	0	10,702	10,702	0	0	0
B4042303	IMPERIAL BEACH	CA		06/05/2014		978,417	0	0	0	0	0	0	5,740	5,740	0	0	0
A6121401	IND10	CA		02/01/2007		464 , 119	0	0	0	0	0	0	3,961	3,961	0	0	0
A8121701	IND10	CA		02/13/2009		386,042	0	0	0	0	0	0	2,883	2,883	0	0	0
A9031901	INDIO	CACA		05/21/2009		472,700450,170	0	0	0	0	0	0	3,854 3,670	3,854 3,670	0	0	0
A9031903	INDIO	CA CA		05/21/2009		1.814.308		0	0		0	0	14.790	14.790	0		
A9031904	INDIO	CA		05/21/2009		399,296	٥			٥	0	0	3,256			٥	
A9031904	INDIO	CA		05/21/2009		348,900	0	n	n	 n	n	n	2,845	2,845	n	٥	n
A9031907	INDIO	CA.		05/21/2009		232,839		n	0	o	n	n	1,900	1,900	0	o	n
A9031908	INDIO	CA.		05/21/2009		238,734		0	0	0	0	0	1,947	1,947	0	0	0
A9031909	INDIO	CA	[05/21/2009		265,814	0	0	0	0	0	0	2,168	2,168	0	0	0
B1022204	INDIO	CA		05/12/2011		559,622	0	0	0	0	0	0	3,322	3,322	0	0	0
B1022407	INDIO	CA		05/09/2011		2,091,942	0	0	0	0	0	0	12,215	12,215	0	0	0
B2070501	IND10	CA		09/06/2012		705,981	0	0	0	0	0	0	4,730	4,730	0	0	0
B2070501-1	IND10	CA	ļ	09/30/2014		203, 109	0	0	0	0	0	0	1,362	1,362	0	0	0
B3011401	IND10	CA		04/26/2013		503,682	0	0	0	0	0	0	4,471	4,471	0	0	0
A4032612	INGLEWOOD	CA		06/22/2004		621,229	0	0	0	0	0	0	13,035	13,035	0	0	0
B1081704	INGLEWOOD	CA		10/19/2011		674,833	0	0	0	0	0	0	4,188	4, 188	0	0	0
B2042601	INGLEWOOD	CA		06/26/2012		62,205	0	0	0	0	0	0	799	799	0	0	0
B3010702	INGLEWOOD	CA		03/26/2013		901,240	0	0	0	0	0	0	4,005	4,005	0	0	0
B4041504	INGLEWOOD	CA		07/14/2014		1,621,568	0	0	0	0	0	0	16,254	16,254	0	0	0
B4091601	INGLEWOOD	CA		12/03/2014		525,000	0	0	0	0	0	0	1,968	1,968	0	0	0
A1022602	IRVINE	CA		06/20/2001		248 , 159	0	0	0	0	0	0	38,001	38,001	0	0	0
A3011403 A5092302	IRVINE	CA		04/21/2003		497,331 484,068	0	0	0	0	0	0		6,990	0	0	0
A6121501	IRVINE	CA.		12/31/2006		1,339,837	0	0	0	0	0	0	4,682	4,682	0	0	0
A7122102	IRVINE	CA		03/05/2008		235, 177		0	0		0		1, 119	1, 164	0		
A8040402	IRVINE	CA		08/18/2008		121,031	٥	0	0	٥	0	0	2,621	2,621	0	٥	0
A8040403	IRVINE	CA.		08/18/2008		192,247	0	0	0	0	0	0	4,162	4,162	0	0	0
B0052801	IRVINE	CA		07/22/2010		932,291	0	0	0	0	0	0	6,013	6,013	0	0	0
B1011701	IRVINE	CA		03/10/2011		1,676,734	0	0	0	0	0	0	9,624	9,624	0	0	0
B3062505	IRVINE	CA		09/04/2013		905,803	0	0	0	0	0	0	11,688	11,688	0	0	0
B4110501	IRVINE	CA		01/22/2015		0	0	0	0	0	0	0	9,563	9,563	0	0	0
A6030708	IRWINDALE	CA		12/31/2006		372,202	0	0	0	0	0	0	5,710	5,710	0	0	0
B0072705	IRWINDALE	CA	ļ	09/01/2010		743 , 147	0	0	0	0	0	0	6,815	6,815	0	0	0
B4120910	I VANHOE	CA		01/28/2015		0	0	0	0	0	0	0	4,036	4,036	0	0	0
A8031011	KING CITY	CA		06/04/2008		81,347	0	0	0	0	0	0	5,226	5,226	0	0	0
B5021802	LA CANADA-FLINTRIDGE	CA		05/15/2015		0	0	ļ0	0	0	0	ļ0	121,100	121,100	0	0	ļ0
B3052402	LA HABRA	CA		08/15/2013		2,267,831	0	ļ0	0	0	ļ0	ļ0	13,589	13,589	0	0	}ō
A3071101	LA MESA	CA	·	09/23/2003		1, 173, 186	0	}0	0	0	ļ0	ļ0	27,513	27,513	0	0	}0
B3021503 A6092901	LA MIRADA	CACA		04/09/2013		716,752601,445	0	0	0	0	0	0	3,839 5,091	3,839 5,091	0	0	0
B2080605	LA PALMA	CA		10/25/2012		486.957	0	0	0	0	0		4,499	5,091 4,499	0		0
A1111501	LA PUENTE	CA		02/13/2002	·	588,021	٥٥	0	U	٥	n	n	15,953	15,953	U	٥٥	n
A4120205	LA PUENTE	CA		02/13/2002		542,951	0n	n	n	 n	n	n	9,621	9,621	n	٥	n
B3051304	LA VERNE	CA.		11/04/2013		1,272,198		n	n	n	n	n	7,367		n	0 N	n
A3010201	LADERA RANCH	CA		04/29/2003		130,342		0	0	0	0	0	8,731	8,731	0	0	0
B2051405	LAFAYETTE	CA		07/23/2012		219, 152	0	0	0	0	0	0	1,994	1,994	0	0	0
B2051407	LAFAYETTE	CA		07/23/2012		1,032,731	0	0	0	0	0	0	9,394	9,394	0	0	0
A3072101	LAGUNA BEACH	CA		10/08/2003		375,082	0	0	0	0	0	0	7,828	7,828	0	0	0
B2030204	LAGUNA BEACH	CA		04/30/2012		6,332,889	0	0	0	0	0	0	34,871	34,871	0	0	0
B3052804	LAGUNA BEACH	CA	ļ	08/05/2013	 	779,559	0	0	0	0	0	0	4,673	4,673	0	0	0
A9031203	LAGUNA HILLS	CA		06/03/2009		306,935	0	0	0	0	0	0	3, 144	3, 144	0	0	0
A1012502	LAGUNA NIGUEL	CA		04/20/2001		412,725	0	0	0	0	0	0	8,580	8,580	0	0	0
B2061202	LAGUNA NIGUEL	CA		10/05/2012		547,025	0	0	0	0	0	0	7,945	7,945	0	0	0
B4032403	LAKE ELSINORE	CA	ļ	09/29/2014	 	979,367	0	ļ0	ļ0	L0	ļ0	ļ0	5,263	5,263	ļ0	0	ļ0
B4041105	LAKE ELSINORE	CA		07/07/2014		568,050	0	ļ0	0	0	0	0	4,572	4,572	0	0	ļ0
A1112902	LAKE FOREST	CA		03/19/2002		944,807	0	L0	L0	0	0	L0	14, 252	14, 252	0	0	0

					All Mortgage Loans	DISPOSE	ED, Transfe										
1	Location		4	5	6	7			in Book Value			_	14	15	16	17	18
	2	3				k Value/	8	9	10	11	12	13	Book Value/				1
						corded			Current				Recorded				
						estment			Year's Other		Total		Investment		Foreign		
					Exc	cluding (Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Ac	ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal In	terest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prid		(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A2042602	LAKE FOREST	CA	71	06/20/2002		491 667	0	0	0	0	0	0	13.587	13.587	0	0	0
A4010602	LAKE FOREST	CA		04/06/2004		816,562 1,076,691	0	0	0	0	0	0	17,305	17,305	0	0	0
A4100102	LAKE FOREST	CA		12/13/2004			0	0	0	0	0	0	46,998	46,998	0	0	0
A6081102	LAKE FOREST	CA		10/30/2006		1,257,170	0	0	0	0	0	0	10,346	10,346	0	0	0
A8053002	LAKE FOREST			08/12/2008		271,736	0	0	0	0	0	0	2,289	2,289	0	0	0
A9022701 B4101005	LAKE FOREST	CACA		06/05/2009		1,514,327 1,281,860		0	0	0	0	0	32,374	32,374 14,776	0	0	0
A7032901	LAKESIDE	CA CA	·	06/04/2007		517 , 100		0	0	0	0	0		6,869	0	0	
A2121904	LAKEWOOD	CA CA		02/26/2003		630,669	0	0	0	0	0	0	14,662	14,662	0	0	0
A6121407	LANCASTER	CA.		03/08/2007		318,635	0	0	0	0	0	0	8,930	8,930	0	0	0
A6121408	LANCASTER			03/09/2007		288,319	0	0	0	0	0	0	8,079	8,079	0	0	0
A7052302	LANCASTER	CA		08/29/2007		323,852	0	0	0	0	0	0	8,243	8,243	0	0	0
A8041805	LANCASTER			07/14/2008		302,699	0	0	0	0	0	0	2, 166	2, 166	0	0	0
A8051401	LANCASTER	CA		07/31/2008		487,287	0	0	0	0	0	0	2,229	2,229	0	0	0
B0040503	LANCASTER	CA	·	05/20/2010		174,317	0	0	<u>0</u>	0		0	1,674	1,674	0	ļ0	0
B2103108 B3061101	LANCASTER	CACA	· 	01/29/2013		407,562 1,530,102	0	0	0	0	0	0	3,556 8,811	3,556 8,811	0	ļ0	0
B3050901	LEMON GROVE			09/04/2013		1,358,722		0	0	0	0	0	8, 188	8, 188	0	0	0
B5021706	LEMON GROVE	CA		05/12/2015		0		0	0	0	0	0	825.000	825.000	0	0	0
B5021707	LEMON GROVE	CA		05/04/2015		0	0	0	0	0	0	0	1,435,900	1,435,900	0	0	0
A7031602	LEMOORE	CA		06/04/2007		214,455	0	0	0	0	0	0	1,739	1,739	0	0	0
B2102306	LINCOLN	CA		12/21/2012		272,532	0	0	0	0	0	0	1,710	1,710	0	0	0
A1110702	LIVERMORE	CA		01/07/2002		1,081,789	0	0	0	0	0	0	16,059	16,059	0	0	0
B2030703	LIVERMORE	CA	·	06/14/2012		531,519	0	0	0	0	0	0	3,292	3, 292	0	0	0
B2040501	LIVERMORE	CA		05/31/2012		2, 137 , 482	0	0	0	0	0	0	45,868	45,868	0	0	0
B2062101	LOMA LINDA	CACA		09/14/2012 04/15/2004		2,307,681	0	0	0	0	0	0	14,265	14,265 20,204	0	0	0
A31113013	LOMPOC		·	04/15/2004		1,063,178		0	0	0	0	0	20,204 12,968	12.968	0	0	0
B2082103	LOMPOC			10/26/2012		1,144,140		0	0	0	0	0			0	0	0
B4013103	LOMPOC	CA		04/24/2014		1,090,110	0	0	0	0	0	0	6,244	6,244	0	0	0
A0121301	LONG BEACH	CA		07/09/2001		112,714	0	0	0	0	0	0	3,330		0	0	0
A2091102	LONG BEACH	CA		12/05/2002		307,735	0	0	0	0	0	0	23,000	23,000	0	0	0
A2100214	LONG BEACH	CA		12/19/2002	 	926,222	0	0	0	0	0	0	22,333	22,333	0	0	0
A2100215	LONG BEACH	CA		12/19/2002		182,344	0	0	0	0	0	0	13,718	13,718	0	0	0
A3020302	LONG BEACH	CA		04/24/2003		202,413	0	0	0	0	0	0	13,589	13,589	0	0	0
A4042410 A4042410-1	LONG BEACH	CACA		07/01/2004 04/30/2014		273,865 45,289		0	0	0	0	0	2,809 269	2,809 269	0	0	0
A4042422	LONG BEACH	CA		07/01/2004		424,024		0	0		0	0	4,347	4,347		0	
A4042422-1	LONG BEACH	CA.		04/30/2014		105,677	٥	0	0	0	0	0	4,347	4,347	0	0	0
A5042902	LONG BEACH	CA.		07/19/2005		1,515,984	0	0		0	0	0	14,611	14,611	0	0	0
A5101803	LONG BEACH	CA	ļ	12/31/2006		108,478	0	0	0	0	0	0	2,624	2,624	0	0	0
A6042402	LONG BEACH			12/31/2006		226,909	0	0	0	0	0	0	3,342		0	0	0
A6053106	LONG BEACH	CA	·	08/10/2006		787,884	0	0	0	0	0	0	23,738	23,738	0	0	0
A7022702	LONG BEACH	CA	· 	05/23/2007		778 , 192	0	ļ0	ļ0	ļ0	0	0	21,021	21,021	0	0	0
A7073005 A8021907	LONG BEACH	CACA	· 	10/29/2007 05/05/2008		173,719	0	0	0	0	0	0	1,315 4,822	1,315 4,822	0	ļ0	0
B1012102	LONG BEACH	CA	·	04/29/2011	·····	2/5,596		U	U	0 n	0	U	7,076		U	0	0 n
B1101903	LONG BEACH	CA		12/14/2011		681,860	0	0	n	0	0	0	3,797	3,797	n	0	0
B2051702	LONG BEACH	CA		07/23/2012		1,087,276	0	0		0	0	0	4,938	4,938	0	0	0
B2102303	LONG BEACH	CA		12/21/2012		402,613	0	0	0	0	0	0	3,582	3,582	0	0	0
B2102605	LONG BEACH	CA		01/11/2013		36,678	0	0	0	0	0	0	936	936	0	0	0
B3012503	LONG BEACH	CA	·	04/01/2013		372,379	0	0	0	0	0	0	2,246	2,246	0	0	0
B4022601	LONG BEACH	CA	-	03/27/2014		144, 192	0	0	ļ0	0	0	0	817	817	0	ļ0	0
A2041101 A1091401	LOS ALAMITOS	CACA	· 	06/03/2002	ļ	332,090	0	}0	}0	ļ0	ļ0	0	5,996 21,083	5,996	0	ļ0	ļ0
A1091401	LOS ANGELES		·	01/17/2002		185,275		0	0	0	0	0	21,083	21,083 13,099	0		0
A2051702	LOS ANGELES	CA.	·	08/06/2002		396,397	 n	n	n	n	n	n	10,863	10,863	n	n	n
A2082801	LOS ANGELES			12/02/2002		318,938	n	n	n	n	n	n	7,644		n	n	n
A3011401	LOS ANGELES	CA.	L	04/10/2003		507,631	0	0		0	0	0	7,167	7,167	0	0	0
A3012402	I OF ANGELES	CA	T	05/15/2003	[22 106	0		1	n	n	0	1 496	1 /106		0	<u></u>

SCHEDULE B - PART 3

					All Mortgage Loans DISPC	DSED, Transf								1		
1	Location		4	5	6 7		Change	e in Book Value	/Recorded Inv	restment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Laan	Data									Canaid			
	0"	G	Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3031908	LOS ANGELES	CA		08/01/2003			0	0	0	0	0	16,945	16,945 10,779	0	0	0
A3092402 A3092601	LOS ANGELES	CACA		01/15/2004	497 , 422		0	0	0	0	0	10,779			0	0
	LOS ANGELES	CA		11/24/2003	480,113		0		0	0	0	26,876 10,862	26,876		0	0
A3100801	LOS ANGELES	CA		12/22/2003			0	0	0		0				0	0
A31201023	LOS ANGELES	CA.		02/15/2007			0	0	n	0	0	2,414	2,414		0	0
A3121902	LOS ANGELES	CA		02/13/2007			0	0	0	0	0	41,234	41,234		0	0
A4040110	LOS ANGELES	CA		07/09/2004			0	0	0	0	0	21,375	21,375		0	0
A4042412	LOS ANGELES	CA		07/01/2004		0	0	0	0	0	0				0	0
A4042416	LOS ANGELES	CA		07/01/2004	614,275		0	0	0	0	0	6,298	6,298		0	0
A4042416-1	LOS ANGELES	CA		04/30/2014	118,401	0	0	0	0	0	0	705	705	0	0	0
A4120104	LOS ANGELES	CA	ļ	01/27/2005	1,926,554		0	0	0	0	0	34,293	34,293		0	0
A5021604	LOS ANGELES	CA	ļ	06/24/2005	365,025		0	0	0	0	0	14, 124	14 , 124		0	0
A5022803	LOS ANGELES	CA		05/23/2005	264,258		0	0	0	0	0	10,410	10,410		0	0
A5050605	LOS ANGELES	CA		07/19/2005	344,968		0	0	o	0	0	13,119	13,119		0	0
A5051101	LOS ANGELES	CA	}	07/22/2005	363,008		ļ0	ļ0	ļ0	ļ0	ļ0	13,855	13,855		0	ļ0
A5091307	LOS ANGELES	CA	}	12/31/2006	207,816		·0	10	ļ0	ļ0	ļ0	2,033	2,033		0	ļ0
A5102004	LOS ANGELES	CACA		01/23/2006	421,302 1,195,801		0	0	0	0	0	14,549	14,549 30,701		0	0
A5120204	LOS ANGELES	CA.		03/27/2006	217,534	0	0	0	0 n	0	0	30,701	3,381	u	0	U
A5121201	LOS ANGELES	CA	 	12/31/2006	217,534			0	U	0	0		6,812		U	
A5121503	LOS ANGELES	CA		12/31/2006	331,354		0	0	0	0	0	10,842	10,842		0	0
A6022303	LOS ANGELES	CA.		12/31/2006	316,932		0	0	0	0	0	10,323	10,323		0	0
A6032002	LOS ANGELES	CA		12/31/2006	494,566		0	0	0	0	0	2,512	2,512		0	0
A6042504	LOS ANGELES	CA		07/13/2006	3,727,644		0	0	0	0	0	31.072	31.072	0	0	0
A6060104	LOS ANGELES	CA		12/31/2006	283,429		0	0	0	0	0	2,420	2,420	0	0	0
A6061904	LOS ANGELES	CA		08/28/2006	351,793		0	0	0	0	0	2,980	2,980		0	0
A6090601	LOS ANGELES	CA		12/12/2006	594, 255		0	0	0	0	0	4,929	4,929		0	0
A6092804	LOS ANGELES	CA		10/25/2006	802 , 121		0	0	0	0	0	6,760	6,760		0	0
A6101601	LOS ANGELES	CA		12/14/2006	1, 187 , 974		0	0	0	0	0	16,464	16,464		0	0
A6101602	LOS ANGELES	CA		12/14/2006			0	0	0	0	0	13,445	13,445		0	0
A6101603	LOS ANGELES	CACA		12/14/2006			0	0	0	0	0	11,319	11,319		0	0
A6101605	LOS ANGELES	CA CA		12/14/2006			0	0	0	0	0	15,607	29, 120 15,607	0	0	0
A6110606	LOS ANGELES	CA.		01/18/2007	716,916		0	0	0 n	0	0		8,222	0	0	0
A6120803	LOS ANGELES	CA.		03/01/2007			0	0	0	0	0	7, 195	7, 195		0	0
A6122901	LOS ANGELES	CA		03/15/2007	435,213		0	0	0	0	0	3,569	3,569		0	0
A7010508	LOS ANGELES	CA	[03/22/2007			0	0	0	0	0	3,922	3,922		0	0
A7032807	LOS ANGELES	CA		06/13/2007		0	0	0	0	0	0	7,922	7,922	0	0	0
A7040605	LOS ANGELES	CA		06/12/2007	1,706,250	00	0	0	0	0	0	14, 180	14 , 180		0	0
A7042401	LOS ANGELES	CA	ļ	06/21/2007	207 , 455		0	0	0	0	0	1,712	1,712		0	0
A7071002	LOS ANGELES	CA	ļ	10/10/2007	255 , 480		0	0	0	0	0	1,959	1,959		0	0
A8020401	LOS ANGELES	CA		04/09/2008	705,261		ļō	0	ļ0	ļō	ļ0	3,526	3,526		0	0
A8071701	LOS ANGELES	CA	}	09/08/2008	446,878		·0	ō	ļō	ļ0	ļ0	5,065	5,065 22,846		0	ļō
A8072302 A8073102	LOS ANGELES	CA	}	10/01/2008	1,088,609		0	0	0	0	0	22,846 2.678	22,846		0	0
A8073102	LOS ANGELES	CA CA	l	02/05/2008			0	0	0	0					0	0
A8120201	LOS ANGELES	CA		02/05/2009			n	n	n	n	n	4,989	4,989		u	n
A9031310	LOS ANGELES	CA		06/02/2009	2,843,769	0	0	0	0	0	0	53,177	53, 177	0	0	0
A9040704	LOS ANGELES	CA		06/24/2009	1,372,395		0	0	0	0	0	8, 173	8.173	0	n	0
A9081701	LOS ANGELES	CA		10/14/2009	141,291		0	0	0	0	0	6, 168	6, 168		0	0
A9102303	LOS ANGELES	CA		12/23/2009	1, 186, 169	00	0	0	0	0	0	6,703	6,703	0	0	0
A9102304	LOS ANGELES	CA		12/23/2009			0	0	0	0	0	4,531	4,531		0	0
A9122803	LOS ANGELES	CA	ļ	02/10/2010	784,951		0	0	0	0	0	4,455	4,455		0	0
B0041504	LOS ANGELES	CA		06/23/2010	556,526		0	0	0	0	0	9,506	9,506		0	0
B0061406	LOS ANGELES	CA		08/17/2010	574,318		0	0	0	0	0	3,259	3,259		0	0
B0061725	LOS ANGELES	CA		09/30/2010	281,228		0	0	0	0	0	2,696	2,696		0	0
B0062801	LOS ANGELES	CA	}	09/15/2010	1,696,926		ļ <u>0</u>	ļ0	ļ <u>0</u>	ļō	ļ0	10,008	10,008		ļ0	ļ <u>0</u>
B0102501	LOS ANGELES	CA		12/29/2010	499,802 494,506		0	0	0	0	0	4,470 7 812			0	0
IDUITIUI	LUO MNUELEO	LA		17/79/2010	. 494 50h											

	·				All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B0120812	LOS ANGELES	CA	Турс	01/25/2011	1,675,746	(Decrease)	/ACCIGION	n lecognized	Other	(0+3-10+11)	DOOK Value	10,058	10,058	Διοροσαί	Διοροσαί	Лэрозаг
B1021008	LOS ANGELES	CA		04/14/2011	423,993	0	0	0	0	0	0	1,681	1,681	0	0	0
B1021803	LOS ANGELES	CA.		05/20/2011	558,927	0	0	0	0	0	0	3,369	3,369	0	0	0
B1030202	LOS ANGELES	CA		05/10/2011		0	0	0	0	0	0	5,235	5,235	0	0	0
B1040602	LOS ANGELES	CA		06/22/2011	1,739,004	0	0	0	0	0	0	9,771	9,771	0	0	0
B1040804	LOS ANGELES	CA		06/30/2011	363,569	0	0	0	0	0	0	2,176	2,176	0	0	0
B1041801	LOS ANGELES	CA		07/14/2011	1,262,247	0	0	0	0	0	0	7,622	7,622	0	0	0
B1042502	LOS ANGELES	CA		07/29/2011	2,451,954	0	0	0	0	0	0	13,897	13,897	0	0	0
B1042503	LOS ANGELES	CA		07/29/2011	2,705,600	0	0	0	0	0	0	15,335	15,335	0	0	0
B1051801	LOS ANGELES	CA		08/01/2011	847,990	0	0	0	0	0	0	4,698	4,698	0	0	0
B1052506	LOS ANGELES	CA		09/15/2011		0	ļ0	0	0	0	L0	4,334	4,334	0	0	0
B1060806	LOS ANGELES	CA	}	08/15/2011	1,009,355	ļ0	ļ0	ļ0	ļ0	ļ0	ļ0	6,247	6,247	0	ļ0	ļ0
B1101904	LOS ANGELES	CA	·	12/14/2011	511,404	0	ļō	0	}ō	ļō	ļ0	2,847	2,847	0	ō	ļō
B1102705 B1110706	LOS ANGELES	CACA		01/17/2012	1,870,701	0	0	0	0	0	0	10,016	10,016	0	0	0
B11122001	LOS ANGELES	CA		02/13/2012	2,380,912	0	0	u	u	0	0	11,319 14,404	11,319 14,404	0	0 n	0
B1122001	LOS ANGELES	CA	 	02/23/2012		u	0	0	u		,	5,815	5,815	U	0	0
B2012602	LOS ANGELES	CA.		03/27/2012		n	n	n	n	0	n	10,749	10,749	n	n	n
B2012603	LOS ANGELES	CA		03/29/2012	1,130,079	0	0	0	0	0	0	6.794	6.794	0	0	0
B2030601	LOS ANGELES	CA		05/14/2012	368,383	0	0	0	0	0	0	2,189	2,189	0	0	0
B2032603	LOS ANGELES	CA		05/17/2012	430,937	0	0	0	0	0	0	3,837	3,837	0	0	0
B2052405	LOS ANGELES	CA		01/17/2013		0	0	0	0	0	0	4,325	4,325	0	0	0
B2052407	LOS ANGELES	CA		08/22/2012	1,247,927	0	0	0	0	0	0	7,270	7,270	0	0	0
B2070601	LOS ANGELES	CA		09/14/2012	528,564	0	0	0	0	0	0	3,376	3,376	0	0	0
B2082106	LOS ANGELES	CA		11/09/2012	698,685	0	0	0	0	0	0	6, 182	6, 182	0	0	0
B2100401	LOS ANGELES	CA		01/23/2013	121,889	0	0	0	0	0	0	724	724	0	0	0
B2100803	LOS ANGELES	CA		01/18/2013	785,397	0	0	0	0	0	0	4,434	4,434	0	0	0
B2103102	LOS ANGELES	CA		12/20/2012	2, 137, 791	0	0	0	0	0	0	12,981	12,981	0	0	0
B2110801 B2110804	LOS ANGELES	CA		01/30/2013	241,847	0	0	0	0	0	0	1,412 2,346		0	0	0
B2110805	LOS ANGELES	CA		01/30/2013	401,713 300,607	0		0	0	0	0	1,755	1,755	0	0	0
B3010701	LOS ANGELES	CA.		03/26/2013	698, 157	0	0	0	o	0	0	3,102	3, 102	0	0	0
B3011102	LOS ANGELES	CA		03/20/2013	289,266	0	0	0	0	0	0	1.670	1.670	0	0	0
B3012804	LOS ANGELES	CA		04/30/2013	3,411,331	0	0	0	0	0	0	20,914	20,914	0	0	0
B3030602	LOS ANGELES	CA		04/19/2013	1,954,534	0	0	0	0	0	0	8,640		0	0	0
B3031304	LOS ANGELES	CA		06/10/2013	1,236,059	0	0	0	0	0	0	7,876	7,876	0	0	0
B3031305	LOS ANGELES	CA		06/10/2013	1,001,413	0	0	0	0	0	0	6,381	6,381	0	0	0
B3031306	LOS ANGELES	CA		05/15/2013	922,071	0	0	0	0	0	0	5,908	5,908	0	0	0
B3040104	LOS ANGELES	CA		06/12/2013	599,999	0	0	0	0	0	0	3,700	3,700	0	0	0
B3041701	LOS ANGELES	CA		06/03/2013	2,894,556	0	0	0	0	0	0	19,376	19,376	0	0	0
B3041702	LOS ANGELES	CA	}	06/03/2013	1,736,723	ļ0	ļ0	0	ļ0	ļ0	ļ0	11,627	11,627	0	0	ļ0
B3051502 B3060501	LOS ANGELES	CA	}	07/26/2013		ļ0	ļ0	0	}0	·0	·0	4,071	4,071	0	ļ0	ļ0
B3060501 B3070303	LOS ANGELES	CACA		08/27/2013	2, 125, 012 27, 367	0	0	0	0	0	0	12,949 2,447	2,949	0	0	0
B3070803	LOS ANGELES	CA	·	09/18/2013	1, 130, 550	0	n	n	n	n	n	8,978	8,978	n	n	n
B3070903	LOS ANGELES	CA	<u> </u>	09/23/2013	2,354,433	n	n	n	n	n	n	8,914	8,914	n	n	n
B3070904	LOS ANGELES	CA	L	09/23/2013	3,845,591	0	0	0	o	0	0	14,556	14,556	0	0	0
B3070905	LOS ANGELES	CA.		09/23/2013	2,354,433	0	0	0	0	0	0	8,914		0	0	0
B3081201	LOS ANGELES	CA		11/07/2013	814,528	0	0	0	0	0	0	4,636	4,636	0	0	0
B3081906	LOS ANGELES	CA		11/04/2013	355,613	0	0	0	0	0	0	1,857	1,857	0	0	0
B3082002	LOS ANGELES	CA		11/08/2013	2,263,478	0	0	0	0	0	0	13,563	13,563	0	0	0
B3110601	LOS ANGELES	CA		03/07/2014	1,690,862	0	0	0	0	0	0	8,919	8,919	0	0	0
B3110603	LOS ANGELES	CA		01/28/2014	250 ,713	0	0	0	0	0	0	1,339	1,339	0	0	0
B3122302	LOS ANGELES	CA	ļ	03/13/2014	819,018	0	0	0	0	ļ0	ļ0	6,585	6,585	0	0	0
B4011702	LOS ANGELES	CA		03/31/2014	359,054	ļ0	ļ0	0	ļ0	ļ0	ļ0	1,796	1,796	0	0	ļ0
B4032702	LOS ANGELES	CA		05/13/2014	1,401,988	0	ļ0	0	ļ0	<u>0</u>	0	8,125	8,125	0	0	ļō
B4040403	LOS ANGELES	CA	}	07/01/2014	1,594,339	ļ0	ļ0	0	}0	ļō	0	8,666	8,666	ļ0	0	ļō
B4041702 B4042803	LOS ANGELES	CA	<u> </u>	07/11/2014	532,490	0	ļ0	0	0	0	ļ0	2,085 6,374	2,085 6,374	0	ļ0	0
B4042803	LOS ANGELES	CA		07/02/2014	1,664,223 1,068,991	0	0	0	0	0	10	6.135	6,135	0	0	0
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				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			_	_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4081301	LOS ANGELES	CA		10/23/2014		1,972,676	0	0	0	0	0	0	10,924	10,924	0	0	0
B4100702 B5021711	LOS ANGELES	CA		01/09/2015		0	0	0	0	0	0	0	3,463	3,463		0	0
B3030110	LOS ANGELES	CA		05/06/2015		763 , 162	0	0	0	0	0		705,036	705,036 6,517			0
B4120901	LOS BANOS	CA		03/05/2015		/03, 102	٥٠	0	0	0	0	0	592,718	592,718		0	n
A1110502	LOS GATOS	CA.		01/16/2002		53.779	0	0	0	0	0	0	811	811		0	0
A3031303	LOS GATOS	CA		07/02/2003		553,089	0	0	0	0	0	0		7,722		0	0
A3061704	LOS GATOS	CA		12/31/2006		194,440	0	0	0	0	0	0	11,592	11,592		0	0
A5021502	LOS GATOS	CA		05/06/2005		348,923	0	0	0	0	0	0		9,298		0	0
B1011402	LOS GATOS	CA		03/07/2011		1,304,132	<u>0</u>	ō	ļ	ļō	}ō	}ō		7,485		ļ0	ō
B2062805 B2062805-1	LOS GATOS	CA		08/01/2012 09/29/2014		2,108,450 252,717	0	0	0	0	0	0	13,325 1,599	13,325 1,599		0	0
A2081903	LYNWOOD	CACA	l	10/24/2002		354,372	۰۵	0	0		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	ļ0				0	0
A7022701	MADERA	CA		06/18/2007		715,235	0 0	0	0	0	0	0	5,519	5,519		0	0
A7022701A	MADERA	CA		06/19/2014		49,320	0	0	0	0	0	0	4,319	4,319		0	0
A9110904	MADERA	CA	ļ	02/22/2010		538,278	0	0	0	0	0	0	4,272	4,272	0	0	0
B2121401	MALIBU	CA	ļ	02/14/2013		199,891	0	0	0	0	0	0	1,240	1,240	0	0	0
A6040702	MANHATTAN BEACH	CA		12/31/2006		208,060	0	0	0	0	0	0	1,834	1,834		0	0
A3051901	MANTECA	CA		09/03/2003		274,680	0	0	0	0	0	0	16,718	16,718	0	0	0
A6112001	MANTECA	CA		01/30/2007		539,392 222,708	٥		0	0	0		6, 127	6,127	0		
A8061312	MANTECA	CA		08/28/2008		364,881	0 N	0	0	0	0	0	2.487	2,487	0	0	0
B1080102	MARINA DEL REY	CA		09/30/2011		422,400	0	0	0	0	0	0	2,517	2,517		0	0
B4022406	MARIPOSA	CA		05/15/2014		1,463,940	0	0	0	0	0	0	7,769	7,769		0	0
A6021004	MARTELL	CA		12/31/2006		594,362	0	0	0	0	0	0	5,488	5,488	0	0	0
A3100501	MARTINEZ	CA		12/11/2003		254,759	0	0	0	0	0	0	8,790	8,790	0	0	0
A2061701	MENLO PARK	CA		09/12/2002		821,095	0	0	0	0	0	0	47,671	47,671 12.642	0	0	0
A6010402	MENLO PARK	CA		03/22/2004		583, 112 509, 788	٥	0	0	0	0		12,642			0	
A60104023	MENLO PARK	CA		09/05/2008		446,221	0 N	0	0	0	0	0	3,316	3,316		0	0
A601040232	MENLO PARK	CA.		05/30/2014		403,532	0	0	0	0	0	0	2,298	2,298		0	0
B1082301	MENLO PARK	CA		11/29/2011		616,966	0	0	0	0	0	0	3,457	3,457		0	0
B1112101	MENLO PARK	CA		02/09/2012		960,475	0	0	0	0	0	0	5,449	5,449		0	0
A6121402	MERCED	CA		02/15/2007		414,907	0	0	0	0	0	0	3,429	3,429		0	0
B1110402 B5020204	MERCED	CA		03/20/2012		1,279,562	0	0	0	0	0	0		7,618		0	0
A9031209	MILLBRAE	CA		04/08/2015 05/11/2009			0 ^	0	0	0	0 n	ļ0	1,446,985	1,446,985		0	0 n
B0022502	MILPITAS	CA	<u> </u>	04/22/2010		2, 127, 540	o	n	n	n	n	n	8,260	8,260		n	n
B2121807	MILPITAS	CA		02/12/2013		355,306	0	0	0	0	0	0	2,029	2,029		0	0
B4012803	MILPITAS	CA		03/13/2014		741, 171	0	0	0	0	0	0	4,343	4,343	0	0	0
B4041703	MILPITAS	CA	ļ	07/11/2014			0	0	0	0	0	0	5, 164	5, 164		0	0
B2032001	MISSION HILLS	CA		06/14/2012		1,685,119	0	0	ļ0	ļ0	ļ0	ļ0	10,777	10,777		0	ō
A3061604 A6022703	MISSION VIEJO	CA		12/31/2006		219,640 52,458	0	0		0	<u>0</u>	0	4,775 8,562	4,775 8,562		0	0
A7121402	MISSION VIEJO	CA CA	·	03/14/2008		156,655	0 N	n	n	n	n	n	10,860	10,860		n	n
B0062505	MISSION VIEJO	CA	L	09/01/2010		748,591	0	0	0	0	0	0	4.981	4,981	0	0	0
B2041201	MISSION VIEJO	CA		06/28/2012		425,765	0	0	0	0	0	0	6, 196	6, 196		0	0
A3060506	MODESTO	CA		09/03/2003		368,873	0	0	0	0	0	0	22,529	22,529	0	0	0
A30605063	MODESTO	CA	ļ	03/12/2008		282,928	0	0	0	0	0	0	2,008	2,008		0	0
A5071504	MODESTO	CA	}	11/03/2005		539,205	0	ļō	ļō	ļō	} <u>0</u>	ļō	5,356	5,356		ļō	ļō
A7080301 A7080905	MODESTO	CACA		10/22/2007		822,835 148,478	0	0	0	0	<u>0</u>	0	7,241 1,307	7,241 1,307		0	0
B0121703	MODESTO	CA.	·	02/10/2011		148,478	 n	n	n	0	n	n	14,909	14,909		n	0
B1110301	MODESTO	CA	<u></u>	01/24/2012			0 0	0	0	n	n	0	7,056			n	0
B2092101	MODESTO	CA		11/20/2012		2,030,740	0	0	0	0	0	0	16,876	16,876	0	0	0
A5101002	MONROV I A	CA		12/31/2006		149,875	0	0	0	0	0	0	5,365	5,365	0	0	0
A8111901	MONROVIA	CA	ļ	01/23/2009		338,677	0	0	0	0	0	0	2,723	2,723		0	0
A8111902	MONROVIA	CA	}	01/23/2009		191,691	<u>0</u>	ļ0	ļ0	ļ0	ļ0	ļ0	1,584	1,584		ļ0	ō
B4012802	MONROVIA	CA		04/29/2014		1,624,251	0	0	0	0	ļ0	0			0	0	0

SCHEDULE B - PART 3

			,		All Mortgage Loa	ins DISPOS	SED, Transf							,	,		
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3	1			Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
					lı lı	Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Laan	Data	Disposal									Canaid			
	0	0	Loan	Date		Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date F	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3012502	MONTEBELLO	CA		03/29/2013		439,023	0	0	0	0	0	0	2,798	2,798	0	0	0
B0120813	MONTEREY	CA		02/28/2011		992,312	0	0	0	0	0	0	15,809	15,809	0	0	0
B1060303	MONTEREY	CA		08/18/2011		1,011,791	0	0	0	0	0	0	6,068	6,068	0	0	0
B1060303-1	MONTEREY	CA		10/24/2013		474,259847,640		0	0	0	0	0	3,029	3,029 4,818	0	0	0
B1041510	MORAGA	CA		09/29/2011		641,852	0	0	0	0		0	3,840	3.840	0		0
A5101003	MORENO VALLEY	CA		12/21/2005		470 , 163	 0	0	0	0	0	0	7,703		0		0
B0040802	MORENO VALLEY	CA		06/11/2010		1,651,546	٥			o		0	10 , 105	10 , 105		٥	
B3011604	MORENO VALLEY	CA		03/11/2013		1,165,367	0۔۔۔۔۔۔۔۔۔۔	0	0	0	0	0	7,306	7,306	0	٥	0
B4091001	MORENO VALLEY	CA		11/10/2014		3,540,000	0	0	0	0	0	0	19.848	19.848	0	0	0
A1041203	MORGAN HILL	CA		08/01/2001		240,616	0	0	0	0	0	0	34.807	34.807	0	0	0
B0120814	MORGAN HILL	CA		03/15/2011		760,792	0	0	0	0	0	0	6,946	6,946	0	0	0
B4092501	MORGAN HILL	CA		11/05/2014		460,200	0	0	0	0	0	0	2,674	2,674	0	0	0
B5022602	MORGAN HILL	CA.		04/13/2015			0	0	0	0	0	0	2, 130,000	2,130,000	0	0	0
A6080802	MORRO BAY	CA		12/31/2006		212,880	0	0	0	0	0	0	1,732	1,732	0	0	0
A6081602	MORRO BAY	CA	ļ	12/31/2006		210,425	0	0	0	0	0	0	1,797	1,797	0	0	0
B2111601	MORRO BAY	CA	ļ	01/31/2013	ļ	312,453	0	0	0	0	0	0	2,760	2,760	0	0	0
A5092301	MOSS LANDING	CA		12/31/2006		309,708	0	0	0	0	0	0	5,042	5,042	0	0	0
A2082606	MOUNTAIN VIEW	CA		11/12/2002		461,541	0	0	0	0	0	0	11,116	11,116	0	0	0
B0050302	MOUNTAIN VIEW	CA		07/21/2010		3,264,680	0	0	0	0	0	0	17,823	17,823	0	0	0
B2022403	MOUNTAIN VIEW	CA		03/30/2012		425,479	0	0	0	0	0	0	2,517	2,517	0	0	0
B3052101	MOUNTAIN VIEW	CA		08/29/2013		308,320	0	0	0	0	0	0	1,847	1,847	0	0	0
B4011504	MOUNTAIN VIEW	CA		05/14/2014		3,605,412	0	0	0	0	0	0	14,584	14,584	0	0	0
B4101401	MOUNTAIN VIEW	CA		12/19/2014		2,800,000	0	0	0	0	0	0	7,438	7,438	0	0	0
B4120502	MOUNTAIN VIEW	CA		03/11/2015		0	0	0	0	0	0	0	1,638,645	1,638,645	0	0	0
A9060301	MT VIEW	CA		10/29/2009		131,211	0	0	0	0	0	0	982	982	0	0	0
A2010301A4030406	MURRIETA	CA		03/05/200205/24/2004		336 , 195 979 , 655	0	0	0	0	0	0	9,637 10,640	9,637 10,640	0	0	0
A4082404	MURRIETA			11/16/2004		1,211,629		0	0			0	10,640	10,640	0		0
B0102502	MURRIETA			12/29/2010		947,293	0	0	0	0		0	5,384	5,384	0		0
B1060905	MURRIETA	CA		09/07/2011		672,857	٥	0	0	n	0	0	3,947	3,947		٥	0
B1082601	MURRIETA	CA		11/09/2011		970,917		0	0	0	0	0	6,083	6,083	0		0
99021101	NAPA	CA		04/30/1999		451 . 146	0	0	0	0	0	0	53,273	53,273	0	0	0
B1030806	NAPA	CA		05/31/2011		971,266	0	0	0	0	0	0	5,671	5,671	0	0	0
A8051201	NATIONAL CITY	CA		07/18/2008		1,756,860	0	0	0	0	0	0	7,739	7,739	0	0	0
B2051402	NATIONAL CITY	CA		07/20/2012		1,675,753	0	0	0	0	0	0	10,816	10,816	0	0	0
A7122002	NEWARK	CA	ļ	02/28/2008		258, 294	0	0	0	0	0	0	1,286	1,286	0	0	0
A3101401	NEWBURY PARK	CA	ļ	12/22/2003	ļ	169,795	0	0	0	0	0	0		9,346	0	0	0
A6011005	NEWPORT BEACH	CA		12/31/2006		148 , 142	0	0	0	0	0	0	14,631	14,631	0	0	0
A8031005	NEWPORT BEACH	CA		06/12/2008		203,818	0	0	0	0	0	0	1,490	1,490	0	0	0
B0040102	NEWPORT BEACH	CA	ļ	06/18/2010		1,666,459	0	0	0	0	ļ0	0	21,402	21,402	0	0	0
B0080610	NEWPORT BEACH	CA		10/28/2010		111,640 .	0	0	0	ļ0	ļ0	ļ0	4,035	4,035	0	0	ļ0
B1030205	NEWPORT BEACH	CA		04/11/2011		471,840 .	0	0	0	<u>0</u>	ļō	ļō	2,907	2,907	0	0	0
B2103113	NEWPORT BEACH	CA		01/15/2013		1, 189, 313	0	0	0	0	0	0			0	0	0
B3021302 B0112201	NEWPORT BEACH	CA	}	04/15/2013		634,924	0	0	0	}0	ļ0	ļ0	9,001 1.862	9,001	0	0	0
B0112201 B0112202	NIPOMO	CA	l			312, 141	0	0	0	0	0	0		1,862 1,305	0	0	0
B4050703	NIPOMO	CA		02/01/201112/01/2014		212,264		0	0	0			1,305 7,042		0	0	0
A5011101	NORCO		·	03/09/2005		2,800,000	 n	0	0	n	n	n	3,782	3,782	0 n	u	n
A7011209	NORCO	CA	<u> </u>	03/09/2003		292 , 193	 n	n	n	n	n	n	4,297	4.297	U	0 0	0
A3021909	NORTH HIGHLANDS	CA		05/01/2003		840,072	 n	n	n	n	n	n	11,802	11,802	n	0 N	n
A6030103	NORTH HIGHLANDS	CA.	L	12/31/2006		1,031,170	0	n	n	0	0	0	9,338	9,338	n .	0	
B0110501	NORTH HILLS	CA		01/20/2011		1,251,180	0	0	0	0	0	0	7,396	7,396	0	0	0
A2081202	NORTH HOLLYWOOD	CA		11/25/2002		166,596	0	0	0	0	0	0	13,190	13,190	0	0	0
A4062506	NORTH HOLLYWOOD	CA		09/29/2004		327,564	0	0	0	0	0	0	14,867	14,867	0	0	0
B1061402	NORTH HOLLYWOOD	CA		11/15/2011		1,553,492	0	0	0	0	0	0	23, 165	23, 165	0	0	0
B1110903	NORTH HOLLYWOOD	CA	L	01/06/2012		1, 196, 352	0	0	0	0	0	0	7,402	7,402	0	0	0
B2021701	NORTH HOLLYWOOD	CA	ļ	05/09/2012		1, 145, 196	0	0	0	0	0	0	6,475	6,475	0	0	0
B2031312	NORTH HOLLYWOOD	CA		08/07/2012		643,883	0	0	0	0	0	0	5,539	5,539	0	0	0
B3052004	NORTH HOLLYWOOD	CA	1	08/21/2013	ı	525 054	0	0	0	1 0	0	0	4 538	4 538	0	0	0

	_				All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7	-		e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	_ Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				.	D	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5111006	NORTHRIDGE	CA		01/26/2006		227 , 127 358 , 643	0	0	0	0	0	0	7,786 3,061	7,786	0	0	0
A6110602	NORTHRIDGE	CA.		01/18/2007		1,482,379	0	0	0	0	0	0	3,061	3,061	0	0	0
B4021803	NORTHRIDGE	CA		05/08/2014		1,262,255	0		0	0	0	0	6,580	6,580	0	0	0
A7022101	NORWALK	CA.		05/03/2007		638,077	0	0	0	0	0	0	5,345	5,345	0	0	0
B1040805	NORWALK	CA		06/08/2011		559,027	0	0	0	0	0	0	3,398	3,398	0	0	0
B1062106	NOVATO	CA		09/13/2011		607,753	0	0	0	0	0	0	3,621	3,621	0	0	0
A9030421	OAKDALE	CA		05/19/2009		351,414	0	0	0	0	0	0	2,944	2,944	0	0	0
A3031701	OAKHURST	CA		06/12/2003		179,680	0	0	ļ0	ļ0	}0	ļ0	4,011	4,011	0	0	0
A3080802 A4042425	OAKLAND OAKLAND	CA.		12/31/2006 07/01/2004		367,731 450,228	0 n	0		0	0 n	0	21,134 4,619	21, 134 4,619	0	0	0
A4042425-1	OAKLAND	CA		04/29/2014		108,540	0	0	0	0	0	0	644	644	0	0	0
A5102404	OAKLAND	CA		12/31/2006		412, 158	0	0	0	0	0	0	6,559	6,559	0	0	0
A7030107	OAKLAND	CA		05/31/2007		341,254	0	0	0	0	0	0	2,824	2,824	0	0	0
A8012505	OAKLAND	CA		04/23/2008		223,824	0	0	0	0	0	0	1,705	1,705	0	0	0
B0042001	OAKLAND	CA	 	07/13/2010		285,789	0	ļ0	ļ0	0	ļ0	ļ0	2,696	2,696	0	ļ0	0
B0043003 B1052301	OAKLAND	CA		07/12/2010		568,790	0	ō	ļō	ļ0	ļ0	ļō	3,508 5,245	3,508 5,245	0	ļ0	0
B1052301-1	OAKLAND	CA		10/30/2014		1, 193, 105		0	0	0	0	0		6,261	0	0	0
B1081208	OAKLAND	CA		10/13/2011		769,081	0	0	0	0	0	0	4,271	4,271	0	0	0
B1120701	OAKLAND	CA.		02/01/2012		1,075,665	0	0	0	0	0	0	9,671	9,671	0	0	0
B2051401	OAKLAND	CA		07/31/2012		1,288,506	0	0	0	0	0	0	7,431		0	0	0
B3022501	OAKLAND	CA		04/08/2013		601,201	0	0	0	0	0	0	3,683	3,683	0	0	0
B4080601	OAKLAND	CA		10/01/2014		742,727	0	0	0	0	0	0	3,898	3,898	0	0	0
A2051405	OCEANSIDE	CA		06/28/2002		85,483	0	0	0	0	0	0	7,693		0	0	0
A3012802 A3012803	OCEANSIDE	CACA		04/25/2003		266,968 177,979		0	0	0	0	0	6,080 4,053		0	0	0
A3062708	OCEANSIDE	CA		09/24/2003		191,438	0	0	0	0	0	0	11.417		0	0	0
A6011701	OCEANSIDE	CA		03/16/2006		124,442	0	0	0	0	0	0	1,202	1,202	0	0	0
A6061301	OCEANSIDE	CA		08/16/2006		678,210	0	0	0	0	0	0	9,712	9,712	0	0	0
A6071401	OCEANSIDE	CA		09/08/2006		384,035	0	0	0	0	0	0	3, 112	3,112	0	0	0
A9110602	OCEANSIDE	CA		01/11/2010		668,578	0	0	0	0	0	0	3,881	3,881	0	0	0
B0061726 B3081907	OCEANSIDE	CA		08/18/2010		1,073,708	0	0	0	0	0	0	4,437 6,581	4,437 6,581	0	0	0
A2100102	OJAI	CA		12/17/2002		247,941	0	0	0	0	0	0	3,087	3,087	0	0	0
A7081001	OJAI	CA		11/20/2007		682,000	0	0	0	0	0	0	3,291	3,291	0	0	0
B2020602	OJA1	CA		03/29/2012		1,052,575	0	0	0	0	0	0	6,536	6,536	0	0	0
A3091904	OLIVEHURST	CA		01/22/2004		311,233	0	0	0	0	0	0	6,899	6,899	0	0	0
A6111501	ONTARIO	CA		01/24/2007		746,867	0	0	0	ļ0	}0	} <u>0</u>	6,073	6,073	0	0	0
A9030417	ONTARIO	CA		05/08/2009 05/08/2009		199,422 96,384	0 n	0	0	0	0 n	0	1,626 786	1,626 786	0	0 n	0
B0081802	ONTARIO	CA		10/20/2010		180,617	ںں n	n	n	n	n	n	1,074	1,074	n	n	n
B2051802	ONTARIO	CA		08/14/2012		1,386,787	0	0	0	0	0	0	8,625		0	0	0
B2072001	ONTARIO	CA		11/05/2012		1,045,515	0	0	0	0	0	0	6,386	6,386	0	0	0
B2121403	ONTARIO	CA		02/01/2013	ļ	1,372,654	0	0	0	0	0	0	8,374	8,374	0	0	0
B3032804	ONTARIO	CA		06/19/2013		799,849	0	0	ļō	ļ0	ļ0	ļō	4,930	4,930	0	ļ0	ļ0
B5030604	ONTARIO	CACA		05/28/2015 07/25/2002		0 2,272,752	0	0	0	0	0	0	968,800 28,009	968,800 28,009	0	0	0
A4030910	ORANGE	CA CA		05/27/2004		2,2/2,752	0 n	n	n	n	n	n	6,462	6,462	n	n	n
A5062102	ORANGE	CA		09/14/2005		1,532,648	0	0	0	0	0	0	15,644	15,644	0	0	0
A7040504	ORANGE	CA		06/07/2007		277,240	0	0	0	0	0	0	2,305	2,305	0	0	0
A9030601	ORANGE	CA		04/20/2009		2,206,158	0	0	0	0	0	0	27,662	27,662	0	0	0
B1052703	ORANGE	CA		07/28/2011		1, 181,800	0	0	0	0	0	ļ0	8,117	8,117	0	ļ0	0
B1071901 B2030202	ORANGE	CA		09/12/201105/01/2012	 	4,380,939 553,997	0	ļ0	ļ0	0	·0	·0	16,270	16,270	0	} <u>0</u>	ļ0
B2030202	OTAY MESA	CA		11/24/2014		433,650	 n	n	n	0 n	0	h0	4,999		0 n	n	0
B4101008	OTAY MESA	CA		11/24/2014		814,200	0	0	0	0	0	0	9,385	9,385	0	0	0
A6020801	OXNARD	CA		12/31/2006		142,626	0	0	0	0	0	0	4,556	4,556	0	0	0
A6081401	OXNARD	CA		11/07/2006		589,361	0	0	0	0	0	0	4,869	4,869	0	0	0
47020001	OVNIADO	CA	1	05/03/2007	1	688 187	0	1	1	1	1 0	1 0	5 486	5 486		1 0	1 0

				Showing A	All Mortgage Loans	s DISPOS	ED, Transfe										
1	Location		4	5	6	7		Change	in Book Value		restment	-	14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other		Total		Investment		Foreign		
						kcluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Ir	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	ior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0051203	OXNARD	CA		07/02/2010		994,427	0	0	0	0	0	0	3,709	3,709 2,508	0	0	0
B1110403	OXNARD	CA		02/09/2012		428 , 113	0	0	0	0	0	0	2,508	2,508	0	0	0
B3051701	OXNARD	CA		07/09/2013		488,463	0	0	0	0	0	0	3,044	3,044	0	0	0
B3062008	OXNARD	CA		09/11/2013		1,516,434	0	0	0	0	0	0	8,883	8,883	0	0	0
B4042402 B4060903	OXNARD	CACA		07/15/2014		2,652,922580,289		0	0	0	0	0	14 , 187 .3 , 232	14, 187	0	0	0
A9042302	PACIFIC GROVE	CA CA		05/12/2014		1,082,063	0 0	0	0	0	0	0			0	0	0
B2081604	PACIFICA	CA		10/31/2012		583,535	0	0	0	0	0	0	3,645	3,645	0	0	0
B3032702	PACIFICA	CA		06/07/2013		375,434	0	0	0	0	0	0	2,238	2,238	0	0	0
A1120504	PACOIMA	CA		03/05/2002		146 , 185	0	0	0	0	0	0	15,301	15,301	0	0	0
A6031402	PACOIMA	CA		12/31/2006		47,805	0	0	0	0	0	0	7,789	7,789	0	0	0
B2092102	PACOIMA	CA	ļ	12/12/2012	ļ	537,723	0	0	0	0	0	0	4,665	4,665	0	0	0
B3070502	PACOIMA	CA		12/02/2013		550,786	0	0	ļ0	ļ0	ļ0	0	4,341	4,341	ļ0	ļ0	0
A2120902 A7031411	PALM DESERT	CACA		02/20/2003 06/25/2007		330,650	0	0	0	0	0	0	7,766 13,693	7,766 13,693	0	0	0
A8082102	PALM DESERT	CA		10/30/2008		1,005,240	 n	0 n	u	n	n	0 n	5,673	5,673	u	u	n
B0031704	PALM DESERT	CA		05/28/2010	·····	1,030,168	 0	0	0	0	0	0	6,348	6,348	0	0	0
B1112304	PALM DESERT	CA		01/26/2012		548,725	0	0	0	0	0	0	2,328	2,328	0	0	0
B2011304	PALM DESERT	CA		03/07/2012		1,362,692	0	0	0	0	0	0	7,556	7,556	0	0	0
B2020302	PALM DESERT	CA		03/20/2012		451,605	0	0	0	0	0	0	6,804	6,804	0	0	0
B2020303	PALM DESERT	CA		03/20/2012		331,955	0	0	0	0	0	0	3, 145	3, 145	0	0	0
A7082408	PALM SPRINGS	CA		11/15/2007		220 , 717	0	0	0	0	0	0	1,976	1,976	0	0	0
A9052001	PALM SPRINGS PALM SPRINGS	CA		07/29/2009		548,030	0	0	0	0	0	0	4,304	4,304	0	0	0
A6071903	PALMDALE	CACA		03/11/2015		378,920		0	0			0	908,675 3,084	908,675 3,084	0	0	0
B3060402	PALMDALE	CA		08/12/2013		1,370,707	٥	0	0	0	0	0	11,398	11,398	0	0	0
B4121505	PALMDALE	CA		02/02/2015		1,370,707	0	0	0	0	0	0	6,269	6,269	0	0	0
B5013005	PALMDALE	CA		04/16/2015		0	0	0	0	0	0	0	397,352	397,352	0	0	0
A5071203	PALO ALTO	CA		09/26/2005		688,832	0	0	0	0	0	0	11,799	11,799	0	0	0
B1062203	PANORAMA CITY	CA		09/15/2011		484,293	0	0	0	0	0	0	10,816	10,816	0	0	0
B2062701	PANORAMA_CITY	CA		08/22/2012		5,049,780	0	0	0	0	0	0	31,399	31,399	0	0	0
A5080905	PARAMOUNT	CA		12/21/2005		557,300	0	0	0	0	0	0	7,274	7,274	0	0	0
A2082802 A4021801	PASADENA	CA		11/20/2002 04/15/2004		542,961		0	0	0	0	0	1,232 27,596	1, 232 27, 596	0	0	0
A5080906	PASADENA	CA		11/29/2005		542,961	٥	0	0	0	0	0	5,769	5,769	0	0	0
A5120801	PASADENA	CA		12/31/2006		323,079	0	0	0	0	0	0	10,807	10,807	0	0	0
A6090602	PASADENA	CA		11/16/2006		445,299	0	0	0	0	0	0	12,988	12,988	0	0	0
A7030104	PASADENA	CA		06/01/2007		848,839	0	0	0	0	0	0	11,275	11,275	0	0	0
A8020811	PASADENA	CA		03/31/2008		1,666,399	0	0	0	0	0	0	14,307	14,307	0	0	0
B2031202	PASADENA	CA		05/21/2012		1, 106, 949	ō	0	0	<u>0</u>	0	0	31,420	31,420	0	0	0
B3050305	PASADENA	CA	ļ	08/08/2013	 	1,459,677	0	0	0	ļō	0	10	8,455	8,455	0	0	0
A1111407 A7013003	PASO ROBLES	CA		02/13/2002		153,079	0	0	0	0	0	0	16,799 5,222	16,799	0	0	0
A7013004	PASO ROBLES	CA CA		04/19/2007		271,671	 n	n	n	n	n	n	2,210	2,210	n	n	n
A7081701	PASO ROBLES	CA		11/01/2007		313,339	0	0	0	0	0	0	2,323	2,323	0	0	0
A8012903	PASO ROBLES	CA		04/17/2008		239,000	0	0	0	0	0	0	1,527	1,527	0	0	0
A8012904	PASO ROBLES	CA		04/17/2008		239,000	0	0	0	0	0	0	1,527	1,527	0	0	0
B1031601	PASO ROBLES	CA		05/17/2011		1,438,349	0	0	0	0	0	0	13,217	13,217	0	0	0
B3012806	PASO ROBLES	CA		04/05/2013		437 , 484	0	0	ļ0	ļ <u>0</u>	ļ0	0	2,727	2,727	ļ0	ļ0	0
B4112602 B4112603	PASO ROBLES	CA	·	02/12/2015	 	0	0	ļ0	}0	0	ļ0	ļ0	1,894 2,968	1,894 2,968	}0	}0	ļ0
B4112604	PASO ROBLES	CA		02/12/2015			 n	0 n	0 n	U	0	0 n	2,968	2,968	0 n	0 n	U
B4112605	PASO ROBLES	CA CA		02/12/2015			 n	n	n	n	n	n	2,066	2,066	n	n	n
A4040801	PERRIS	CA		07/01/2004		1,375,935	0	0	0	0	0	0	28,729	28,729	0	0	0
B0111801	PERRIS	CA		02/07/2011		1,344,660	0	0	0	0	0	0	10,253	10,253	0	0	0
B2040405	PERRIS	CA		06/12/2012		1,541,929	0	0	0	0	0	0	13,784	13,784	0	0	0
B2101503	PERRIS	CA		01/03/2013		376,278	0	0	0	0	0	0	3, 161	3, 161	0	0	0
A4042403	PETALUMA	CA		07/01/2004	ļ	525,299	<u>0</u>	0	ļ0	ļ <u>0</u>	ļ0	0	5,388	5,388	ļ0	ļ0	0
A4042403-1	PETALUMA	CA		04/29/2014		138 , 138	0	ļ0	}0	0	ļ0	0	821	821	}0	}0	0

SCHEDULE B - PART 3

					All Mortgage Loans	s DISPOS	ED, Transte										
1	Location		4	5	6	· · · · · · · · · · · · · · · · · · ·						14	15	16	17	18	
	2	3			Boo	ok Value/	8	9	10	11	12	13	Book Value/				
		_			Be Be	ecorded		-	Current			_	Recorded				
						vestment			Year's Other		Total		Investment		Foreign		
						xcluding	Lloroolinod	Current		Conitalizad		Total Faraian	Excluding		Exchange	Realized	Total
							Unrealized	Current	Than	Capitalized	Change	Total Foreign	•				
				5.		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4031204	PICO RIVERA	CA		01/29/2015		0	0	0	0	0	0	0	3,429	3,429	0	0	0
B3062002	PINOLE	CA		09/10/2013		441,465	0	0	0	0	0	0	2,416	2,416	0	0	0
B3112503	PISMO BEACH	CA		03/27/2014		364,615	0	0	0	0	0	0	1,993	1,993	0	0	0
B3061205	PITTSBURG	CA		09/27/2013		648,931	0	0	0	0	0	0	3,611	3,611	0	0	0
B4090401	PITTSBURG	CA		10/07/2014		800,647	0	0	0	0	0	0	4,515	4,515	0	0	0
A5060905	PLACENTIA	CA		08/23/2005		41,117	0	0	0	0	0	0	15,495	15,495	0	0	0
A5060906	PLACENTIA	CA		09/02/2005		314,552	0	0	0	0	0	0	12,205	12,205	0	0	0
A6010503	PLACENTIA	CA		03/28/2006		487,766	0	0	0	0	0	0	4,505	4,505	0	0	0 '
A7032702	PLACENTIA	CA		06/13/2007		910,649	0	0	0	0	0	0	8,242	8,242	0	0	0
A4042305	PLACERVILLE	CA		07/15/2004		269,972	0	0	0	0	0	0	12,766	12,766	0	0	0 '
A4081305	PLEASANT HILL	CA		11/22/2004		491,033	0	0	0	0	0	0	21,541	21,541	0	0	0 '
A3101705	PLEASANTON	CA	ļ	12/31/2006	ļ	481,223	0	0	0	0	ļ0	0	5,210	5,210	0	0	0 '
A31017053	PLEASANTON	CA		12/01/2008		580,527	0	0	0	0	0	0	3,690	3,690	0	0	0 '
A4042407	PLEASANTON	CA		12/31/2006		346,695	0	0	0	0	0	0	3,555	3,555	0	0	0
A4042407-1	PLEASANTON	CA		04/30/2014		88,062	0	0	0	0	0	0	524	524	0	0	0 '
	PLEASANTON	CA	l	01/18/2012	ļ	486,059	0	0	0	0	0	0	2,821	2,821	0	0	0 '
A5101101	POLLOCK PINES	CA		12/31/2006		242,034	0	0	0	0	0	0	2,341	2,341	0	0	0 '
A4042426	POMONA	CA		07/01/2004		456,815	0	0	0	0	0	0	4,686	4,686	0	0	0 '
A4042426-1	POMONA	CA		04/29/2014		108,540	0	0	0	0	0	0	644	644	0	0	0 '
A5120209	POMONA	CA		12/31/2006		625,657	0	(190)	00	0	(190)0	9, 157	9, 157	0	0	0 '
A7101701	POMONA	CA		12/11/2007		1,229,158	0	0	0	0	0	0	11,769	11,769	0	0	0 '
A7111402	POMONA	CA		01/24/2008		344,714	0	0	0	0	0	0	1,730	1,730	0	0	0
A9101303	POMONA	CA		12/16/2009		180,415	0	0	0	0	0	0	1,627	1,627	0	0	0 '
B1080203	POMONA	CA		10/31/2011		1,443,680	0	0	0	0	0	0	8, 147	8, 147	0	0	0 '
B3032003	POMONA	CA		05/29/2013		428,903	0	0	0	0	0	0	2,615	2,615	0	0	0 '
B4040204	POMONA	CA		07/01/2014		265,506	0	0	0	0	0	0	1,605	1,605	0	0	0
A2091203	PORT HUENEME	CA		12/12/2002		336,922	0	0	0	0	0	0	7,964	7,964	0	0	0
A5080508	PORTERVILLE	CA		12/31/2006		226,886	0	0	0	0	0	0	3,796	3,796	0	0	0
A2102901	POWAY	CA		01/30/2003	····	718 , 120	0	0	0	0	0	0	18,691	18,691	0	0	0 '
	POWAY	CA		07/26/2012		262,495	0	0	0	0	0	0	6,832	6,832	0	0	0
B2041002	POWAY	CA		07/19/2012		727,653	0	0	0	0	0	0	4,623	4,623	0	0	0
B4060902 B5021712	POWAY			07/15/2014		601,901	0	0	0	0	0	0	3,573	3,573	0	0	
B2031605	RAMONA			04/30/2015	·	0.400.004		0	0	0	0	0	4, 100, 000	4, 100,000	0	0	0
B2031607	RAMONA	CA		05/30/2012		2, 132, 631		0	0	0	0	0	13,078	13,078 2,254	0	0	0
B5022403	RAMONA	CA.		05/30/2012		367,698	0	0	0	0	0	0	2,254 1,557,000		0	0	
A3100602	RANCHO CORDOVA	CA		05/08/2015		619,793		0	0	0	0	0	1,557,000	1,557,000 13,434	0	0	
A31006023	RANCHO CORDOVA	CA		08/29/2005	 	619,793		ļ ⁰	0	ļ0	ļ0	ļ0			⁰	0	
A6070706	RANCHO CORDOVA	CA		08/29/2005	<u> </u>	327,904		ļ0	0	0	0	0	4,727 3,060	3,060	0	0	
A6080303	RANCHO CORDOVA			10/23/2006		467,038	٥	0	0 n	0	0	0	3,060	3,845	u	0	n
A7042702	RANCHO CORDOVA			06/06/2007	·····	514,692	٥	0	0	n	0	0	4, 174	4,174	u		n
A8062302	RANCHO CORDOVA	CA		07/10/2008	<u> </u>	994.592	٥	0	0	n	n	n	8.876	8.876	n	۰	n
B1082605	RANCHO CORDOVA	CA		11/07/2011		2,498,760	٥	n	n	n	n	n	14,929	14,929	n	٥	n
B2030604	RANCHO CORDOVA	CA.		04/26/2012		1,811,476	٥	n	n	n	n	n	27 , 268	27,268	n	n	n
A3061001	RANCHO CUCAMONGA	CA.		09/15/2003		1,603,314	n	n	n	n	n	n	38,209	38,209	n	n	n
A5081904	RANCHO CUCAMONGA	CA		12/31/2006		973,323	n	n	n	n	n	n	9,739	9.739	n	n	n
A7101802	RANCHO CUCAMONGA	CA		01/04/2008		262,629	0	n	n	n	n	n	1,995	1,995	n	n	n
B0051401	RANCHO CUCAMONGA	CA.		06/29/2010		587,832	0	0	n	0	0	0	2,996	2,996	0	n	
B0111604	RANCHO CUCAMONGA	CA		01/24/2011		291,739	0	0	0	0	0	0	2,531	2,531	0	n	0
B4040703	RANCHO CUCAMONGA	CA		06/06/2014		375,450	0	0	0	0	0	0	2,961	2,961	0	0	0
B1080801	RANCHO DOMINGUEZ	CA		09/23/2011		1,299,493	0	0	0	0	0	0			0	0	0
B2012403	RANCHO DOMINGUEZ	_CA		03/30/2012		1,162,924	0	0	0	0	0	0	7,452	7,452	0	0	0
A3070901	RANCHO MIRAGE	CA		11/25/2003		208,358	0	0	0	0	0	0	11,746	11,746	0	0	0
A7112101	RANCHO MIRAGE	CA		02/13/2008		451,011	0	0	0	0	0	0		3,485	0	0	0
A6041002	RANCHO SANTA MARGARITA	CA		12/31/2006		176 , 155	0	0	0	0	0	0	1,552	1,552	0	0	0
A6081101	RANCHO SANTA MARGARITA	CA		12/31/2006		716,271	0	0	0	0	0	0	6,255	6,255	0	0	0
A7021501	RANCHO SANTA MARGARITA	CA		05/31/2007		447,064	0	0	0	0	0	0	2,924	2,924	0	0	0
A4041305	REDDING	CA		06/23/2004		890,742	0	0	0	0	0	0	43 , 187	43 , 187	0	0	0
A6042802	REDDING	CA		12/31/2006		655,683	0	0	0	0	0	0	6, 139	6, 139	0	0	0
B1082302	REDD ING	CA		10/27/2011		329 139	0	0	0	0	0	0	2 875		0	0	0

						oans DISPO	SED, Transf						1		T	1	ı
1	Location		4	5	6	7			in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B2083007	REDDING	CA	. , , , ,	11/02/2012	Date	1,400,025	(100010400)	771001011011	n	011101	0 0	DOOK VAIGO	8,413	8,413	0.00000	0.00000	2.00000.
B3052805	REDDING	CA		08/08/2013		354,698	0	0	0	0	0 0	0	2,055	2,055	0	0	0
A2091905	REDLANDS	CA.		12/03/2002		533,274	0	0	0	0	0 0	0	12,860	12,860	0	0	0
A7082903	REDLANDS	CA		10/22/2007			0	0	0	0	0	0	1,734	1,734	0	0	
B1030404	REDLANDS	CA		05/25/2011		1,853,623	0	0	0		00	0	10,487	10,487	0	0	
B0072609	REDONDO BEACH	CA		09/22/2010		1,213,117	0	0	0	0	00	0	9,474	9,474	0	0	
A4020303	REDWOOD CITY	CA		04/15/2004		358,586	0	0	0	0	00	0	18,146	18,146	0	0	0
A4041902	REDWOOD CITY	CA		07/15/2004		445,038	0	0	0	a	00	0	4,752	4,752	0	0	
A5040501	REDWOOD CITY	CA		06/29/2005		653,628	0	0	0	0	00	0	6,355	6,355	0	0	0
A5060802	REDWOOD CITY	CA		08/25/2005		187 , 184	0	0	0	0	0 0	0	1,878	1,878	0	0	0
A5060803	REDWOOD CITY	CA		08/25/2005		179,231	0	0	0	ļ0	0 0	0	1,797	1,797	0	0	ļ0
A5080509	REDWOOD CITY	CA		12/31/2006		496,626	0	0	ļ0	ļ	D 0	0	4,841	4,841	ļ0	ļ0	ļ
A5092003	REDWOOD CITY	CA		12/15/2005	l	231,099	<u> </u>	ļ0	ļ0	ļQ	n hō	ō	2,262	2,262	ļ0	ļ0	ļQ
A5101205	REDWOOD CITY	CA		12/31/2006		103,511	0	ļ0	}ō	}0	n 0	0	971	971	0	ļ0	ļū
A5121202	REDWOOD CITY	CA		01/30/2006		529,687	0	0	0	10	0	0	4,968	4,968 11.058	0	0	ļ
A6072602A6121502	REDWOOD CITY	CA		09/08/2006	····	1,213,043	0	0	} <u>0</u>	ļ	n0	0	11,058 11,605	11,058	0	0	ļū
A6121504	REDWOOD CITY	CA CA		02/08/2007		1,404,292	0	0	0		00	0	7,348	7,348	0	0	
A7052407	REDWOOD CITY			08/17/2007		323.852	٥٥	0	0		00	0			0	0	
A8012308	REDWOOD CITY			04/01/2008		291,692	٥٥	0			00	0	2, 191		0	0	
B1042806	REDWOOD CITY	CA		06/16/2011		1,765,345	٥٥		o		0	0	10,729	10,729	٥		
B1071402	REDWOOD CITY	CA		09/21/2011		1,765,345	٥٥	0	0		n n	0	6,200	6,200	n	0	0
B3011603	REDWOOD CITY	CA.		03/27/2013		278,949		0	0		0	0	1,665	1,665	0	0	0
B3043004	REDWOOD CITY	CA		07/22/2013		234,243	0	0	0	0	0	0	1,366	1,366	0	0	0
B4111102	REDWOOD CITY	CA		01/08/2015		0	0	0	0	0	0 0	0	14 . 430	14,430	0	0	0
A6081502	RESEDA	CA		11/29/2006			0	0	0	0	0 0	0	4,056	4,056	0	0	0
A8061601	RESEDA	CA.		08/28/2008		489,628	0	0	0	0	00	0	2,181	2, 181	0	0	0
B0052805	RIALTO	CA		08/05/2010			0	0	0	0	0 [0	0	7,416	7,416	0	0	0
B4100703	RIALTO	CA		12/05/2014			0	0	0		00	0	4,909	4,909	0	0	
A4022703	RICHMOND	CA		05/06/2004			0	0	0		00	0	15,050	15,050	0	0	
B1061607	RICHMOND	CA		08/30/2011		958,058	0	0	0	0	00	0	8, 109	8, 109	0	0	0
B4022403	RIDGECREST	CA		05/15/2014		1,893,026	0	0	0	0	00	0	10,045	10,045	0	0	0
16885	RIVERSIDE	CA		08/03/1992		63,083	0	0	0	0	00	0	5,898	5,898	0	0	
A2040202	RIVERSIDE	CA		09/23/2002		1, 193,418	0	0	0	0	00	0	5,524	5,524	0	0	0
A4040228	RIVERSIDE	CA		07/06/2004		317,532	0	0	0		0 0	0	6, 130	6, 130	0	0	
A5072102	RIVERSIDE	CA		10/14/2005		368,045	0	0	0	L0	0 0	0	6,110	6,110	0	0	0
A6061603	RIVERSIDE	CA		09/06/2006		2,625,365	0	0	0	ļ0	00	0	22,042	22,042	0	0	ļ0
A7010502	RIVERSIDE	CA		01/31/2008	}	379,944	0	ļ0	}ō	ļū	n0	ō	2,867	2,867	ļ0	ļ0	ļū
A7020503A70205033	RIVERSIDE	CACA		04/17/2007		1, 149, 591 317, 952	0	0	0	ļ0	u 0	0	15,956 4,197	15,956 4,197	0	0	ļ0
A7110202	RIVERSIDE	CA		01/15/2008		737,493	٠٠٠٠	0	l0	ļ	n 0	0	4, 197 9,085	4, 197 9, 085	0	0	L
A8061310	RIVERSIDE			09/04/2008	l	1,437,829	٠٥		0	ļ	n0		6, 132			ļ	ļ
B1020103	RIVERSIDE			03/31/2011	l	2,229,991	u	n	n		n0	U			n	0	
B1020804	RIVERSIDE	CA	-	04/28/2011		2,229,991	o	n	n	n	n	n	1,506	1,506	n	n	
B1102004	RIVERSIDE	CA CA	-	01/31/2012		2,071,562	o	n	n	0	Ď	n	12,815	12,815	n	n	0
B2022810	RIVERSIDE	CA		04/26/2012	Ī	315, 150	n	n	n	n	0 0	n	1.884	1.884	n	n	n
B2031203	RIVERSIDE	CA.		05/10/2012		405,983		0	n		0 [n	2,334	2,334	0		
B2061802	RIVERSIDE	CA		08/28/2012		516,584	0	0			0	0	4,610	4,610	0	0	
B2070302	RIVERSIDE	CA		09/28/2012		1,537,108	0	0	0	0	0	0	9,659	9,659	0	0	
B2090701	RIVERSIDE	CA		11/09/2012		833,886	0	0	0		0 0	0	6,884	6,884	0	0	L
B2101505	RIVERSIDE	CA		01/03/2013		322,513	0	0	0	0	0	0	2,711	2,711	0	0	0
B3031308	RIVERSIDE	CA		05/16/2013		1, 105, 242	0	0	0	0	0 0	0	6,739	6,739	0	0	0
B3062001	RIVERSIDE			09/13/2013		443,978	0	0	0	0	0 0	0	2,514	2,514	0	0	c
A2122301	ROCKLIN	CA		02/28/2003		394,750	0	0	0	L0	0	0	9,319	9,319	0	0	c
A6052202	ROCKLIN			07/19/2006		1,473,045	0	0	0		00	0	12,874	12,874	0	0	0
A6052203	ROCKLIN	CA		07/19/2006		1,636,775	0	0	0	0	0 0	0	14,302	14,302	0	0	0
B0080602	ROCKLIN	CA		10/07/2010		115,042	0	0	0	0	0	0	1,094	1,094	0	0	0
B2102304	ROCKLIN	CA		12/20/2012	ļ	956, 259	0	ļ0	ļ0	ļ0	0 0	0	6,000	6,000	ļ0	0	ļ0
B2102305	ROCKLIN	CA		12/20/2012		1,297,784	<u>0</u>	0	ļ0	ļ	0 0	0	8,143	8,143	ļ <u>0</u>	0	ļQ

						oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	_ Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				5.	D: .	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5030303	ROHNERT PARK	CACA		06/28/2005		1,252,438	0	0	0	0	0	0	12, 172	12,172 7,492	0	0	0
A6121803	ROHNERT PARK	CA CA	·	02/28/2007		1,373,476	 0	0	0		0	0	11,821	,,492	0	0	0
A7040201	ROHNETT PARK	CA		06/12/2007			00	0	0	0	0	0	4,826	4,826		0	0
A5031004	ROLLING HILLS ESTATES	CA.		07/01/2005		49,640	0	0	0	0	0	0	498	498		0	0
B0061802	ROSEMEAD	CA		09/16/2010		3,020,653	0	0	0	0	00	0	18,087	18,087		0	0
B1021805	ROSEMEAD	CA		05/09/2011		2,689,661	0	0	0	0	00	0	15,703	15,703		0	0
A3041703	ROSEVILLE			07/03/2003		248 , 730	0	0	0	0) 0	0	3,352	3,352		0	0
A3111403 A4032503	ROSEVILLE	CA		01/26/2004		466,732 386,210	0	0	0	0	0	0	25,278	25,278 7,542		0	0
A4032503	ROSEVILLE	CA	·	10/04/2004		637,905	 0	0	0		0	0	7,542		0	0	0
A4072704	ROSEVILLE		ļ	10/07/2004	İ	1,818,422	 0	0	0	0)	0	20,917	20,917	0	0	0
A5071507	ROSEVILLE	CA		10/11/2005			0	0	0	0	0	0	5,995	5,995	0	0	0
A6072801	ROSEVILLE	CA		09/29/2006			0	0	0	0	00	0	4,076	4,076	0	0	0
A7030111	ROSEVILLE	CA		04/30/2007	ļ	425,843	0	0	0	0	00	0	3,380	3,380		0	0
B0120301	ROSEVILLE	CA		12/29/2010		469,588	0	0	0	0	0	0	2,630	2,630	0	0	0
B2062804	ROSEVILLE	CACA		08/31/2012 06/04/2013		754, 175 895, 171	0	0	0	0	0	0		6,981 5,518	0	0	0
B3032102	ROSEVILLE	CACA		06/04/2013			 0	0	0	0	0	0	4,624	5,518		0	0
B1012402	ROSS	CA		03/29/2011		1,243,460	0	0	0		0	0	7.477	7,477	0	0	0
A7060104	ROWLAND HEIGHTS	CA.		08/23/2007		1,330,775	0	0	0	0	0	0	11, 132	11,132	0	0	0
B1030203	ROWLAND HEIGHTS	CA		06/16/2011			0	0	0	0	00	0	13,752	13,752		0	0
B0051701	RUB I DOUX	CA		08/31/2010		2,664,922	0	0	0	0	00	0	16,072	16,072		0	0
A2081904	SACRAMENTO	CA		11/12/2002		1,270,366	0	0	0	0	0	0	11,237	11,237		0	0
A20819043	SACRAMENTO	CA		08/28/2008		1,664,440	0	0	0	0	0	0	21,477	21,477		0	0
A3061701	SACRAMENTO	CA		08/21/2003		952,038 430,335	 0	0	0		0	0	28,348	28,348 19,479		0	0
A4122002	SACRAMENTO	CA		03/03/2005		1,729,288	0	0	0		0	0	25.468	25,468		0	0
A5070802	SACRAMENTO	CA.		09/30/2005			0	0	0	0	0	0	5. 197	5, 197		0	0
A5122802	SACRAMENTO	CA		12/31/2006		198,304	0	0	0	0	00	0	3,060	3,060	0	0	0
A6053004	SACRAMENTO	CA		07/19/2006		1,391,246	0	0	0	0	00	0	12, 157	12, 157		0	0
A6091102	SACRAMENTO	CA		11/21/2006		377,628	0	0	0	0	0	0	3,273	3,273		0	0
A6101205A61012053	SACRAMENTO	CA		11/21/2006		125,876 280,877	0	0	0	0	0	0	1,091 2,114	1,091 2,114		0	0
A7031401	SACRAMENTO SACRAMENTO	CA.		05/24/2007		298,576	0۰۰۰	0	0		0	0	2,472	2,472		0	0
A7052102	SACRAMENTO	CA.		08/06/2007		769,475	0	0	0	0	0	0	7,035	7,035	0	0	0
A8020802	SACRAMENTO	CA		03/27/2008		173,470	0	0	0	0	0	0	4,064	4,064		0	0
B0110804	SACRAMENTO	CA		12/21/2010	ļ	654,721	0	0	0	0	00	0	3,723	3,723	0	0	0
B1031702	SACRAMENTO	CA	·	05/24/2011		411,415	0	0	0	0	0	0	2,365	2,365		0	0
B1061301	SACRAMENTO	CA	· 	08/31/2011		632,365 530,297	0	ļō	ļō	0	·0	0	3,793	3,793		0	0
B1091405 B2022301	SACRAMENTO	CA	·	11/29/2011	ł		 n	0	0	0	, 0	0	15,924	15,924 3,835		0	U
B2100501	SACRAMENTO	CA	<u> </u>	03/19/2013	İ	1,077,608	0	0	0) [0	0	5,328	5,328		0	0
B2100502	SACRAMENTO	CA		03/19/2013			0	0	0	0	0	0	4,327	4,327		0	0
B2101803	SACRAMENTO	CA		01/10/2013	ļ	974,247	0	0	0	0	00	0	13,331	13,331	0	0	0
B2101804	SACRAMENTO	CA	-	01/10/2013	ļ	295 , 184	0	0	0	ļ0	0	0	2,543	2,543		o	0
B3013011	SACRAMENTO	CA	·	04/15/2013		778,304	ō	ō	ļō	ļ0)	0	10,655	10,655		ļō	0
B3100702 B4032701	SACRAMENTO	CACA	·	12/18/2013 05/28/2014			0 n	0		0)	0	5,367 10,344	5,367 10,344		0	0
B4040704	SACRAMENTO	CA CA	·	06/12/2014	<u> </u>	324,612	ں۔۔۔۔۔۔۔ ۱	n	n	n	,0	n	1,744	1,744		n	n
B4050102	SACRAMENTO	CA	L	07/31/2014	İ	1,393,915	0	0	0	0) L0	0	8,419	8,419		0	0
B4062304	SACRAMENTO	CA		09/02/2014		235,774	0	0	0	0	0	0	1,267	1,267	0	0	0
A4042402	SALINAS	CA	ļ	07/01/2004		681,276	0	0	0	0	00	0	6,986	6,986		0	0
A4042402-1	SALINAS	CA	· 	04/29/2014	ļ	172,671	0	0	0	0	00	0	1,027	1,027	0	0	0
A5081801	SALINAS	CA		11/07/2005		1,899,021	0	0	0	0	00	0	18,305	18,305		0	0
A6021702 A6062105	SALINAS	CACA	·	12/31/2006		976,732 1,548,260	0	0	ļ0	0	0	0	15,247 13,108	15,247 13,108		0	0
A9022406	SALINAS	CA	·	05/05/2009			 n	0	0		, 0	0				U	
B1092202	SALINAS	CA CA		12/29/2011	ļ	594,759	ں۔۔۔۔۔۔۔ ۱	n	n	0	,)	n	3, 477	3,477		n	n
R3032703	CALINAC	CA.		06/10/2013	1	462 262	n	n	0	0	0	0	2 710	2 710		0	0

SCHEDULE B - PART 3

					All Mortgage Loar	ns DISPOS	SED, Transf										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3	1		Bo	ook Value/	8	9	10	11	12	13	Book Value/				
					F	Recorded			Current				Recorded				
					In	nvestment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A0081701	SAN BERNARDINO	CA	туре	11/20/2000	Date	38,341	(Decrease)	Accretion	necognized	Other	(0+3-10+11)	DOOK Value	9,557	9,557	Disposai	Disposai	Disposai
A2032202	SAN BERNARDINO	CA.		06/27/2002		283,344	0	0	0		0	0	7,445	7,445	0		0
A7010503	SAN BERNARDINO	CA		03/22/2007		636,420	0	0	0	0	0	0	5,347	5,347	0	0	0
A7042402	SAN BERNARDINO	CA		06/28/2007		275,385	0	0	0	0	0	0	3,719	3,719	0	0	0
A7051602	SAN BERNARDINO	CA		07/25/2007		816,594	0	0	0	0	0	0	8,803	8,803	0	0	0
B0020903	SAN BERNARDINO	CA		03/31/2010		967 , 195	0	0	0	0	0	0	38,886	38,886	0	0	0
B0030201	SAN BERNARDINO	CA		04/30/2010		823,735	0	0	0	0	0	0	5,336	5,336	0	0	0
B0112902	SAN BERNARDINO	CA		02/09/2011		643,053	0	0	0	0	0	0	10,098	10,098	0	0	0
B1110801	SAN BERNARDINO	CA		12/30/2011		620,309	0	0	0	0	0	0	3,682	3,682	0	0	0
B2032102 B2061808	SAN BERNARDINO	CACA		05/24/2012 08/15/2012		1,171,495 709,921	0	0	0	0	0	0	6,957 9,980	6,957 9,980	0	0	0
B3030112	SAN BERNARDINO	CA		05/08/2013		1,219,968	 n	0	u	o	n	0	7,563		u	 n	n
	SAN BERNARDINO	CA		06/24/2013		2,521,246	 0	n	n	n	n	n	31,121	31,121	n	0 N	n
B3043003	SAN BERNARDINO	CA		07/22/2013		1,391,124	0	0	n	0	0	0	8,384		n	0	0
A8112401	SAN BUENAVENTURA	CA		01/27/2009		1,487,100	0	0	0	0	0	0	9,349	9,349	0	0	0
A9021802	SAN BUENAVENTURA	CA		04/23/2009		187,681	0	0	0	0	0	0	3,621	3,621	0	0	0
A9021803	SAN BUENAVENTURA	CA		04/23/2009		131,650	0	0	0	0	0	0	2,541	2,541	0	0	0
A5051204	SAN CARLOS	CA		09/08/2005		328,542	0	0	0	0	0	0	5,588	5,588	0	0	0
A8072901	SAN CARLOS	CA		10/09/2008		718,091	0	0	0	0	ļ0	0	4,327	4,327	0	0	0
B0032903	SAN CARLOS	CA		06/22/2010		237,809 213,513	0	0	0	0	0	0	1,330	1,330	0	0	0
A4031209 B0052810	SAN CLEMENTE	CA		06/10/2004		568,271	 n	0	0	0	0	0	10,405	10,405	0	0	0
B1033005	SAN CLEMENTE	CA CA		05/10/2010		998,625	 0	0	0	٥	0	0	5,740	5,740	0	٥	0 n
B1081702	SAN CLEMENTE	CA		10/25/2011		900,580	0	0	0	0	0	0	8,243	8,243	0	0	0
A1030701	SAN DIEGO	CA		06/01/2001		49,077	0	0	0	0	0	0	10,630	10,630	0	0	0
A1111606	SAN DIEGO	CA		01/29/2002		262,688	0	0	0	0	0	0		7,538	0	0	0
A2030506	SAN DIEGO	CA		08/01/2002		520,910	0	0	0	0	0	0	14,275	14,275	0	0	0
	SAN DIEGO	CA		09/03/2002		325,950	0	0	0	0	0	0	4,701	4,701	0	0	0
	SAN DIEGO	CA		09/03/2002		361,473	0	0	0	0	0	0	5,212	5,212	0	0	0
	SAN DIEGO	CA		09/26/2002		532 , 179 291 , 322		0	0	0	0	0	14,146 7,742	14, 146 7, 742	0	0	0
	SAN DIEGO	CA		12/12/2002		83,123	0	0	0		0	0	6,248	6,248	0		0
	SAN DIEGO	CA		12/05/2002		179,439	0	0	0	0	0	0	4,682	4,682	0	0	0
	SAN DIEGO	CA		04/23/2003		128,785	0	0	0	0	0	0	8,662	8,662	0	0	0
A3030403	SAN DIEGO	CA		04/30/2003		784,564	0	0	0	0	0	0	19,802	19,802	0	0	0
A3040405	SAN DIEGO	CA		06/16/2003		707,403	0	0	0	0	0	0	15,699	15,699	0	0	0
A3051602	SAN DIEGO	CA	ļ	07/09/2003	ļ	421,558	0	0	0	0	0	0	26,338	26,338	0	0	0
	SAN DIEGO	CA		06/29/2004		1,205,303	0	0	0	0	ļ0	0	60,817	60,817	0	0	<u>0</u>
A4042401	SAN DIEGO	CACA		07/01/2004		537,720 152,941	0	0	0	0	0	0	5,514 908	5,514 908	0	0	0
A4102301	SAN DIEGO	CA CA		04/29/2014			 n	0	n	o	n	n	5,094	5,094	n	 n	n
	SAN DIEGO	CA		12/20/2005		489,702	 n	n	n	n	n	n	4,735	4,735	n	n	n
	SAN DIEGO	CA		11/28/2006		197,964	0	0	0	0	0	0	23,831	23,831	0	0	0
A7040405	SAN DIEGO	CA		06/11/2007		450,355	0	0	0	0	0	0	3,652	3,652	0	0	0
A7042004	SAN DIEGO	CA	ļ	07/31/2007		196 , 172	0	0	0	0	0	0	1,560	1,560	0	0	0
	SAN DIEGO	CA	ļ	03/10/2008	ļ	363,436	0	0	0	0	0	0	1,768	1,768	0	0	0
	SAN DIEGO	CA		04/16/2008		396,082	0	0	0	0	ļ0	ļ0	2,349	2,349	0	0	0
	SAN DIEGO	CACA		05/29/2008 04/30/2009		1,376,425 1,121,101	0	0	0	0	0	0	6,835 11,232	6,835 11,232	0	0	0
	SAN DIEGO	CA CA		07/29/2009	····	1, 121, 101	 n	0		۰	n	0		811		 n	U
	SAN DIEGO	CA		04/26/2010		811,552	 n	n	n	n	n	n	14,778	14,778	n	0 N	n
	SAN DIEGO	CA.		05/03/2010		2,987,454	0	0	0	0	0		18,411	18,411	0	0	0
B0040602	SAN DIEGO	CA		06/23/2010		1,205,649	0	0	0	0	0	0	10 , 165	10 , 165	0	0	0
B0050706	SAN DIEGO	CA	ļ	07/01/2010		753,211	0	0	0	0	0	0	12,553	12,553	0	0	0
	SAN DIEGO	CA		09/07/2010		217,710	0	0	0	0	0	0	1,607	1,607	0	0	0
	SAN DIEGO	CA		09/10/2010		1,681,317	0	0	0	0	0	0	27,805	27,805	0	0	0
B0063005	SAN DIEGO	CA		09/14/2010		1,395,743	0	0	0	0	ļ0	ļ0	8,615	8,615	0	0	ļ0
B0080201	SAN DIEGO	CA	·	09/29/2010	 	916,875 5,302,328	0	0	0	0	ļ0	0	5,746 39,180	5,746 39,180	0	0	0
	SAN DIEGO	CA		11/30/2010		5,302,328	 0	n	n	u	0	0	39, 180	39, 180	n	 n	U
D000ET00			h	10/4010													

SCHEDULE B - PART 3

				Showing A	All Mortgage Loai	ns DISPOS	SED, Transf	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3]		Be	ook Value/	8	9	10	11	12	13	Book Value/				
					F	Recorded			Current				Recorded				
						nvestment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
															Gain	Gain	Gain
				Б.		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0			
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date F	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0120807	SAN DIEGO	CA		02/09/2011		755,735	0	0	0	0	0	0	4,575	4,575	0	0	0
B1010301	SAN DIEGO	CA		04/11/2011		347,849	0	0	0	0	0	0	2,045	2,045	0	0	0
	SAN DIEGO	CA		03/24/2011		1,846,520	0	0	0	0	0	0	13,124	13, 124	0	0	0
B1012703	SAN DIEGO	CA		03/23/2011		474,473	0	0	0	0	0	0	2,899	2,899	0	0	0
B1020802	SAN DIEGO	CA		04/15/2011		371,914	0	0	0	0	0	0	12,342	12,342	0	0	0
B1030201 B1040402	SAN DIEGO	CA		05/26/2011		2,943,302 2,175,905		0	0	0	0	0	16,654 L	16,654 16,101	0		0
B1040704	SAN DIEGO	CA		06/30/2011		2, 175, 905	0	0	0	0	0	0	13.816	13.816			
B1052302	SAN DIEGO	CA		08/25/2011		943 , 156	٥	0		٥	0	0	14.040	14,040	0	٥	
B1072801	SAN DIEGO	CA		10/06/2011		1,395,041	 0	n	n	n	n	n		8.390	n	0 N	n
	SAN DIEGO	CA.		10/04/2011		1,046,509			0	n		0	6,098	6,098	n	n	n
	SAN DIEGO	CA		11/21/2011		336,883	0	0	0	0	0	0	2,013	2,013	0	0	0
	SAN DIEGO	CA		11/07/2011		843,377	0	0	0	0	0	0	25,431	25,431	0	0	0
B1101102	SAN DIEGO	CA		12/01/2011		2,341,431	0	0	0	0	0	0	21,612	21,612	0	0	0
	SAN DIEGO	CA		03/21/2012		1,387,990	0	0	0	0	0	0	8,896	8,896	0	0	0
B2022708	SAN DIEGO	CA		05/14/2012	L	3,306,059	0	0	0	0	0	0	20,598	20,598	0	0	0
	SAN DIEGO	CA		10/25/2012		1,084,703	0	0	0	0	0	0	6,450	6,450	0	0	0
B2041205	SAN DIEGO	CA		06/08/2012		795,795	0	0	0	0	0	0	4,508	4,508	0	0	0
B2051603	SAN DIEGO	CA		07/27/2012		461,779	0	0	0	0	0	0	6,813	6,813	0	0	0
B2070303	SAN DIEGO	CA		08/17/2012		1,334,026	0	0	0	0	0	0	8,297	8,297	0	0	0
B2071002	SAN DIEGO	CA		09/28/2012		1,514,222	0	0	0	ļ0	0	0	22,366	22,366	0	0	0
	SAN DIEGO	CA		11/13/2012		1,837,748	0	0	0	ļ <u>0</u>	0	ļ0	11,597 .	11,597	0	0	ļ0
B2091405	SAN DIEGO	CA		12/05/2012		484,775	0	0	0	ļō	0	ļō	2,188	2,188	0	0	}ō
B2112901	SAN DIEGO	CA	}	02/12/2013	 	1,139,265 940,209	0	ļ0	0	<u>0</u>	ļ0	0	7,066	7,066 4,072	0	0	0
B3010806 B3012809	SAN DIEGO	CA		04/05/2013		940,209	0	0	0	0	0	0	4,072 5.758	5,758	0	0	0
B3031302	SAN DIEGO			06/05/2013		923,558 .	 n	0	0 n	n	0	0			u	u	0 n
	SAN DIEGO	CA.		06/03/2013		1,013,100	 0	n	n	n	n	n	6,141	6,141	n	0 N	n
	SAN DIEGO	CA		06/19/2013		977 , 438	n	n	n	n	n	n	12,815	12.815	n	n	n
	SAN DIEGO	CA		08/01/2013		428 , 151	0	0		0	0	0	10,375	10,375	0	0	0
	SAN DIEGO	CA.		07/15/2013		716,321	0	0	0	0	0	0	4,318	4,318	0	0	0
	SAN DIEGO	CA		08/21/2013		1,418,097	0	0	0	0	0	0	8,356	8,356	0	0	0
	SAN DIEGO	CA		09/04/2013	L	540,766	0	0	0	0	0	0	4,703	4,703	0	0	0
	SAN DIEGO	CA		08/29/2013		2,056,252	0	0	0	0	0	0	12,115	12.115	0	0	0
B3062108	SAN DIEGO	CA		09/11/2013		570,281	0	0	0	0	0	0	3,341	3,341	0	0	0
B3082004	SAN DIEGO	CA		11/12/2013		478,712	0	0	0	0	0	0	2,499	2,499	0	0	0
B3101002	SAN DIEGO	CA	 	01/08/2014	 	229,876	0	0	0	ļ0	0	ļ0	1,317	1,317	0	0	ļ
	SAN DIEGO	CA		02/24/2014		130 , 443	0	0	0	ļ0	0	ļ0	705 .	705	<u>0</u>	0	ļō
B3122603	SAN DIEGO	CA		03/18/2014		248,295	0	0	0	ļ0	0	0	972	972	0	0	}0
B4012902 B4012904	SAN DIEGO	CACA		04/01/2014		413,311 268,732	0	0	0	0	0	0	2,168 _ 1,148	2,168 1,148	0	0	0
	SAN DIEGO	GA	<u> </u>	12/19/2014	 	2,660,000				0			7,196	7, 196		۰	
	SAN DIEGO	GA	<u> </u>	10/14/2014		1,021,184	 n	n	n	n	n	n		5,554	n	0 n	n
B4091703	SAN DIEGO	CA		01/06/2015		1,021,104 N	 n	n	n	n	n	n	3,798	3,798	n	0 N	n
B5011302	SAN DIEGO	CA		04/30/2015		0	0	0	0	0	0	0	289,497	289.497	0	0	0
	SAN DIEGO	CA		04/01/2015		0	0	0	0	0	0	0			0	0	0
B5012001	SAN DIEGO	CA.		03/05/2015		0	0	0	0	0	0	0	800,000		0	0	0
	SAN DIEGO	CA		03/16/2015		0	0	0	0	0	0	0	3,480	3,480	0	0	0
	SAN DIEGO	CA	ļ	03/20/2015		0	0	0	0	0	0	0	1,601	1,601	0	0	0
	SAN DIEGO	CA	ļ	03/27/2015		0	0	0	0	0	0	0	660,492	660,492	0	0	0
	SAN DIEGO	CA		03/30/2015		0	0	0	0	0	0	0	2,564	2,564	0	0	0
	SAN DIMAS	CA		06/18/2007		195,412	0	0	0	0	0	0	2,586	2,586	0	0	0
B3061206	SAN DIMAS	CA		09/25/2013		1,012,336	0	0	0	0	0	0	5,633	5,633	0	0	0
B4042202	SAN DIMAS	CA	 	07/11/2014		1,885,684	0	0	0	ļ <u>0</u>	0	ļ0	7,549	7,549	0	0	ļ0
A7090402	SAN FERNANDO	CA		11/28/2007		478,847	0	0	0	ļ0	0	ļō	3,642	3,642	0	0	}ō
A9020303 B0061102	SAN FERNANDO	CA		05/06/2009		1,154,261	0	0	0	0	0	0		7,235	0	0	0
B3103001	SAN FERNANDO	CA	·	08/11/2010		1, 126, 872 838, 005	0	0	0	0	0	0	10,772	10,772	0	0	0
A3050201	SAN FRANCISCO	CA	l	01/16/2014	····		0	0	0	0	0	0	5,766 43,245	5,766 43,245	0	0	0
	SAN FRANCISCO	CA		07/30/2003		697,308	 0		0	0	0	0		6.790	0	٠٥	0 n
חדטדבבט	Unit I Inito I OUU	L						L	L	LU	L	L	L		L		LU

				Showing A	All Mortgage Lo	oans DISPO	SED, Transf	erred or Rep	aid During the	e Current Qu	uarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3	1			Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A4042423-1	SAN FRANCISCO	CA	1 300	04/30/2014	Bato	167,744	(Decrease)	// (COLCTION	n ccognizca	Otrici	(0+3 10+11)	DOOK VAIGO	995		Λ	Λ	Λ
A4073004	SAN FRANCISCO	CA		10/28/2004		533 , 165	0	0	0	0	0	0	23,848	23,848	0	0	0
A5032302	SAN FRANCISCO	CA		06/29/2005		597,838	0	0	0	0	0	0	5,937	5,937	0	0	0
A5110301	SAN FRANCISCO	CA		12/31/2006		613, 184	0	0	0	0	0	0	5,689	5,689	0	0	0
A5111601	SAN FRANCISCO	CA		07/28/2006		1,046,725	0	0	0	0	0	0	9,042	9,042	0	0	0
A51116013	SAN FRANCISCO	CA		08/20/2007		459,686	0	0	0	0	0	0	3,892	3,892	0	0	0
A6101101	SAN FRANCISCO	CA		01/05/2007		509, 235	0	0	0	0	0	0	4,244	4,244	0	0	0
	SAN FRANCISCO	CA		06/07/2007		1,871,584	0	0	0	0	0	0	14,800	14,800	0	0	0
A7040601 A7080908	SAN FRANCISCOSAN FRANCISCO	CA		06/11/2007		689,968 276,755	0	0	0	0	0	0	5,457 1,326	5,457 1,326	0	0	0
	SAN FRANCISCO	CA.		07/07/2009			 n	0	0	0 n	0	0	1,326	1,326	0	0	0
B0031102	SAN FRANCISCO	CA		06/01/2010		1,411,103	ں۔۔۔۔۔۔۔ ۱	n	n	n	0	0	13, 133	13, 133	0 N	n	n
B0081801	SAN FRANCISCO	CA	L	11/09/2010		680,419	o	n	n	n	n	0	24,268	24,268	o	n	n
B1020406	SAN FRANCISCO	CA		04/15/2011		545,576	0	0	0	0	0	0	4,828	4,828	0	0	0
B1090704	SAN FRANCISCO	CA		11/17/2011		541,170	0	0	0	0	0	0	3,033	3,033	0	0	0
B2050901	SAN FRANCISCO	CA	ļ	07/26/2012		868,064	0	0	0	0	0	0	3,864	3,864	0	0	0
B2062803	SAN FRANCISCO	CA	ļ	08/16/2012		1,149,375	0	0	0	0	0	0		7 , 149	0	0	0
B2083003	SAN FRANCISCO	CA		12/18/2012		342,301	0	0	0	0	0	0	2,045	2,045	0	0	0
B3011605	SAN FRANCISCO	CA		03/28/2013		1,209,376	0	0	0	0	0	0	16,408	16,408	0	0	0
B3080202 B3122005	SAN FRANCISCO	CACA		11/05/2013 02/19/2014		862,309 614,887	٥		0	0	0	0	4,343 3.686	4,343 3,686		0	0
B4120102	SAN FRANCISCO	CA		01/26/2015		014,007	٥٥	0	0	o	0	0	3,342	3,342	٥	0	0
	SAN FRANCISCO	CA.		03/30/2015		0	0	0	0	0	0	0	8,319	8.319	0	0	0
	SAN GABRIEL	CA		08/16/2007		1,149,790	0	0	0	0	0	0	5,570	5,570	0	0	0
	SAN GABRIEL	CA		06/26/2012		786,380	0	0	0	0	0	0	5,030	5,030	0	0	0
	SAN JACINTO	CA		05/08/2007		535,583	0	0	0	0	0	0	4,345	4,345	0	0	0
	SAN JACINTO	CA		04/10/2012		205, 134	0	0	0	0	0	0	1,226	1,226	0	0	0
A2050701	SAN JOSE	CA		07/31/2002		22,486	0	0	0	0	0	0	2,019	2,019	0	0	0
A2062001	SAN JOSE	CA		09/03/2002		3, 152, 784	0	0	0	0	0	0	47,351	47,351	0	0	0
	SAN JOSE	CACA		10/01/200202/26/2003		1,276,791 441,379	 0	0	0	0	0	0	19,014	19,014	0	0	0
A2120602	SAN JOSE	CA		03/21/2007		717,009	0	0	0	0	0	0	5,666	5,666	0	0	0
A3031301	SAN JOSE	CA		06/02/2003		271,257	0	0	0	0	0	0	3,915	3,915	0	0	0
A3060203	SAN JOSE	CA		12/31/2006		62,033	0	0	0	0	0	0	3,955	3,955	0	0	0
A5060701	SAN JOSE	CA		08/24/2005		179,141	0	0	0	0	0	0	6,812	6,812	0	0	0
	SAN JOSE	CA		10/20/2005		2,237,573	0	0	0	0	0	0	12,488	12,488	0	0	0
A5081008	SAN JOSE	CA		12/31/2006		321,716	0	0	0	0	0	0	3, 135	3, 135	0	0	0
	SAN JOSE	CA		02/16/2006		506,483	0	ļ0	ļ0	ļ0	ļ0	0	4,821	4,821	0	0	ļ0
	SAN JOSE	CACA		02/22/2006		536,881 181,636	0	0	0	0	0	0	5, 110 2, 924	5,110 2,924	0	0	0
A6051601	SAN JOSE	CA		12/31/2006		577,705	u n	0	U	U		0		8,228		U	0
	SAN JOSE	CA CA	<u> </u>	09/14/2006		263,632	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n		7,888	n	n	n
	SAN JOSE	CA		11/29/2006		400,610	0	0	0	0	0	0	3,330	3,330	0	0	0
A6092002	SAN JOSE	CA		11/21/2006		315,071	0	0	0	0	0	0	2,496	2,496	0	0	0
A6092803	SAN JOSE	CA	ļ	11/08/2006		878,804	0	0	0	0	0	0	8,077	8,077	0	0	0
A7030109	SAN JOSE	CA	ļ	05/02/2007		559 , 134	0	0	0	0	0	0	4,458	4,458	0	0	0
	SAN JOSE	CA		07/17/2007		152,002	0	0	0	0	0	0	3,942	3,942	0	0	0
	SAN JOSE	CA		08/01/2007		951,095	0	ļō	0	}ō	} <u>0</u>	0	7,498		ō	0	ļō
A7052405 A7112003	SAN JOSE	CA	·	07/05/2007		1,259,622 562,642	0	0	0	0	·0	0	6,336 2,821	6,336 2,821	0	0	0
	SAN JOSE	CA	<u> </u>	02/13/2008		64,794	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	4,753	4,753	 n	n	n
	SAN JOSE	CA.		02/13/2008		420.307	 0	0	0	0	0	0	2.094	2.094		0	0
A8021407	SAN JOSE	CA.		04/25/2008		757,299	0	0	0	0	0	0	5,766	5,766	0	0	0
A8082601	SAN JOSE	CA		10/23/2008		158,916	0	0	0	0	0	0	9, 138	9, 138	0	0	0
A8091803	SAN JOSE	CA		11/17/2008		788,463	0	0	0	0	0	0	3,442	3,442	0	0	0
A9112003	SAN JOSE	CA		01/04/2010		1,554,670	0	0	0	0	0	0	12,750	12,750	0	0	0
B0050707	SAN JOSE	CA	ļ	07/29/2010		248,402	0	0	0	ļ0	ļ0	0	1,336	1,336	0	0	0
B0051901	SAN JOSE	CA	}	07/29/2010		848 , 129	<u>0</u>	ļ0	ļ0	ļ0	ļ0	ļ0	4,848	4,848	0	0	ļ0
B0081301	SAN JOSE	CA	·	02/28/2011		3,626,175	0	ļ0	0	}0	0	0	20,956	20,956	0	0	ļ0

				Showing A	All Mortgage Loans DI	SPOSED, Trans	ferred or Rep	aid During th	าe Current Qเ	uarter						
1	Location		4	5	6 7		Chang	e in Book Valu	ie/Recorded Inv	vestment		14	15	16	17	18
	2	3			Book Va	llue/ 8	9	10	11	12	13	Book Value/				
					Record	ed		Current				Recorded				
					Investm	ent		Year's Other	r	Total		Investment		Foreign		
					Exclud		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru	0 0	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization				Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y		/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B0110806	SAN JOSE	CA	Турс	01/12/2011		7,647) /Accretion	riecognized) Other	1 (0+3-10+11)	DOOK Value	4,476	4,476	Διοροσαί	Διοροσαί	О
B1021801	SAN JOSE	CA		04/19/2011		i2, 183	0		0	0	0	4,425	4,425	0	0	0
B1031004	SAN JOSE	CA		05/05/2011	33	7,701	0		0	0	0	2,003	2,003	0	0	0
B1042902	SAN JOSE	CA		06/30/2011		5,776	0		0	0	0	2,999	2,999	0	0	0
B1071203	SAN JOSE	CA		09/07/2011		8,945	00		00	00	0	3,806	3,806	0	0	0
B1101803	SAN JOSE	CA		01/05/2012		3,651(00		00	00	0	2,476	2,476	0	0	0
B2031606	SAN JOSE	CA		05/11/2012		1,4080	00		00	00	0	5,745	5,745	0	0	0
B2032802	SAN JOSE	CA		05/14/2012		8,000) 0	ļ!	0 0) 0	0	5,408	5,408	0	0	0
B2050401	SAN JOSE	CA		06/29/2012		9,668	0		0	0	0	13,828	13,828	0	0	0
B2051703	SAN JOSE	CA		07/23/2012 08/13/2012		2,775(5,025(0		,0	0	0	6,689 19,749	6,689 	0	0	0
B2082201	SAN JOSE			11/20/2012		2,836	,o)	,0)	n	7,836		 n	n	n
B2082802	SAN JOSE	CA		12/06/2012		3, 185) n	,) n)	n	26 , 190	26,190	n	n	n
B2082902	SAN JOSE	CA.		11/20/2012		8,310) [0) [) [0	17,764	17,764	0	0	0
B2082905	SAN JOSE	CA		11/01/2012	3,4	5,881	0		0	00	0	20,763	20,763	0	0	0
B2121210	SAN JOSE	CA		03/07/2013		7,541(00		00	00	0	13,056	13,056	0	0	0
B3011004	SAN JOSE	CA		02/27/2013		0,5360	00		00	00	0	11,209	11,209	0	0	0
B3012302	SAN JOSE	CA		03/18/2013	9	3,2540	00		00	00	0	6, 140	6,140	0	0	0
B3041103	SAN JOSE	CA		07/30/2013		0,293	0		0 0	0	0	20,347	20,347	0	0	0
B3053001	SAN JOSE	CA		07/31/2013		5,879() 0	ļ	J0) 0	0	6,327 3,429	6,327 3,429	0	0	0
B4040401	SAN JOSE	CA		06/03/2014		16,603) 0		J0) 0	0				0	
B4121202	SAN JOSE	CA.		00/03/2014		0,003)) o)	0	2,300	2,300	 0	0	
A3042701	SAN JUAN CAPISTRANO	CA		06/25/2003	7:	5,940	(706)	0	(706	0	58,082	58,082	0	0	0
B1032501	SAN JUAN CAPISTRANO	CA		05/26/2011		9,768	0		0	0	0	4,144	4,144	0	0	0
B3013008	SAN JUAN CAPISTRANO	CA		04/30/2013	1,2	3,789	00		0	00	0	10,242	10,242	0	0	0
A3050902	SAN LEANDRO	CA		09/11/2003		2,188	00		00	00	0	33,366	33,366	0	0	0
A3063001	SAN LEANDRO	CA		09/15/2003		3,050	0		0 0	00	0	4,700	4,700	0	0	0
A5080510	SAN LEANDRO	CA		12/31/2006		1,418	0 0	ļ	0 0	0	0	2,646	2,646	0	0	0
A7052503A7072001	SAN LEANDRO	CA		08/07/2007		53,544) 0		J0		0	7,425 1,141	7,425 1,141	0	0	0
B1112104	SAN LEANDRO	CA		02/29/2012		27,943)) o)	0	10.638	10.638	0	0	0
A2082605	SAN LUIS OBISPO	CA		12/16/2002		0,915	0		0	0	0	2,922	2,922	0	0	0
A4040216	SAN LUIS OBISPO	CA		02/23/2005		3,621	0		0	0	0	22,325	22,325	0	0	0
A4120107	SAN LUIS OBISPO	CA		02/28/2005		2,785	00		00	00	0	12,971	12,971	0	0	0
A5071321	SAN LUIS OBISPO	CA		10/06/2005		1,380	00		00	00	0	6,301	6,301	0	0	0
A5071322	SAN LUIS OBISPO	CA		10/06/2005		0,999	00		00	00	0	4,727	4,727	0	0	0
A5071323	SAN LUIS OBISPO	CA		10/06/2005		6,604	0	ļ	0)	ļ0	2,915	2,915	0	ļ0	ļ0 l
A5113004	SAN LUIS OBISPOSAN LUIS OBISPO	CA		12/31/2006 12/31/2006		5,098	0	ļ	٥٠	0	0	3,419 2,507	3,419 2,507	0	0	0
A6072101	SAN LUIS OBISPO			09/26/2006		6,515	,0	ļ'	j	,	n	5,382	5,382	 n	n	n
A6101004	SAN LUIS OBISPO	CA		12/04/2006		5,095)	(0)	0	4,829	4,829	0	0	0
A7010201	SAN LUIS OBISPO	CA		02/08/2007	1.4	8.935	0		0	0	0	11,974	11,974	0	0	0
A7011907	SAN LUIS OBISPO	CA		05/14/2007	2,5	7,578	0		0	00	0	12,884	12,884	0	0	0
A7012204	SAN LUIS OBISPO	CA		03/22/2007		1,467(00		00	00	0	3,806	3,806	0	0	0
A7030202	SAN LUIS OBISPO	CA		06/21/2007		0,120	00		00	00	0	11,309	11,309	0	0	0
A7032105	SAN LUIS OBISPO	CA		06/27/2007		7,229	0		0 0	0	0	8,102	8,102	0	0	0
A7032701 A7042503	SAN LUIS OBISPO	CA		06/14/2007		5,851(85,439(0,0	ļ	٥٥	,	0	11,832 7,490	11,832 7,490	0	} <u>0</u>	0
A7052201	SAN LUIS OBISPO	CA		06/26/2007		35, 439(1, 549(, 0	ļ	٠٠	, 0	0				0	0
A7052402	SAN LUIS OBISPO			08/09/2007		3,285))	,	n	9,641		0n	n	n
A7072602	SAN LUIS OBISPO	CA		10/10/2007		4.286	0		0) [0	0	3.813	3.813	0	0	0
A7081003	SAN LUIS OBISPO	CA		10/19/2007		8,528	0		0	0	0	9,133	9,133	0	0	0
A7081004	SAN LUIS OBISPO	CA	L	10/31/2007		9,016	0	ļ	0	00	0	6,088	6,088	0	0	0
A7081602	SAN LUIS OBISPO	CA		11/01/2007		7,281	00		0) 0	0	1,972	1,972	0	0	0
A7092002	SAN LUIS OBISPO	CA		12/06/2007		7,691	00	ļ	0 0) 0	0	3,455	3,455	0	0	0
A7122104	SAN LUIS OBISPO	CA		03/25/2008		4,299	0	ļ(0	0	0	2,076	2,076	0	0	0
A8082203	SAN LUIS OBISPO	CA		11/05/2008		0,797	0	ļ!	,0	,	ļ0	3,431	3,431	0	ļ0	ļō
A8082203-1	SAN LUIS OBISPO	CA		06/30/2014		9,518	·0	ļ	J0	0	0	1,524	1,524	0	0	0

SCHEDULE B - PART 3

					All Mortgage Lo	ans DISPO	SED, Transf										
1	Location	ı	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
		_				Recorded		-	Current			_	Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Lloroolinod	Current		Conitalizad		Total Faraian	Excluding		Exchange	Realized	Total
							Unrealized	Current	Than	Capitalized	Change	Total Foreign	_				
				. .	5	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0072701	SAN LUIS OBISPO	CA		09/30/2010		589,371	0	0	0	0	0	0	3,531	3,531 3,186	0	0	0
B0072702	SAN LUIS OBISPO	CA		10/06/2010		535,847	0	0	0	0	0	0	3, 186		0	0	0
B1031001	SAN LUIS OBISPO	CA		05/26/2011		268,266	0	0	0	0	0	0	1,471	1,471	0	0	0
	SAN LUIS OBISPO	CA		05/26/2011		180,402	0	0	0	0	0	0	990	990		0	0
B1051301	SAN LUIS OBISPO	CA		07/20/2011		272,090	0	0	0	0	0	0	4, 153	4, 153		0	0
B3103111	SAN LUIS OBISPO	CA		01/21/2014		270,687	0	0	0	0	0	0	1,471	1,471		0	0
B3122007	SAN LUIS OBISPO	CA		02/21/2014		191,987	0	0	0	0	0	0	1,055	1,055		0	0
B4121104	SAN LUIS OBISPO	CA		02/13/2015		0	0	0	0	0	0	0	1,809	1,809		0	0
A7120415	SAN MARCOS	CA		01/28/2008		545,067	0	0	0	0	0	0	2,732	2,732	0	0	0
A9040603	SAN MARCOS	CA		10/01/2009		2,063,645	0	0	0	0	0	0	11,387	11,387	0	0	0
B3060602	SAN MARCOS	CA		08/12/2013		653,865	0	0	0	0	0	0	15,676	15,676		0	0
98091101	SAN MATEO	CA	ļ	10/29/1998	-	273 , 142	0	0	0	ļ0	ļ0	0	15,433	15,433		0	0
A1111903	SAN MATEO	CA		02/06/2002		105,033	0	0	0	0	0	0	11,024	11,024		0	0
	SAN MATEO	CA		09/14/2012		1,443,538	0	0	0	0	0	0	8,778	8,778		0	0
	SAN MATEO	CA		05/01/2014		504,513	0	0	0	0	0	0	2,824	2,824		0	0
	SAN PEDRO	CA		04/16/2003	-	543,119	0	0	0	0	0	0	36,379	36,379		0	0
A5051005	SAN PEDRO	CA		07/28/2005		299,793	0	ļ0	0	0	0	0	4, 113	4, 113		0	0
A9032302	SAN PEDRO	CA		05/28/2009		679,355	0	0	0	0	0	0	6,448	6,448		0	0
B2110803	SAN PEDRO	CA		01/30/2013		260 , 155	0	0	0	0	0	0	1,520	1,520		0	0
B1083009	SAN RAFAEL	CA		11/22/2011		761,578	0	0	0	0	0	0	4,623	4,623		0	0
A7110506	SAN RAMON	CA		02/05/2008		200,452	0	0	0	0	0	0	1,549	1,549		0	0
A1041008	SANTA ANA	CA		08/01/2001		84,966	0	0	0	0	0	0	12,295	12,295		0	0
A2101801	SANTA ANA	CA		01/15/2003		804,260	0	0	0	0	0	0	7,057	7,057		0	0
A3091003	SANTA ANA	CA		11/01/2003		234,273	0	0	0	0	0	0	5,316	5,316		0	0
A3100201	SANTA ANA	CA		01/14/2004		11,095	0	0	0	0	0	0	611	611		0	0
A4110403	SANTA ANA	CA		01/13/2005		107,888	0	0	0	0	0	0	4,584	4,584		0	0
A7030203	SANTA ANA	CA		06/28/2007		390 , 118	0	0	0	0	0	0	3,011	3,011		0	0
A8010302	SANTA ANA	CA		03/14/2008		1,584,218	0	0	0	0	0	0	19, 155	19, 155		0	0
A8051202	SANTA ANA	CA		07/10/2008		346,517	0	0	0	0	0	0	2,413	2,413		0	0
A8090301	SANTA ANA	CA		11/17/2008		1, 125, 243	0	0	0	0	0	0	9,413	9,413		0	0
	SANTA ANA	CA	· · · · · · · · · · · · · · · · · · ·	06/30/2009		614,497	0	0	0	0	0	0	3,712	3,712		0	0
A9081810	SANTA ANA	CA		10/20/2009		914,146	0	0	0	0	0	0	4,898	4,898		0	0
A9101603	SANTA ANA	CA		11/30/2009		855,055	0	0	0	0	0	0	6,346	6,346		0	0
B0051303	SANTA ANA	CA		07/22/2010		943,031	0	0	0	0	0	0	8,798	8,798		0	0
B1040601	SANTA ANA	CA	· · · · · · · · · · · · · · · · · · ·	06/22/2011		1,101,934	0	0	0	0	0	0	6,804	6,804		0	0
B1091902	SANTA ANASANTA ANA	CA		11/14/2011		856,788	0	ļō	0	0	0	0	12,579	12,579		0	<u>0</u>
B2041603	SANTA ANA	CA		06/25/2012	 -	396,753	0	ļō	0	ļ0	ļ0	ļ0	2,459	2,459	0	0	ļ0
B4042302 B4061301	SANTA ANA	CA		07/22/2014		936,982	0	ļ0	0	0	0	0	7,141	7 , 141 1 , 647	0	0	0
B5010801	SANTA ANA	CA		09/26/2014		301,045		0	0	0	0	0	1,647 2,641,368			0	0
B5022503	SANTA ANA			03/16/2015		0	٠٠	0	0	0	0	0	1,868,007	2,641,368		0	0
A3010101	SANTA BARBARA	CA.		03/13/2003		199.362		0		ļ0	ļ0	0	1,868,007	1,868,007			
A7030702	SANTA BARBARA	CA		05/10/2007		440,319	٥٠٠	0		0	0		12,004	12,004		0	
B2041301	SANTA BARBARA	CA.		03/10/2007		293,693	 n	n	n	n	n	n	1,750	1,750		0 n	n
B2041302	SANTA BARBARA	CA		07/13/2012		1,313,802	 n	n	n	n	n	n	7,830	7,830		n	n
B2041303	SANTA BARBARA	CA		07/13/2012			ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	5.146	5.146		n	n
B2041304	SANTA BARBARA	CA		07/13/2012		1,669,053	ں۔۔۔۔۔۔ ۱	n	n	n	n	n	9,947	9,947		n	n
B5013003	SANTA BARBARA	CA		04/29/2015		n,000,000	ں۔۔۔۔۔۔ ۱	n	0	0	0	n	1,374,778	1,374,778		0	n
	SANTA CLARA	CA.		12/31/2006		420,892	n	n	n	n	n	n	4, 135	4, 135		n	n
A5110302	SANTA CLARA	CA		12/31/2006		227 . 698	ں۔۔۔۔۔۔ ۱	n	0	n	n	n	7,165	7,754		n	n
A8110503	SANTA CLARA	CA		01/08/2009	[276,654	0	0	0	0	0	0	1,739	1,739		0	0
B2070602	SANTA CLARA	CA.		10/26/2012		664,365	0	0	0	0	0	0	4,084	4,084		0	0
B2080903	SANTA CLARA	CA.		11/13/2012		478,579		0	0	0	0	0	2,924	2,924		0	0
A2092702	SANTA CLARITA	CA		12/17/2002		2,806,851	0	0	0	0	0	0	67,673	67,673		0	0
A5020302	SANTA CLARITA	CA		08/04/2005		481,249	0	0	0	0	0	0	8,102	8,102		0	0
B0052701	SANTA CLARITA	CA		07/12/2010		151,893	0	0	0	0	0	0	924	924		0	0
B1113002	SANTA CLARITA	CA		03/01/2012		878,588	0	0	0	0	0	0	8,028	8,028	0	0	0
B1121603	SANTA CLARITA	CA		02/17/2012		1, 107, 666	0	0	0	0	0	0	6,492	6,492		0	0
B3093004	SANTA CLARITA	CA		11/22/2013		967,716	0	0	0	0	0	0	5,898	5,898		0	0
B5012102	SANTA CLARITA	CA		03/16/2015		0	0	0	0	0	0	0	190 430	190 430		0	0

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3063003	SANTA CRUZ	CA		09/25/2003		1,336,990	0	0	0	0	0	0	29,045	29,045	0	0	0
A3063004	SANTA CRUZ	CA		09/25/2003		1,830,191	0	0	0	0	0	0	39,320	39,320	0	0	0 !
A30630043	SANTA CRUZ	CA		01/28/2004		455,779 569,878	0	0	0	0	0	0	9,746 4,544	9,746 4,544	0	0	0
A9012601	SANTA CRUZ	CA		03/23/2007		268,502	٥	0		0	0	0	2,278	2,278	0 n	0	0
B1042903	SANTA CRUZ	CA.		06/30/2011		534,200	0	0	0	0	0	0	3,106	3.106	0	0	0
B1091501	SANTA CRUZ	CA		11/04/2011		382,048	0	0	0	0	0	0	2,211	2,211	0	0	0
B1091502	SANTA CRUZ	CA		11/22/2011		636,724	0	0	0	0	0	0	3,687	3,687	0	0	0
B1091502-1	SANTA CRUZ	CA		12/20/2013		353,733	0	0	0	0	0	0	2,021	2,021	0	0	0
	SANTA CRUZ	CA.		10/09/2012		384,013	0	0	0	<u>0</u>	<u>0</u>	0	1,648	1,648	0	0	0
B3013009	SANTA CRUZ	CACA		04/29/2013 05/21/2003		429,980 111,538	0	0	0	0	0	0	3,403 7,334	3,403 7,334	0	0	0
A3052302	SANTA FE SPRINGS	CACA	l	09/03/2003	 	274,395	 n	0 n	U		0	0			U	U	0
A4122401	SANTA FE SPRINGS	CA.		03/15/2005		238 , 155	0	0	0	0	0	0	3,340	3,340	0	0	0
A6072703	SANTA FE SPRINGS	CA		10/10/2006		654,803	0	0	0	0	0	0	5,389	5,389	0	0	0
A3031104	SANTA MARIA	CA	ļ	05/20/2003		119,172	0	0	0	0	0	0	7,785	7,785	0	0	0
A6021006	SANTA MARIA	CA	ļ	04/13/2006		1,011,575	0	0	0	0	0	0	33 , 187	33, 187	0	0	0
A6031705	SANTA MARIA	CA		12/31/2006		497,867	0	0	0	0	0	0	4,437	4,437	0	0	0
A6082902	SANTA MARIA	CA		11/08/2006		4,091,734	0	0	0	0	0	0	18,448	18,448	0	0	0
A7012606 A7042502	SANTA MARIA	CACA.		04/23/2007		231,609		0	0	0		0	1,863 4,736	1,863 4,736	0	0	
A8021306	SANTA MARIA	CA		04/24/2008		497,947	0	0	0	0	0	0	4.073	4,730	0	0	0
	SANTA MARIA	CA.		04/10/2012		2,022,886	0	0	0	0	0	0	12,886	12,886	0	0	0
	SANTA MARIA	CA		06/04/2013		441,381	0	0	0	0	0	0	3,268	3,268	0	0	0
	SANTA MARIA	CA		06/05/2014		397 , 783	0	0	0	0	0	0	2,214	2,214	0	0	0
	SANTA MONICA	CA		02/01/2001		136,894	0	0	0	0	0	0	28,806	28,806	0	0	0
A1092401	SANTA MONICA	CA		04/03/2002		146,717	0	0	0	0	0	0	14,747	14,747 8,721	0	0	0
A2022601	SANTA MONICA	CACA.		05/08/2002		93,340 252,898	0	0	0	0	0	0	8,721 14.187		0	0	0
A4080502	SANTA MONICA	CA		01/27/2005		457,080	٥	0	0	0	0	0	14, 187	19,361	0	0 n	0
A4120105	SANTA MONICA	CA		01/25/2005		448,840	0	0	0	0	0	0	18.959	18,959	0	0	0
B1011703	SANTA MONICA	CA		02/28/2011		2,087,381	0	0	0	0	0	0	8,549	8,549	0	0	0
B3020701	SANTA MONICA	CA		05/08/2013		495 , 177	0	0	0	0	0	0	2,970	2,970	0	0	0
B4011501	SANTA MONICA	CA		04/01/2014		260 , 155	0	0	0	0	0	0	5,610	5,610	0	0	0
B4011502	SANTA MONICA	CA		04/01/2014		260 , 155	0	0	0	0	0	0	5,610	5,610	0	0	0
B4071704 B4111002	SANTA MONICA	CA		10/14/2014 01/12/2015		1,247,362		0	0	0	0	0	6,545 2,789	6,545 2,789	0	0	0
B5011501	SANTA MONICA	CA	ļ	04/09/2015	 -	0 n	00 n	n	n	n	n	n	981,437	2,789 981,437	U	n	n
B5020507	SANTA MONICA	CA		04/23/2015		0	0	0	0	0	0	0	583,775	583,775	0	0	0
B2121102	SANTA PAULA	CA		02/21/2013		1, 133, 322	0	0	0	0	0	0	22,422	22,422	0	0	0
A7051805	SANTA ROSA	CA	ļ	07/10/2007	-	437,449	0	0	0	0	0	0	3,564	3,564	0	0	0
A7051806	SANTA ROSA	CA		07/02/2007		546,833	0	L0	0	ļ <u>0</u>	ļ0	0	4,455	4,455	0	0	ļ0 !
A7121102 A8011701	SANTA ROSA	CA	····	04/10/2008		2, 172, 823 719, 728	0	0	0	0	0	0	10,712		0	0	0 !
B2041604	SANTA ROSA	CA	l	04/11/2008			0 n	n	0	0 n	n	n	5,336 2,766	5,336	0 n	U	n
B2061201	SANTA ROSA	CA	L	08/13/2012		684,851	0	o	0	0	0	0	4.190	4, 190	0	n	0
B2112907	SANTA ROSA	CA		02/19/2013		383,282	0	0	0	0	0	0	3,238	3,238	0	0	0
B3073001	SANTA ROSA	CA		10/10/2013		1, 189, 862	0	0	0	0	0	0	10,415	10,415	0	0	0
A2091903	SANTEE	CA	ļ	12/12/2002		146,838	0	0	0	0	0	0	11,021	11,021	0	0	0
B3012405	SANTEE	CA		04/15/2013		1, 108, 590	0	0	0	ļ0	ļ0	0	7,025	7,025	0	0	0
A8022210 A4010801	SAUSALITO	CA		05/15/2008		269,274 728,561	0	0	0	0	0	0	2,034 9,296	2,034 9,296	0	0	0
B3073101	SEASIDE	CA.		11/08/2013		728,561	0 n	n	0 n	0 n	0	0	9,296	9,296		U	0
B5031001	SEASIDE	CA	L	04/23/2015			0	o	0	0	0	0	345,529	345,529	0	n	0
B2091107	SEBASTOPOL	CA		11/08/2012		702,912	0	0	0	0	0	0	4, 156	4, 156	0	0	0
A2040802	SHERMAN OAKS	CA		06/28/2002		938,390	0	0	0	0	0	0	13,556	13,556	0	0	0
A5032104	SHERMAN OAKS	CA	ļ	06/27/2005		486,675	0	0	0	0	0	0	18,833	18,833	0	0	0
A7011205	SHERMAN OAKS	CA	}	04/05/2007		444,905	0	ļ0	0	ļ <u>0</u>	ļ0	0	6,025	6,025	0	0	0
A8050601	SHERMAN OAKS	CA		07/01/2008		321,426	0	0	0	0	0	0	2,747	2,747	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DI	SPOSED, Trans						•				
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Recor	ded		Current				Recorded				
					Investr	nent		Year's Other		Total		Investment		Foreign		
					Exclud		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Laan Number	O:h	04-4-														
Loan Number	City	State	Туре	Acquired			/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1041105 B1060702	SHERMAN OAKSSHERMAN OAKS	CACA.		07/05/2011 .07/21/2011		70,581 61,888	0		0		0	4,509 20,618	4,509 20,618	0	0	0
A5051006	SIGNAL HILL	CA		07/28/2005		20,802	0	0	0	,o	0	3,029	3,029	0		0
A7100303	SIGNAL HILL	CA		01/11/2008		00,451	0	0	n	,o	0	2,417	2,417		٥	n
B2092602	SIGNAL HILL	CA		11/20/2012		33,024	0	0	0	0	0	5.605	5.605	0	0	0
B4101002	SIGNAL HILL	CA		11/24/2014		92,510	0	0	0	0	0	10,290	10,290	0	0	0
A7111301	SIMI VALLEY	CA		01/23/2008		05,398	o [c	0	0	0	0	1,505	1,505	0	0	0
A8022202	SIMI VALLEY	CA		05/27/2008		41,869	0	0	0	00	0	4,678	4,678	0	0	0
B1022303	SIMI VALLEY	CA		04/21/2011		96,361	0	00	0	00	0	14,096	14,096	0	0	0
B1070615	SIMI VALLEY	CA		09/29/2011		47,640	0	00	0	00	0	4,818	4,818	0	0	0
A7042504	SOLVANG	CA	ļ	06/26/2007		76,261	0 0	00	0	00	0	11,021	11,021	0	0	0
B3102504	SONOMA	CA	ļ	01/10/2014		34,218	0	·0	ļ0	·0	ļ0	8,991	8,991	0	0	ļ0
A7080906	SONORA	CA	l	10/25/2007		97 , 122	0	ō	}0	ō	ļ0	1,735	1,735	0	0	ļ0
B1021804	SOUUEL	CACA		05/31/2011		23,119	ŭ	0	0	0	0	2,396	2,396	0	0	0
A1102901 A2112501	SOUTH EL MONTE			02/28/2002 04/03/2003		62,834 20,308	ر ا		0		0	37,022 1,399	37,022 1,399	0	0	0
A2112703	SOUTH EL MONTE	CA	l	04/03/2003		35.600	,	`	u	, ⁰	0	1, 399			۰۰	0
A9031204	SOUTH PASADENA		<u> </u>	05/08/2009		24,789	ō	n	n	n	n	4,938	4,938	n	0 N	n
B1102401	SOUTH PASADENA	CA.		12/29/2011		10,247	0	0	0	0	0	30,925	30,925	0	0	0
B0030908	SOUTH SAN FRANCISCO	CA		05/27/2010		64,270	0 [0	0	0	0	0	3,798	3,798	0	0	0
B2012601	SOUTH SAN FRANCISCO	CA	ļ	03/01/2012		00,116	0	0	0	0	0	45,499	45,499	0	0	0
B3062106	SPRING VALLEY	CA		08/21/2013		35,872	0	0	0	0	0	5,308	5,308	0	0	0
A6100303	STANTON	CA		01/03/2007		83,533	0	00	0	00	0	4,861	4,861	0	0	0
B0020201	STANTON	CA	ļ	03/31/2010		58,767	0	00	0	00	0	14,456	14,456	0	0	0
B0021803	STANTON	CA	ļ	04/29/2010		50,702	0	0	0	0	0	48,362	48,362	0	0	0
B1040604	STEVENSON RANCH	CA		05/26/2011		97,634	0	·0	ļ0	[0	5, 160	5,160	0	0	0
A2051402	STOCKTON	CACA		08/23/2002		79,770 .8,370	u	0	0	0	0	14,816	14,816	0	0	0
A3041505	STOCKTON	CA	}	08/01/2003		.8,370 62,797	ر ا		0	0	0	545 42,238	545 42.238	0	0	0
A4090306	STOCKTON	CA	 	12/14/2004		54,706	n	,	U	, 0	0			U		U
A5110102	STOCKTON	CA		01/30/2006		90,537	0	0	0	0	0	18,669	18,669	0		0
A8102401	STOCKTON	CA.		12/18/2008		03,779	0 [0		0	· [0	0	3,825	3,825	0	0	0
A9030203	STOCKTON	CA		05/28/2009		12,899	0	0	0	0	0	10 , 156	10 , 156	0	0	0
B1020803	STOCKTON	CA		05/04/2011		94,414	0	00	0	0	0			0	0	0
B1061608	STOCKTON	CA		08/23/2011		08,849	0	00	0	00	0	4,530	4,530	0	0	0
B3082802	STOCKTON	CA	ļ	11/14/2013		08,649	0	00	0	0	0	7,502		0	0	0
B4040803	STOCKTON	CA	ļ	06/06/2014		74,504	0	·0	ļ0	·0	ļ0	4,386	4,386	0	0	ļ0
A5032105	STUDIO CITY	CA	}	06/27/2005		25 , 850	n	ō	}ō	ō	ļō	16,479	16,479	0	0	ļō
A5020301	SUN CITY	CA		04/28/2005		38 , 420 08 , 289	u		0	0	0	6,085 1,952	6,085	0	0	0
B3031812	SUN VALLEY	CA	·	05/31/2013		38,747	n	,	U	,	0	6,638	1,952 6,638	n		0 n
A1122401	SUNNYVALE	CA	<u> </u>	04/01/2002		10,811	Ŏ	,	n	n	n	1,089	1,089	n	n	n
A2081509	SUNNYVALE	CA	L	11/12/2002		53,825	ō [o) [0	8,592		n	0	0
A4042208	SUNNYVALE	CA		07/12/2004		65,317	0	0	0	0	0	12,602	12,602	0	0	0
A5021707	SUNNYVALE	CA	ļ	05/06/2005		78,427	0	0	0	0	0	5,708	5,708	0	0	0
A5081201	SUNNYVALE	CA	ļ	12/31/2006		94,643	0	00	0	0	0	10,546	10,546	0	0	0
A5090605	SUNNYVALE	CA		11/01/2005		36,405	0	00	0	00	0	18,934	18,934	0	0	0
A9052102	SUNNYVALE	CA		07/28/2009		66,946	0	00	0	0	0	5,412	5,412	0	0	0
A9052103	SUNNYVALE	CA	}	07/28/2009		07,915	0	·0	ļ0	·	0	3,895	3,895	ļ0	0	ļ0
B1020405	SUNNYVALESUNNYVALE	CA	}	04/22/2011		98 , 150	n	ō	}ō	ō	ļō	2,379	2,379	}0	0	}ō
B2051004	SUNNYVALE SUSANVILLE	CA	·	07/30/2012		42,381 52,927	ر ا	0	0	0	0	5,062 7,565	5,062 7,565	0	0	0
A3050701	SYLMAR	CA		08/31/2006		18,645	n		0 n		0	13,591		0	0	0
B4040702	SYLMAR		l	06/17/2014		87,948	ñ	,	n	,	0	2,209	2.209		 n	U
A7050803	TAFT	CA	<u> </u>	07/31/2007		37 , 120	0	n	n	n	n	1,886	1,886	n	0 N	n
A4030407	TAHOE CITY	CA.		05/24/2004		00,924	0 [0	n	0	0	10,009	10,009	0	0	0
A3031801	TARZANA	CA.		05/15/2003		91,963	o [0	· [0		19,084	19,084	0	0	
B0072005	TARZANA	CA	ļ	09/22/2010		63,472	0	0	0	0	0	1,566	1,566	0	0	0
B2030602	TARZANA	CA	ļ	05/14/2012	4	40,808	0	0	0	0	0	2,746	2,746	0	0	0
A8020402	TEHACHAPI	CA		11/03/2008		71,196	0	L0	L0	· L0	0	4.019	4.019	0	0	0

						Loans DISPO	SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B4101402	TEHACHAPI	CA	Турс	01/07/2015	Date	1 HOI TOUL	(Decrease)	ACCIGION	riecognized	Other	(0+3-10+11)	DOOK Value	2,644	2,644	Disposai	Disposai	Disposar
A1031602	TEMECULA	CA		07/02/2001		183,201	٥٥	0	0 n)o	0		18,751	0	0	1
A5052008	TEMECULA	CA		09/16/2005		299,730	۰ ۱	0	o)	0	2,948	2,948	o		1
A6062903	TEMECULA			08/01/2006		1,398,952	٥٥		٥)o	0	12,901	12,901			1
B2072501	TEMECULA	CA.		10/26/2012		364,374	0	0	0	0	0	0	2,028	2,028	0	0) 0
B2121908	TEMECULA	CA		02/13/2013		1,429,710	0	0	0	0	0	0	9,164	9,164	0	0) 0
B3121101	TEMECULA	CA		01/27/2014		1,312,421		0	0	0	0	0	7,257		0	0) 0
B3121102	TEMECULA	CA		01/27/2014		1,433,246	0	0	0	0	0	0			0	0) 0
B3121103	TEMECULA	CA		01/27/2014		4,039,564	0	0	0	0	0	0	22,333	22,333	0	0) 0
B3121104	TEMECULA	CA		01/27/2014		1,008,897	0	0	0	0	0	0	5,876	5,876	0	0	0
B3121105	TEMECULA	CA		01/27/2014		913,607	0	0	0) [0	5,323	5,323	0	0	٥ا
B4032401	TEMECULA	CA		06/18/2014		207,345	0	0	0		0	0	2,416	2,416	0	0	0
B4110301	TEMECULA	CA		12/19/2014		2,800,000	0	0	0		0	0	7,993	7,993	0	0	٥ا ر
A3120801	THOUSAND OAKS	CA		03/01/2004		375,480	0	0	0		0	0	19,710	19,710	0	0	0
A5112204	THOUSAND OAKS	CA		12/31/2006		439,756	0	0	0	0	0	0	4,154	4, 154	0	0	0
A6102706	THOUSAND OAKS	CA		01/10/2007		819,053	0	0	0	0	0	0	6,741	6,741	0	0)0
A7051807	THOUSAND OAKS	CA		07/25/2007		432,302	0	0	0		0	0	3,394	3,394	0	0	٥ل
B1020201	THOUSAND OAKS	CA		04/27/2011		340,036	0	0	0		0	0	11,327	11,327	0	0	٥
B1070616	THOUSAND OAKS	CA		09/29/2011		1,652,966	0	0	0		0	0	9,389	9,389	0	0	٥0
B2022804	THOUSAND OAKS	CA		06/05/2012		168,837	0	0	0	0	0	0	1,046	1,046	0	0	00
B3043005	THOUSAND OAKS	CA		06/28/2013			0	0	0	c	0	0	7 , 130	7 , 130	0	0	٥
B3062510	THOUSAND OAKS	CA.		09/27/2013		659,626	0	0	0		0	0	3,734	3,734	0	0	٥
A8082101	THOUSAND PALMS	CA		10/30/2008		556,058	0	0	0		00	0	3,783	3,783	0	0	0
B1040106	THOUSAND PALMS	CA		05/31/2011		494,325	0	0	0	0	0	0	3,073	3,073	0	0	0
A3012104	TORRANCE	CA		02/26/2003			0	0	0		0	0	42,363	42,363	0	0)0
A4042414	TORRANCE	CA		07/01/2004			0	0	0		00	0	3,754	3,754	0	0	0
A4042414-1	TORRANCE	CA		04/30/2014		67,934	0	0	0	0	00	0	404	404	0	0	0
A7030602	TORRANCE	CA		05/22/2007		1,063,481	0	0	0	0	00	0	8,907	8,907	0	0	0
A7121204	TORRANCE	CA		02/27/2008			0	0	0		00	0	5,619	5,619	0	0	0
B0120305	TORRANCE	CA		01/31/2011		2,399,895	0	0	0	0	00	0	14,854	14,854	0	0	0
B3013006	TORRANCE	CA		04/10/2013		1,489,529	0	0	0	0	00	0		8,981	0	0	J0
B3081303	TORRANCE	CA		10/29/2013		331,916	0	0	0	0	00	0	1,836	1,836	0	0	J0
B4033103	TORRANCE	CA		06/20/2014		188,454	0	0	0	0	00	0	1,031	1,031	0	0	<i>J</i> 0
A5050606	TRACY	CA		07/12/2005		993,759	0	0	0	0	00	0	13,521	13,521	0	0	<i>J</i> 0
B2043004	TRACY	CA		06/25/2012		2,086,210	0	0	0	0	00	0	12,510	12,510	0	0	/0
B2082401	TRACY	CA	.	09/28/2012		1,549,677	0	0	0	o	0	0	8,255	8,255	0	0	/0
A4020503	TRUCKEE	CA		04/28/2004		611,900	0	0	0	C) 0	0	6,708	6,708	0	0	/
A4020504	TRUCKEE		·- 	04/28/2004		589,389	0	0	ļ0	ļ	0	0	6,461	6,461	0	0	<i>[</i>]
A4042302	TRUCKEE			12/31/2006		998,384	0	0	0	ļQ	0	0	10,339	10,339	0	0	·0
A8071804	TRUCKEE			01/28/2009		1,683,525	0	0	0	ļ	,ō	ļ0	10,882	10,882	0	0	<u>,</u>
B3083004	TRUCKEE	CA	 	11/21/2013	ł	245,920	0	0	ļ0	}C	·0	ļ0	1,353	1,353	0	ļ0	·0
A5080507	TULARE	CA	 	10/25/2005	}	1,301,884	0	ļ0	ļ0	ļū	,0	ļ0	12,511	12,511	0	ļ0	<u>,</u>
A6080801	TULARE		·· 	12/31/2006		212,255	0	0	0	ļ0	,0	0	1,749	1,749	0	0	, 0
A7080907	TURLOCKTUSTIN	CA		10/22/2007		275,021 222,574	0	0	0	ļ	,ō	0	2,481	2,481	0	0	, ō
A4082702 A5062802	TUSTIN	CA	 -	11/29/2004	ł	1,238,673	0	0	ō	ļū	,	0	9,766 12,266	9,766 12.266	0	0	,
A50628023	TUST IN		·· 	09/28/2005	ł	1,238,673	0	0	0	ļū		0			0	0	, <u>0</u>
A6070602	TUSTIN			08/30/2006		214,470	0	0	0	ļ		0	1,718 7,066	1,718 7,066	0	0	, 0
B0032509	TUSTIN	CA.		08/30/2006		844,644	 ^	0	0	ļ	, 0	0	4,273	4,273	0		, 0
B2062501	TUST IN	CA	·· 	05/26/2010	 		0		0	ļ	,	0		4,273	0	0	, ⁰
B2111903	TUST IN			01/16/2013	†		 0		0	ļ	,0		4,994 914	4,994	0	0	, 0
A8012902	TWENTYNINE PALMS			04/14/2008	İ	1,521,976	 n	U	U		,o	0			0 n	0	,0
B4112501	UKIAH	CA CA		01/27/2015		1,321,970	o	n	n)	n	2,645	2,645	0 n	0 n	,
A1021604	UNION CITY		 	03/29/2001	·	281,244	۰	0	0		, ,		51,621	51,621	0	0	,
A7043004	UNION CITY	CA		07/11/2007	İ	495,338	ں۔۔۔۔۔۔۔ ۸	n	n	n)	n	4,671	4.671	n	n)
A7043005	UNION CITY	CA		07/11/2007	İ	344.582	ں۔۔۔۔۔۔ ۱	n	n	n)	n	3,250	3,250	0 n	n)
A7092115	UNION CITY	CA.		12/05/2007		846,522	 n	n	n	n)	n	4,114	4,114	n	0)
A3030702	UPLAND			05/21/2003		162 . 628	n	n	n	n	n	n	10,683	10.683	n	n)
B0090702	UPLAND	CA		11/22/2010	T	407,843	ں۔۔۔۔۔۔۔ ۱	n	n	n) n	n	2,338	2,338	n	n) "
B1020104	IPLAND	CA		03/31/2010		557 /00	٥	0			`		2 201	2 201		0	,

	Г				All Mortgage I	oans DISPO	SED, Transf										
1		Location	4	5	6	7 Book Value/			in Book Value			10	14	15	16	17	18
	2	3				Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B4121506	UPLAND	CA		02/02/2015		0	0	0	0		0	0	5,851	5,851	0	0	
A4122402	VACAVILLE	CA		03/15/2005		321,811	0	0	0		0	0	4,512	4,512	0	0	
A4122403 A5053102	VACAVILLE	CA		03/15/2005		278 , 192 488 , 308	0	0	0		0	0	3,900 4,980	3,900 4,980	0	0	0
A6040303	VACAVILLE	CA		08/24/2005		1,670,985	0	0	0)	0			0	0	
B4121701	VACAVILLE	CA		02/23/2015		0	0	0	0		0	0	3,542	3,542	0	0	o
B1012607	VALENCIA	CA		02/28/2011		5,587,961	0	0	0		00	0	34,884	34,884	0	0)
A8121203	VALLEJO	CA		02/20/2009		194,733	0	0	0		0	0	1 , 182	1, 182	0	0	ر
B0060303 B5013006	VALLEJO	CA		07/20/2010		1,291,259	0	0	0) 0	0	21,517 770,639	21,517	0	0	
A2091606	VAN NUYS	CA CA		12/16/2002		280,664	0	0	0		0	0	6.768	6,768	0	0	0
A2091607	VAN NUYS	CA		12/16/2002		280,664	0	0	0	0	0	0	6,768	6,768	0	0	0
A5101403	VAN NUYS	CA		12/31/2006		767,990	0	0	0	0	00	0	7,206		0	0)
A6112701	VAN NUYS	CA		02/16/2007		744,682	0	0	0) ō	0	6,155 5,802	6, 155 5, 802	0	0	
A9032701	VAN NUYS	CA		02/16/2007 06/10/2009		702,146	0 n	0	0 n		, ₀	0 n	5,802	5,802	0 n	0 n	' L
B1042102	VAN NUYS	CA		07/06/2011		345,410	0	0	0		0	0	2,055	2,055	0	0	0
B1062802	VAN NUYS	CA		10/11/2011			0	0	0		0	0	3,261	3,261	0	0	a
B2010504	VAN NUYS	CA		03/15/2012		1,053,666	0	0	0		00	0	6,438	6,438	0	0)
B2031401	VAN NUYS	CA		07/06/2012		212,910	0	0	0		0	0	1,311	1,311	0	0	0
B2051105	VAN NUYS	CA		07/13/2012		442,430	0	0	0) 0	0	2,814 2,555	2,814 2,555	0	0	
B3032801	VAN NUYS	CA		05/29/2013		1,851,544	0	0	0		0	0	16,529	16,529	0	0	0
B3043001	VAN NUYS	CA		07/15/2013		1,508,038	0	0	0		0	0	9,398	9,398	0	0	0
B4010803	VAN NUYS	CA		02/27/2014		567,974	0	0	0		00	0	3,068	3,068	0	0	0
B4012901 B4050601	VAN NUYS	CA		03/31/2014		796 , 138 796 , 853	0	0	0		0	0	4, 126 4, 567	4, 126 4, 567	0	0	0
A2061804	VENICE	CA		09/03/2002			0	0	0		0	0	6.363	6.363	0	0	
A3021915	VENTURA	CA.		05/15/2003		232,999	0	0	0		0	0	16,070	16,070	0	0	0
A3062706	VENTURA	CA		09/16/2003		770 , 135	0	0	0	0	00	0	9,320	9,320	0	0	0
A4032302	VENTURA	CA		05/10/2004		498,657	0	0	0		0	0	6,203	6,203	0)
A4100114 A6011204	VENTURA	CA		02/01/2005		15,522 557,925	0	0	0		0	0	661 5,267	661 5,267	0	0	
A7040606	VENTURA	CA		10/03/2007		440,908	0	0	0		0	0	3,511	3,267	0	0	,
A7040607	VENTURA	CA		10/03/2007		105,940	0	0	0		0	0	844		0	0	o
A8110702	VENTURA	CA		01/14/2009		1,062,498	0	0	0		00	0	6,584	6,584	0	0)
B0071902	VENTURA	CA		10/25/2010		545,310	0	0	0	ļ	0	0	5,241	5,241	0	0	٥
B1110404	VENTURA	CA		02/17/2012		340,808	0	0	0		0	0	1,999 1,112	1,999 1,112	0	0	
B2061901	VENTURA			08/30/2012		943,772	0	0	0) [0	0	5,682	5,682	0	0	
B4050702	VENTURA	CA		09/18/2014			0	0	0	0	0	0	4,677	4,677	0	0	0
B4051603	VENTURA	CA		07/29/2014		695 , 178	0	0	0	ļ	00	0	3,713	3,713	0	0	·
A3121604 B5010805	VERNON VERNON	CA		06/01/2004		50,859	0	0	0	ļ)ō	0	2,494 420,638	2,494 420,638	0	0	
A6040601	VICTORVILLE	CA CA		12/31/2006		133,243	0 n	0	n)	0 n	420,638	1,948	u	0 n	,
B1022802	VICTORVILLE	CA		05/31/2011		1,568,947	0	0	0		0	0	9,162	9,162	0	0	0
B2022705	VICTORVILLE	CA.		04/23/2012		492, 103	0	0	0		00	0	2,755	2,755	0	0	0
B2082704	VICTORVILLE	CA		11/01/2012		719,629	0	0			0	0	6,684	6,684	0		[]
A4082704 B0122202	VISALIA	CA		12/28/2004		795,024	0	0	0		0	0	20,987 19,428	20,987 19,428	0	0	
A4040106	VISTA			12/31/2006		1,246,825	0	0	0) [0	n		7,462	0	0	,
B0071303	VISTA	CA		09/23/2010		170,754	0	0	0		0	0	1,692	1,692	0	0) [a
B1040702	VISTA	CA		06/20/2011		706,258	0	0	0		00	0	5,295	5, 295	0	0)
B1050301	VISTA	CA		06/10/2011		990 , 488	0	0	0	ļ	0	0	6,211	6,211	0	0	ر المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد
B3041505	VISTA	CACA		07/10/2013		2, 141, 190 827, 361	0	0	0		0	0	29,110 7.198	29, 110 7, 198	0	0	
B4021802	VISTA	CA.		05/12/2014		1,496,693	0	0	0)	0	7,526	7,196	o	0	,
B4042901	VISTA	CA		06/16/2014		962,063	0	0	0		0	0	5,945	5,945	0	0) [
B5012701	VISTA	CA		03/23/2015		0	0	0	0		00	0	1,686,145	1,686,145	0	0)
10101205	WALNUT	CΔ		12/16/2000	1	20/ 217		Λ.	١ ٨		١. ٨		2 510	2 510		١ ٨	

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3041107	WALNUT CREEK	CA		07/08/2003		217,947 312,407	0	0	0	0	0	0	13,542	13,542	0	0	0
A4101905	WALNUT CREEK	CA		01/11/2005		312,407	0	0	0	0	0	0	3,269	3,269	0	0	0
B0060105	WALNUT CREEK	CACA.		07/14/2010		496,775 4,630,699	0	0	0	0	0	0	2,714 28,034	2,714 28,034	0	0	0
B1120704	WALNUT CREEK	CA		02/09/2012		1,878,276	٥	0		0	0	0	10,655	10,655	0	0	
A7112004	WATSONVILLE	CA.		02/11/2008		434 . 411	0	0	0	0	0	0	2,163	2,163	0	0	0
A4110807	WEST COVINA	CA		01/31/2005		661,392	0	0	0	0	0	0		7,821	0	0	0
A8111202	WEST COVINA	CA		01/27/2009		211,082	0	0	0	0	0	0	4, 173	4, 173	0	0	0
B4122904	WEST COVINA	CA		02/26/2015		0	0	0	0	0	0	0	13,506	13,506	0	0	0
B2030803	WEST HILLS	CA.		05/01/2012		1,727,450		ļ	0	<u>0</u>	}ō	0	15,004	15,004	0	0	0
A7070603 B2010503	WEST HOLLYWOOD	CACA		09/18/2007 03/08/2012		1,289,228 4,210,355	0	0	0	0	0	0	6,224 26,137	6,224 26,137	0	0	0
B2040202	WEST HOLLYWOOD	CACA	ļ	06/19/2012		4,210,355	u	0	U		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	0	9,948		U		U
B2062003	WEST HOLLYWOOD	CA.		09/06/2012		2,615,383	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	16 , 165	16 , 165	0	0	0
B3050801	WEST HOLLYWOOD	CA		07/23/2013		1,357,228	0	0	0	0	0	0	8,459		0	0	0
B3062503	WEST HOLLYWOOD	CA		09/17/2013		621,120	0	0	0	0	0	0	3,457	3,457	0	0	0
B4041402	WEST HOLLYWOOD	CA	ļ	06/26/2014		1,068,419	0	0	0	0	0	0	5,536	5,536	0	0	0
A5071101	WEST SACRAMENTO	CA		09/28/2005		69,742	0	0	0	0	0	0	20,898	20,898	0	0	0
A8081506	WEST SACRAMENTO	CA		10/15/2008		776,226	0	0	0	0	0	0	5,281	5,281	0	0	0
A9021902 B1051101	WEST SACRAMENTO	CACA.		04/28/2009		350,628 1,282,102	٥٥	0	0	0	0	0	2,246 10,849	2,246 10,849	0	0	0
A6120806	WESTCHESTER	CA		01/29/2007			ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	4.995	4.995	0	0	0
A2091802	WESTMINSTER	CA.		11/20/2002		309,215	0	0	0	0	0	0	7,414	7,414	0	0	0
A5120101	WESTMINSTER	CA		12/31/2006		51,839	0	0	0	0	0	0	9,558	9,558	0	0	0
B3062107	WESTMINSTER	CA		02/05/2014		1,087,643	0	0	0	0	0	0	5,671	5,671	0	0	0
B0010501	WHITTIER	CA		04/12/2010		1,245,040	0	0	0	0	0	0	7,063	7,063	0	0	0
B0072003	WHITTIER	CA		10/14/2010		228,789	0	0	0	0	0	0	1,360	1,360	0	0	0
B2081304	WHITTIER	CACA.		11/14/2012		1,393,546 585,039	0	0	0	0	0	0	19,566 3,506	19,566 3,506	0	0	0
B4030504	WHITTIER	CA		05/12/2013		1,863,701	0	0	0	0	0	0		10,265	0 n	0	0
B1060902	WILDOMAR	CA		07/25/2011		2,274,816	0	0	0	0	0	0	13,520	13,520	0	0	0
B2043001	WILDOMAR	CA		06/08/2012		644,310	0	0	0	0	0	0	5,691	5,691	0	0	0
B3100201	WILDOMAR	CA		01/02/2014		837,004	0	0	0	0	0	0	4,315	4,315	0	0	0
A7011212	WILLITS	CA		04/19/2007		107,452	0	0	0	0	0	0	4,284	4,284	0	0	0
B3122604	WILMINGTON	CA		03/05/2014		237,303	0	0	0	0	0	0	1,188	1, 188	0	0	0
A4012004 A5062203	WOODLAND	CA		05/03/2004 09/06/2005		19,185 237,039	 0	0	0	0	0	0	225 6.126	225 6.126	0	0	0
A9020305	WOODLAND	CA		04/01/2009		684,063	٥٥	0	0	0	0	0	4,321	4,321	0	0	0
A3041109	WOODLAND HILLS	CA		07/02/2003		401,570	0	0	0	0	0	0	4,681	4,681	0	0	0
A8050603	WOODLAND HILLS	CA		07/15/2008		132,538	0	0	0	0	0	0	8,224	8,224	0	0	0
B0052501	WOODLAND HILLS	CA	ļ	10/01/2010		627,892	0	0	0	0	0	0	3,621	3,621	0	0	0
B1070619	WOODLAND HILLS	CA		09/29/2011		1,652,966	0	ļ0	0	ļ <u>0</u>	ļ0	0	9,389	9,389	0	ļ0	0
B3031810	WOODLAND HILLS	CA		05/30/2013		2,705,383 597,283	0	ļ0	0	0	0	0	16,493	16,493 3,267	0	0	0
B4021804	WOODLAND HILLS	CA		09/24/2013 05/01/2014			 n	n	0	0 n	n	0	3,267 4,555	4,555	U	0	0
A2013103	YORBA LINDA	CA		05/01/2002		101 , 164	0	0	0	0	n	0	9,812	9,812	n	n	0
B2013104	YORBA LINDA	CA		04/12/2012		368 , 173	0	0	0	0	0	0	2,308	2,308	0	0	0
B1022801	YUBA CITY	CA		04/15/2011		461,756	0	0	0	0	0	0	7,051	7,051	0	0	0
A6080701	YUCCA VALLEY	CA	ļ	09/28/2006		1,145,609	0	0	0	0	0	0	9,505	9,505	0	0	0
B1012705	YUCCA VALLEY	CA		04/25/2011		624,328	0	ļ0	0	ļ0	ļ0	0	3,395	3,395	0	0	0
A6020203 A6031005	ARVADA			12/31/2006 12/31/2006		101,701 351,630	0	0	0	0	0	0	1,242 3,159	1,242	0	0	0
B1031402	ASPEN	CO		05/12/2011		6,350,588	 n	n	0	0 n	n	0	3, 159	3, 159	u	0	0
A4072205	AURORA	CO		09/29/2004		642,282	o	0	0	0	n	0	29, 150	29, 150	n	n	0
A5052003	AURORA	CO		09/16/2005		239,769	0	0	0	0	0	0	2,359	2,359	0	0	0
A5092102	AURORA	CO		12/31/2006		341,755	0	0	0	0	0	0	5,720	5,720	0	0	0
A5110704	AURORA	CO		02/13/2006		512,546	0	0	0	0	0	0	4,824	4,824	0	0	0
A7110501	AURORA	00		01/30/2008		200,924	0	ļ0	0	ļ <u>0</u>	ļ0	0	1,525	1,525	0	0	0
A7112105	AURORA	00		01/22/2008		582,739	0	0	0	0	·0	0	4,421	4,421	0	0	0

				Showing A	All Mortgage Loans DIS	OSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3			Book Valu		9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		
					Excludin	,	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2031309	AURORA	CO		06/26/2012	562	778	00	0	0	0	0	3,487	3,487	0	0	0
B2051602	AURORA			07/19/2012	1, 189	786	0 0	0	0	0	0	7,588	7,588	0	0	0
B3031401	AURORA		·	05/30/2013	1,951		0	0	0	0	0	11,697	11,697	0	0	0
B3051302 A8041803	BOULDER			07/30/2013		302) 0	0	0	0		2,225 1,106	2,225 1,106		0	0
B1070603	BOULDER	CO		09/16/2011	1,647		0	0	0	0	0	13.995	13.995		0	0
B2091105	BOULDER			11/08/2012	2,208		0	0	0	0	0	544,521	544,521		0	0
B3022707	BOULDER			04/29/2013	743	799	0	00	0	0	0	4,638	4,638		0	0
A6030901	BRIGHTON	CO		12/31/2006	244		00	0	0	0	0	2, 193	2, 193		0	0
A4111902	BROOMFIELD			02/07/2005	456		0	0	ļ0	}ō	}ō	7,110	7,110		0	0
B2042404	CASTLE ROCK	CO	· 	06/14/2012 12/21/2012	428		0	0	0	0	0	3,922 2,671	3,922 2,671	0	0	0
A4090909	CENTENNIAL		·	11/15/2004			,	,	U	n	0			n	n	n
B1033105	CENTENNIAL		<u> </u>	06/30/2011		129	0		0	0	0	4, 435	4,435		0	0
B2032601	CENTENNI AL			05/17/2012	1,472	209	0	0	0	0	0	8,882	8,882	0	0	0
B2051002	CENTENNI AL	CO		07/19/2012	2,028	124	0	0	0	0	0	29,733	29,733	0	0	0
B4010801	CENTENNI AL			03/17/2014	473	551) 0	00	0	0	0	2,729	2,729	0	0	0
A3010902	COLORADO SPRINGS			12/31/2006	581	323	0	0	0	0	0	8,828	8,828		0	0
A4040502 A5042204	COLORADO SPRINGS			06/30/200407/12/2005) 0	0	0	0	0	13,613 5,065	13,613 5,065		0	0
A5060103	COLORADO SPRINGS	CO		11/14/2005	1,488		1	,	0	0	0	14,504			0	0
A5121602	COLORADO SPRINGS	CO		02/07/2006	864		0	0	0	0	0	7,960			0	0
A6070708	COLORADO SPRINGS	CO		09/15/2006			0	0	0	0	0	2,268	2,268		0	0
A6090701	COLORADO SPRINGS	CO		11/03/2006	592		00	00	0	0	0	19,917	19,917		0	0
A6102701	COLORADO SPRINGS	CO		01/17/2007	1,391	758	00	0	0	0	0	12, 161	12, 161		0	0
A6121102	COLORADO SPRINGS			02/26/2007			0	0	0	0	0	18,776	18,776		0	0
A7051808	COLORADO SPRINGS	CO.		07/27/2007) 0	0	0	0	0	3,114 5.981	3, 114 5, 981			0
A7071103	COLORADO SPRINGS	CO		09/24/2007) 0	0	0	0	0	1,975	1,975			0
A8020101	COLORADO SPRINGS	CO		04/09/2008			0	0	0	0	0	5,245	5,245		0	0
A8082902	COLORADO SPRINGS			11/10/2008	1,852		00	00	0	0	0	8,229			0	0
A9072101	COLORADO SPRINGS	CO		08/28/2009	348		00	00	0	0	0	10,055	10,055		0	0
B0120701	COLORADO SPRINGS			02/10/2011	1,768		0	0	0	0	0	10,063	10,063		0	0
B1082904 B2102501	COLORADO SPRINGS			10/28/2011) 0	0	0	0	0	4,432 3,453	4,432 3,453		0	0
B5022402	COLORADO SPRINGS	CO		04/28/2015		0)	0	0	0	0	467,020	467,020	0	0	0
B2042302	COMMERCE CITY	CO		07/18/2012	163	386	0	0	0	0	0	2,318	2,318		0	0
B3013001	COMMERCE CITY	CO		03/28/2013	518	987	00	0	0	0	0	3,096	3,096	0	0	0
A7041602	DELTA	CO		07/24/2007	321		0	0	0	0	0	4, 163	4, 163		0	0
A1111507	DENVER	00	· 	02/04/2002			0	0	0	<u>0</u>	ļō	16,688	16,688		0	ļ0
A2071901 A3082501	DENVER		·	10/23/200210/28/2003	749		٥٠	`		⁰	ļ0	19,943	19,943 4,112		U	ļ0
A5060702	DENVER		<u> </u>	08/25/2005	2,935) [0)0	0	0	0	30,256	30,256		0	0
A5071401	DENVER			02/23/2006	494	926	0	0	0	0	0	26,272	26,272	0	0	0
A5120602	DENVER			01/25/2006	117	392	00	00	0	0	0	1,833	1,833		0	0
A6121101	DENVER		-	02/16/2007	405	908	0	·0	0	0	ļ0	4,398	4,398	<u>0</u>	<u>0</u>	0
A7091103 A7120412	DENVER		· 	12/13/2007	1,013		0	0	0	0	} <u>0</u>	6,357 11,956	6,357 11,956		0	0
A7120412 A8082009	DENVER		·	01/18/2008	1,576 418		٥ ــــــــــــــــــــــــــــــــــــ	; 0 n	0 n	0 n	0	11,956	11,956		0	0
B1030103	DENVER		L	04/22/2011	245) [n	n	n	n	0	1,337	1,337		n	0
B1030104	DENVER			04/27/2011	1,500	572	0	0	0	0	0	9, 103		0	0	0
B1030105	DENVER	CO		04/22/2011	282	957	0	00	0	0	0	1,538	1,538	0	0	0
B1030106	DENVER			04/22/2011	498		0 0	0	0	0	0	2,711	2,711		0	0
B1031604	DENVER		· 	07/08/2011	464		0		0	ļ0	ļ0	6,928	6,928		ļ0	ļ0
B1052502 B1052503	DENVER	CO	·	07/21/2011			0	0	0	0	0	3,117 2,373	3,117 2,373		0	0
B1062402	DENVER		·	09/01/2011	915)	n	n	n	n	8,253	2,373 8,253		n	n
B1070602	DENVER			09/22/2011) [0	0	0	0	0	4,535	4,535		0	0
B1070604	DENVER		ļ	09/26/2011	424	739	0	0	0	0	0	2,339	2,339	0	0	0
R1071202	DEMIVED	m	1	00/27/2011	876	171	1 0		1			7 808	7 808	1	1	

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1110102	DENVER	CO	. , , , , ,	12/13/2011		255,411	0	0	0	0 0	0	0	1,448	1,448	0	0	0
B2031602	DENVER	CO		06/06/2012		424,400	0	0	0	0	0	0	2,384	2,384	0	0	0
B2042502	DENVER	CO		06/29/2012		2,078,309	0	0	0	0	0	0	13,292	13,292	0	0	0
	DENVER			05/18/2015		0	0	0	0	0	0	0	406,000	406,000	0	0	0
B2051104	DENVER	CO		07/03/2012		496,995	0	0	0	0	0	0	2,866	2,866	0	0	0
B2071901	DENVER	00		09/18/2012		779,513	0	0	0	0	0	0	4,514	4,514	0	0	0
B2082803	DENVER	00		11/21/2012		493,681 1,178,966	0	0	0	0	0	0	2,968	2,968	0	0	0
B2082804	DENVER			11/21/2012		1, 178, 966	0		0	0	0	0	7,085 1,932	7,085 1,932	0	0	0
B2101808	DENVER			12/21/2012		257 , 123	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	2,095	2,095	0	0	0
	DENVER	CO.		01/10/2013		355,499	o	0	0	n	0	0	2,042	2,042	n	0	0
	DENVER	CO		02/20/2013		516,989	0	0	0	0	0	0	13,361	13,361	0	0	0
B3011503	DENVER	00	L	02/26/2013		592,414	0	0	0	0	0	0	3,497	3,497	0	0	0
B3030503	DENVER	CO.		05/15/2013		439,690	0	0	0	0	0	0	10,970	10,970	0	0	0
B3040401	DENVER	00		06/14/2013		405,695	0	0	0	0	0	0	2,378	2,378	0	0	0
B3040402	DENVER	CO	ļ	06/14/2013		946,626	0	0	0	0	ļ0	0	5,549	5,549	0	0	0
B3040403	DENVER	00		06/14/2013		1,021,758	0	ļ0	ļ0	ļ0	ļ0	0	5,989	5,989	0	ļ0	ļ0
B3050204	DENVER	CO		07/19/2013		1,095,687 642,786	0	0	0	0	0	0	6,384	6,384 3,222	0	0	0
	DENVER	CO		03/10/2014		434,927	٠٥	0	0	0	0	0	2,098	2,098	0	0	0
B4030701	DENVER	co_		05/12/2014		1,388,737	٥٥	0	o	n	0	0	7.110	7,110			0
B4091201	DENVER	CO		11/07/2014		207,200	0	0	0	0	0	0	1, 101	1,101	0	0	0
B4091702	DENVER	CO		01/05/2015		0	0	0	0	0	0	0	7,034	7,034	0	0	0
B1021703	ENGLEWOOD	CO		03/17/2011		1, 159, 942	0	0	0	0	0	0	6,975	6,975	0	0	0
B2051103	ENGLEWOOD	CO		07/03/2012		404,959	0	0	0	0	0	0	2,335	2,335	0	0	0
B2060601	ENGLEWOOD	CO		09/27/2012		621,343	0	0	0	0	0	0	5,573	5,573	0	0	0
B2110601	ENGLEWOOD	CO.		01/10/2013		355, 499	0	0	0	0	0	0	2,042	2,042	0	0	0
B2111603	ENGLEWOOD	00		01/10/2013		593,007	0	0	0	0	0	0	3,463	3,463	0	0	0
B3011802 B3103002	ENGLEWOOD			03/12/2013		1,080,842 843,375	0	0	0	0	0	0		6,341 4,120	0	0	0
B5031903	ENGLEWOOD	CO		05/15/2015		043,373	٥٥	0	0	o	0	0	380,600	380,600	0	0	0
B5031904	ENGLEWOOD	CO		05/15/2015		0		0	0	0	0	0	294 . 100	294, 100	0	0	0
W4101601	ENGLEWOOD	CO		11/21/2014		4,086,079	0	0	0	0	0	0	17,073	17,073	0	0	0
A5060601	FIRESTONE	CO		08/24/2005		560,052	0	0	0	0	0	0	9,624	9,624	0	0	0
A4020601	FORT COLLINS	CO		04/20/2004		268,398	0	0	0	0	0	0	13,613	13,613	0	0	0
A8080806	FORT COLLINS	CO		10/28/2008		3,049,881	0	0	0	0	0	0	19,634	19,634	0	0	0
B0072903	FREDERICK	CO		10/20/2010		562,679	0	0	0	0	0	0	3,556	3,556	0	0	0
B2091103	GLENWOOD SPRINGS	00		11/29/2012		1, 101, 736	0	ļ0	0	}ō	} <u>0</u>	0	7,068	7,068	0	0	ļō
A8061203 B2091104	GOLDEN	CO		08/20/2008		339,811	0	0	0	0	0	0	2,380 13,492	2,380 13,492	0	0	0
A8011807	GRAND JUNCTION			07/25/2008		1,710,330	 n	n	0 n	n	n	0	13,492	11,905	n	0	n
A8061308	GREELEY	CO		08/25/2008		241, 170	ں۔۔۔۔۔۔ ۱	n	n	n	n	n	1,495	1,495	n	n	n
A3060302	GREENWOOD VILLAGE			08/14/2003		266,011	0	0	0	0	0	0	11,033	11,033	0	0	0
A6122303	HENDERSON	CO		03/29/2007		1,279,861	0	0	0	0	0	0	10,114	10,114	0	0	0
A5070703	LAFAYETTE	CO		09/19/2005		872,748	0	0	0	0	0	0	8,830	8,830	0	0	0
B2053101	LAFAYETTE	00	ļ	10/05/2012		2,056,399	0	0	0	0	0	0	17,650	17,650	0	0	0
B4021202	LAFAYETTE	00		03/27/2014		663,000	0	0	0	0	0	0	1,598	1,598	0	0	0
B4021203	LAFAYETTE	00		03/27/2014		312,000	0	ļō	0	}ō	} <u>0</u>	0	752	752	0	0	ļō
A7022602 A8050801	LAKEWOOD	CO	}	05/02/2007		511,910	0	0	0	0	·0	0	4,235 6,709	4,235 6,709	0	0	0
A8050801 A1111302	LITTLETON	CO	<u> </u>	09/30/2008		771,381 106,449	 n	0	0	0	0	0			0	0	0
A6120403	LITTLETON	CO	l	01/16/2002			 n	n	n	n	0	0	4,270	4,270	n	n	n
A9042704	LITTLETON	CO		07/17/2009		90.183	o	0	0	0	0	0	1.084	1,084	0	0	0
B1071401	LITTLETON	CO		09/29/2011		338,092	0	0	0	0	0	0	2,839	2,839	0	0	0
B2052203	LITTLETON	00		08/02/2012		461,667	0	0	0	0	0	0	4,072	4,072	0	0	0
B2102204	LITTLETON	CO		12/19/2012		838,797	0	0	0	0	0	0	7,459	7,459	0	0	0
A9120302	LONE TREE	CO	ļ	01/29/2010		1,638,868	0	0	0	0	0	0	15,929	15,929	0	0	0
A6120802	LONGMONT	00	 	02/01/2007		350,073	0	ļ0	0	0	0	0	2,928	2,928	0	0	0
A7033002	LONGMONT	00	l	06/15/2007		608,959	0	ļ0	J0	J0	ļ0	0	8,294		0	0	ļ0

SCHEDULE B - PART 3

					All Mortgage Loans DISP	OSED, Trans									•	
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value		9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investmen	t		Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A4030303	LOUISVILLE	CO	Type	05/11/2004	433,9		Accretion	necognized	Other	(0+9-10+11)	DOOK Value	5,502		Dispusai	Dispusai	Dispusai
B5030605	LOVELAND			05/11/2004	433,8	20	0	0	0	0	0	2,179,800	5,502 2,179,800	0	0	0
B4041403	NORTHGLENN			06/18/2014	417 , 1	67	0	0	0	0	0	3,290	3,290	0	0	0
B4061102	NORTHGLENN	CO		09/04/2014	347.9		0	0	0	0	0	2,229	2,229	0		0
A6070601	PARKER	CO.		09/08/2006			0	0	0	0	0	3,736	3,736	0	0	0
B2042405	PARKER	CO		06/14/2012	590 , 1		00	0	0	0	0	5,406	5,406	0	0	0
B2042406	PARKER	CO		06/14/2012	562,6	98	00	0	0	0	0	5, 154	5, 154	0	0	0
B2051102	PARKER			06/27/2012	233,5		00	0	0	0	0	2,114	2,114	0	0	0
B2052202	PARKER	CO		08/02/2012	1,258,1		00	0	0	0	0	10,822	10,822	0	0	0
B2062802	PARKER	CO		08/30/2012	904,4	26	0	0	0	0	0	5,625	5,625	0	0	0
B5011601	PARKER	CO		02/27/2015		.0	0	0	ļ0	ļ0	0	5,734	5,734	0	0	F0
A8080805	PLATTEVILLE	00	}	10/28/2008			0	0	0	0	0	3,369		0	0	0
A7080705 B4082501	PUEBLO		}	10/05/2007			, }0	0	0	ļ0	0	6,826 2,164		}0	0	0
A2070301	THORNTON	CO		12/05/2014			, 0	0	0 n	0	0		2, 164	0		0
B4071701	THORNTON		l	09/26/2014	980 ,		,0)	n	n	n	n	1,984	1,984	n	0 n	n
A7050103	WESTMINSTER	CU	<u> </u>	07/18/2007	395.8)	n	n	n	n	3.146	3, 146	n	n	n
A8061001	WESTMINSTER	CO		08/27/2008	1, 149, 9		0	0	0	0	0	7,626	7,626	0	0	0
B0080302	WESTMINSTER			10/14/2010	300 , 1	80	0	0	0	0	0	1,840	1,840	0	0	0
B2061801	WESTMINSTER	CO	ļ	08/13/2012	1,091,8	760	0	0	0	0	0	6,900	6,900	0	0	0
A4031803	WHEAT RIDGE	CO	ļ	05/18/2004	1,217,1		00	0	0	0	0	14,434	14,434	0	0	0
A5101206	WHEAT RIDGE	CO		12/31/2006	107 , 1		00	0	0	0	0	1,717	1,717	0	0	0
A7033001	WHEAT RIDGE	CO.		05/29/2007	425,4		0	0	0	0	0	3,787	3,787	0	0	0
A6010501	WINDSOR	00	}	12/31/2006	161,1		0	ļ0	ļ0	ļ0	0	5,439		ļ0	0	0
B3013003	WOODLAND PARK	00	}	08/29/2013	818,0		·0	0	ļō	ļō	ļ0	6,715		ļō	<u>0</u>	}0
A8061208 A7121902	BETHEL DANBURY	CTCT		08/12/2008	252,4 		0	0	0	0	0	1,698 4,784	1,698 4,784	0	0	0
A7021604	KENT	CT		04/26/2007			,0	0	0	0	0	1.846	1,846	0	U	0 n
	NEW HAVEN		·	03/12/2003			,	n	n	n	n	7,310	7,310	n	n	n
	NEW LONDON	CT	ļ	11/08/2007			0	0	0	0	0	1,527	1,527	0	0	0
A3101002	NORWALK	CT		02/12/2004			0	0	0	0	0	10,703		0	0	0
B0080612	STRATFORD	CT		10/26/2010	170,5	26	0	0	0	0	0	1,749	1,749	0	0	0
A8112602	WINDSOR	CT	ļ	01/30/2009	416,0	50	00	0	0	0	0	9,451	9,451	0	0	0
A8081501	WINDSOR LOCKS	CT		10/06/2008	1,438,9	59	00	0	0	0	0	9,522	9,522	0	0	0
A2090401	WASHINGTON	DC.		11/20/2002	972 ,5		0	0	0	0	0	23,528	23,528	0	0	0
A4040226	WASHINGTON	DC		07/30/2004	755,0	40	0	0	ļ0	ļ0	0	36,141	36,141	0	0	F0
A5030402	WASHINGTON	DCDC	}	06/29/2005	963,2 1,280,2		· 0	ļ0	<u>0</u>	0	0	16,335	16,335	ļ0	0	0
A5090102 A5091206	WASHINGTON	DCDC.		12/16/2005	1,280,2		0	0	0	0	0	12, 104	12, 104	0	0	0
A7010904	WASHINGTON	DC	·	03/22/2007	978,3		, ,	n	n	n	0	13,380	13,380	n	0 n	n
B0040901	WASHINGTON	DC		06/22/2010	396,0)	0	0	0	0	3,686	3,686	0	0 N	0
B1011106	WASHINGTON	DC.		03/11/2011			0	0	0	0	0	5,058		0	0	0
B1110901	WASHINGTON	DC		12/22/2011	721,4	69	0	0	0	0	0	4,283	4,283	0	0	0
B3070302	WASHINGTON	DC		09/26/2013	469,7		00	0	0	0	0	3,830	3,830	0	0	0
B4110602	WASHINGTON	DC	ļ	01/23/2015	 	.0	00	0	0	0	0	2,899	2,899	0	0	0
B4121201	WASHINGTON	DC	ļ	03/16/2015	ļ	.0) 0	0	0	0	0	1,773,369		0	0	0
B4121702	WASHINGTON	DC		02/25/2015		.0	0	0	ļ0	ļ0	0	5,439		0	0	ō
B5040301 A5050901	WASHINGTONBEAR	DCDE		05/26/2015	887,5	.0	·0	0	0	0	0	2,263,200	2,263,200	0	0	0
	DOVER	DE	l	08/05/2005			, 0	0	0	0		8,767 9,720	8,767 9,720	0	0	U
B0120817	HARRINGTON	DEDF	<u> </u>	03/21/2011	1,559,3	08 r	,	n	n	n	n		14,724	n	0 n	n
A7022805	LEWES	DE		05/10/2007	252,5)	n	n	n	n	3,388	3,388	n	0 N	n
A7022806	LEWES	DE.		05/10/2007	252 ,5) [0	0	0	0	0	3,388	3,388	0	0	0
A1082202	NEW CASTLE	DE		11/29/2001			0	0	0	0	0	21, 199	21, 199	0	0	0
B1101301	ALTAMONTE SPRINGS	FL		12/20/2011	617,5	740	0	0	0	0	0	4,356	4,356	0	0	0
A5013102	APOPKA	FL		04/08/2005		82	00	0	0	0	0	4,250	4,250	0	0	0
A7021202	ATLANTIC BEACH	FL		04/24/2007	468,6		00	0	0	0	0	4,003	4,003	0	0	0
B0120802	ATLANTIS	<u>F</u> L	ļ	03/01/2011	1,608,0) 0	0	0	0	0	9,586	9,586	0	0	0
B3013101	AUBURNDALE	<u>F</u> L		04/22/2013	669,0) 0	0	ļ0	ļ0	0	4,035	4,035	0	0	0
A6020903	BARTOW	FL	L	12/31/2006		63) 0	1 0	. 0	0	1 0	6.385	6.385	1 0	ı 0	L0

				Showing A	All Mortgage Lo	oans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	vestment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5052004	BOCA RATON	FL		09/29/2005		299,730	0	0	0	0	00	0	2,948	2,948	0	0	0
A7110702	BRADENTON	<u>F</u> L		01/25/2008		147,043	0	0	0	0	00	0	1, 101	1,101 8,723	0	0	0
B2100103	BRANDON	.		12/14/2012		1,436,596	0	0	0	0	0	0	8,723			0	0
B2122104 B2013101	BRANDONBROOKSVILLE		-	03/20/2013		835,741 1,619,786	٥	0	0	0) 0		5, 155 9, 738	5, 155 9, 738		0	0
B1029905	CALLAWAY	FI		10/14/2011		656,474	0	0	0	0	0	0	2,555	2,555		0	0
A4031703	CAPE CORAL	FL		06/16/2004		874,208	0	0	0	0	0	0	9,798	9,798		0	0
B2113002	CASSELBERRY	FL		01/30/2013		1,255,272	0	0	0	0	00	0	7 ,577			0	0
A5070602	CHIEFLAND	FL		09/22/2005		688,832	0	0	0	0	00	0	11,799	11,799		0	0
B1029917	CINCO BAYOU	FL	-	10/07/2011		387,617	0	0	0	0	0	ļ0	1,508	1,508		0	0
B1029942	CINCO BAYOU	F	-	09/30/201108/14/2003	·	597,666 442,365	0	0	0	0	,0	0	2,326 3,719	2,326 3,719		0	0
A4112403	CLEARWATER	FI	-	08/14/2003	·	236,008	n	n	n	n	,	0	2,689	2,689		n	n
A5061303	CLEARWATER	FL		08/31/2005		239,841	0	0	0	0	0	0	9.056	9,056		0	0
A7121804	CLEARWATER	FL		02/28/2008		625,784	0	0	0	0	0	0	2,742	2,742	0	0	0
B3090501	CLEARWATER	FL		11/22/2013	ļ	525,220	0	0	0	0	0	0	2,740	2,740		0	0
A4120203	CLERMONT	FL	-}	03/24/2005	ļ	298,305	0	0	0	0) 0	0	12,179	12,179	0	0	0
A8021104	COCONUT CREEK	<u>F</u> L		04/25/2008		1,311,245	0	0	0	0	0	0	9,851	9,851		0	0
A4040230 A40402303	CORAL GABLES			07/08/2004		622,664 265,225	0	0	0	0	0	0	13,003 3,556	13,003 3,556		0	0
A6040405	CORAL GABLES	ГI		12/31/2006		105,331	٥٥	0	0		0	0	3,287	3,287		0	0
A7112701	CORAL GABLES	FL		01/18/2008		237,953	0	0	0	0	0	0	2.102	2,102		0	0
A8022214	CORAL GABLES	, FL		05/12/2008		510,292	0	0	0	0	0	0	2,517	2,517		0	0
A8022215	CORAL GABLES	FL		05/12/2008		193,718	0	0	0	0	00	0	956	956		0	0
A8022216	CORAL GABLES	FL		05/12/2008		266,387	0	0	0	0	00	0	1,314	1,314		0	0
A8022217	CORAL GABLES			05/12/2008		207,552	0	0	0	0	0	0	1,024	1,024		0	0
B2012901	CORAL GABLES			03/22/201211/20/2012		402,540 460,976		0			0	0	5,781 4,230	5,781 4,230		0	0
A3050602	CORAL SPRINGS	FI		07/31/2003			٥٥	0			0	0	18,355	18,355		0	0
B0051304	CORAL SPRINGS	FL		06/30/2010		1,321,248	0	0	0	0	0	0	8,084	8,084		0	0
B1029913	CRESTVIEW	FL		03/31/2011		1,730,416	0	0	0	0	00	0	7,254	7 , 254		0	0
B1029919	CRESTVIEW	FL		03/31/2011		1,487,238	0	0	0	0	00	0	6,236	6,236		0	0
B1029920	CRESTVIEW	FL		03/31/2011		1, 139, 658	0	0	0	0	0	0	4,776	4,776	0	0	0
B1029921 B1029922	CRESTVIEW	.l		03/31/2011		1,054,331 634,932	0	0	0	0	0	0	4,423 2,501	4,423 2,501		0	0
B1029951	CRESTVIEW	FI		03/31/2011		917,598	0	0	0	0	0	0	3,849	3,849	0	0	0
B1029955	CRESTVIEW	FL		10/07/2011		731,490	0	0	0	0	0	0	2,724	2,724		0	0
B5010902	DANIA	FL		04/10/2015		0	0	0	0	0	00	0	557,387	557 , 387	0	0	0
A6042105	DAYTONA BEACH	FL		12/31/2006		158,240	0	0	0	0	00	0	1,830	1,830		0	0
B1062302	DAYTONA BEACH SHORES	FL	-	08/05/2011		1,011,791	0	0	0	0	0	ļ0	6,068	6,068		0	0
A5052006 A8022219	DELRAY BEACH	F	· 	05/15/2005	<u> </u>	246,592 157,380	0	0	0	0	, 0	⁰	2,405 1,176	2,405 1,176		ļ0	0
B3020801	DELRAY BEACH	FI	·	04/05/2013		521,432	o	n	n	n	,)	n	3,092			n	n
B1080201	DELTONA	FL		10/13/2011		850,225	0	0	0	0	0	0	12,803	12,803		0	0
B1029915	DESTIN	FL		05/24/2011		1,012,368	0	0	0	0	0	0	3,677	3,677	0	0	0
B1029926	DESTIN	FL	-}	10/14/2011	ļ	814,886	o	0	0	0) 0	0	3, 174	3, 174		0	0
B1029945	DESTIN	}	-}	05/24/2011		1, 147,743	ō	ō		ļ0)	ļō	4, 169	4, 169		ļō	ō
B3030703 B3081904	EDGEWATERFLORIDA CITY	.l	-	05/30/2013		528,514 398,891	0 n	0	0	0	, 0	0	3,115 5,109	3, 115 5, 109		0	0 n
B5021702	FLORIDA CITY		·	05/22/2015	·		n	n	n	n	,	n				n	n
A3060601	FORT MYERS			08/15/2003		1,761,202	0	0	0	0	0	0	38,947	38,947		0	0
A5083106	FORT MYERS	FL.		12/31/2006		315,628	0	0	0	0	00	0	3,774	3,774	0	0	0
A50831063	FORT MYERS	FL	-	12/21/2007		272,773	0	0	0	0	00	0	1,922	1,922		0	0
A7042505	FORT MYERS	FL	-}	07/31/2007	 	225,355	<u>0</u>	ļ0	ļ <u>0</u>	ļ0)	ļ <u>0</u>	1,749	1,749		ļ0	ļ0
B1030701	FORT MYERS	}	-}	05/20/2011	·	415,233 424,747	0	ļ0	0	0	0	<u>0</u>	2,205 2,548	2,205 2,548		ļ0	0
B1110702	FORT MYERS	FI	·	01/18/2012		424,747	u	n	n	n	,0 n	n	2,548	2,548		n	n
B3020103	FORT MYERS	FL	<u> </u>	04/24/2013		443,237	0	0	0	0	0	0	2,630	2,630		0	0
B3030402	FORT MYERS	FL.		05/13/2013		325,905	0	0	0	0	0	0	2,731	2,731	0	0	0
B3033803	ENDT MVEDO	FI	1	06/13/2013		798 090	n	0	1	1	ıl n		1 271	/ 371		0	1

					All Mortgage Loans	DISPOSE	D, Transfe										
1	Location		4	5		7			in Book Value				14	15	16	17	18
	2	3				k Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						estment		_	Year's Other		Total		Investment		Foreign		
							Jnrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_			Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date			Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Price		Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3052301	FORT MYERS	FL		08/05/2013		816,604	0	0	0	0	0	0	4,571	4,571	0	0	0
B3081302	FORT MYERS	FL		10/25/2013		154,280	0	0	0	0	0	0		796	0	0	0
B3103103 B3120301	FORT MYERS			01/24/2014		473,316 344,700	0	0	0	0	0	0	3,755 1,703	3,755 1,703	0	0	0
B4021404	FORT MYERS	FL		05/02/2014		2, 145, 250	٥	0 n	n	0	0		24,707	24,707	٥	0	0
B4021405	FORT MYERS	FL		05/02/2014		1,385,006	0	0	0	0	0	0	15,491	15,491	0	0	0
B4051601	FORT MYERS	FL		07/16/2014		907,649	0	0	0	0	0	0	5,111	5,111	0	0	0
B5020201	FORT MYERS	FL		04/28/2015		0	0	0	0	0	0	0	825,000	825,000	0	0	0
A7060501	FORT PIERCE	FL		08/15/2007		232,908	0	0	0	0	0	0	3,442	3,442	0	0	0
B1091303	FORT PIERCE	JFL		11/23/2011		1,334,127	0	0	ō	ō	0	0	20,049	20,049	ō	0	0
A7091402 B1029916	FORT WALTON BEACH			01/14/2008		459,992 875,805	0	0	0	0	0	0	5,581 3,411	5,581 3,411	0	0	0
B1029916	FORT WALTON BEACH	FI	ļ	03/31/2011	 	730,803		U	0	0	0	U	3,411	3,411	U	U	0
B1029927	FORT WALTON BEACH	FL		09/30/2011		597 , 726		0	0	0	0	0	2,329	2,329	0	0	0
B1029956	FORT WALTON BEACH	, , , , , , , , , , , , , , , , , , ,		03/31/2011		1, 186 , 375	0	0	0	0	0	0	4,976	4,976	0	0	0
B1029958	FORT WALTON BEACH	FL		03/31/2011		639,423	0	0	0	0	0	0	2,687	2,687	0	0	0
B2062004	FORT WALTON BEACH	FL	ļ	10/31/2012		452,878	0	0	0	0	0	0	5,942	5,942	0	0	0
B1029929	FREEPORT	<u>F</u> L		05/24/2011		1,110,643	0	0	0	0	0	0	3,746	3,746	0	0	0
B1029962	FREEPORT	<u>F</u> L		10/14/2011		747 , 159	0	0	0	0	0	0	2,909	2,909	0	0	0
A2032603 A3021912	FT LAUDERDALE	LFL		05/30/2002		214,765		0				0	19,979 5,515	19,979 5,515	0	0	0
A5071903	FT LAUDERDALE	FI		12/31/2006		786,730	 0	0	0	0	0	0	13,109	13.109		0	0
A5091901	FT LAUDERDALE	FL		12/31/2006		259,525	0	0	0	0	0	0	2,586	2,586	0	0	0
A6052601	GAINESVILLE	FL		12/31/2006		944,215	0	0	0	0	0	0	13,521	13,521	0	0	0
A6080301	GAINESVILLE	FL		09/28/2006		1 , 440 , 148	0	0	0	0	0	0	11,951	11,951	0	0	0
A8052001	GAINESVILLE	FL		07/15/2008		505,428	0	0	0	0	0	0	3,443	3,443	0	0	0
A8071101	GAINESVILLE	FL		09/10/2008		642 , 187	0	0	0	0	0	0	4,367	4,367 6.374	0	0	0
B1029937 B1029938	GULF BREEZE	F		05/06/2011		622,671	0	0	0	0	0	0	6,374 2,424		0	0	0
A9042004	HAINES CITY	FI		06/30/2009		753,532	 0	0	0	0	0	0	4,552	4,552	0	0 n	0
A7061403	HALLANDALE	FL		08/28/2007		1,306,958	0	0	0	0	0	0	9,923	9,923	0	0	0
A4022002	HIALEAH	FL		05/04/2004		888,213	0	0	0	0	0	0	11,052	11,052	0	0	0
A4033018	HIALEAH	FL		06/17/2004		722,429	0	0	0	0	0	0	8, 175	8, 175	0	0	0
A4100711	HIALEAH	FL		11/10/2004		292,907	0	0	0	0	0	0	5,474	5,474	0	0	0
A4100712 B0020801	HIALEAH	FL		11/10/2004		325,880	0	0	0	0	0	0	6,086	6,086	0	0	0
B4071401	HIALEAH	L		03/30/2010		886,868	٥	0	0	0	0	0	5,876 1,995	5,876 1,995	0	0	0
A3060604	HIALEAH GARDENS	FI		12/31/2006		176 , 123	٥	0	0	0	0	0	10,811	10,811	0 0	0	0
	HOLLYWOOD	FL		01/24/2003		417,854	0	0	0	0	0	0	10,902	10,902	0	0	0
A4033019	HOLLYWOOD	FL		08/23/2004		206,510	0	0	0	0	0	0	9,674	9,674	0	0	0
A9021203	HOLLYWOOD	FL	ļ	04/16/2009	ļ	381,638	0	0	0	0	0	0	5,236	5,236	0	0	0
B4030306	HUDSON	FL		05/20/2014		554,628	0	0	<u>0</u>	ļō	ļ0	0	3,272	3,272	<u>_</u>	0	0
A2092705	JACKSONVILLE JACKSONVILLE	}		12/12/2002		298,650	0	0	0	0	0	0	7,200		0	0	0
A4030905	JACKSONVILLE	FI		05/20/2003 05/27/2004		406,055	u	0 n	n	n	n	0	6,594 5,151	5, 594	U	U	0
A6021602	JACKSONVILLE	FL		12/31/2006		248 , 147	0	n	n	0	0	0	2,367	2,367	0	n	0
A6031401	JACKSONVILLE	FL		12/31/2006		156 , 125	0	0	0	0	0	0	1,871	1,871	0	0	0
A7013005	JACKSONVILLE	FL		03/30/2007		237,209	0	0	0	0	0	0	1,860	1,860	0	0	0
A7032304	JACKSONVILLE	FL	ļ	05/30/2007		425,324	0	0	0	0	0	0	3,581	3,581	0	0	0
A7052901	JACKSONVILLE	FL		07/16/2007		306,353	0	0	0	ļ0	0	0	2,346	2,346	0	0	0
A7100402 A7120701	JACKSONVILLE JACKSONVILLE	FL		11/30/200702/26/2008		267,919 446,147	0	0	0	0	0	0	2,012 2,222	2,012 2,222	0	0	0
B0082506	JACKSONVILLE JACKSONVILLE	FLFL		11/17/2010		780 , 435	 n	0 n	0 n	0 n	n	0 n	2,222	4,753	U	U	0 n
B1012704	JACKSONVILLE	FL		03/25/2011		2,722,553	0	n	n	0	0	0	21,777	21,777	0	n	0
B1062301	JACKSONVILLE	FL		09/23/2011		760,297	0	0	0	0	0	0	4,532	4,532	0	0	0
B3032501	JACKSONVILLE	FL		06/04/2013		537 , 174	0	0	0	0	0	0	4,588	4,588	0	0	0
B3041901	JACKSONVILLE	FL		06/28/2013		614 , 165	0	0	0	0	0	0	8,270	8,270	0	0	0
B3112102	JACKSONVILLE	FL		01/03/2014		1,584,966	0	0	ō	ļ <u>0</u>	ļ0	0	8,763	8,763	<u>0</u>	0	0
B3121801	JACKSONVILLE	FL		03/18/2014		370,483	0	0	0	0	0	0	2,209	2,209	0	0	0

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		9	in Book Value			_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4122902	JACKSONVILLE	FL		03/20/2015		0	0	0	0	0	0	0	925,000	925,000	0	0	0
B5010502	JACKSONVILLE	. <u>F</u> L		03/25/2015		0	0	0	0	0	0	0	241,287	241,287	0	0	0
B5011901 B5031301	JACKSONVILLE			03/25/2015		0	0	0	0	0	0	0	1,089,144 254,310	1,089,144 254,310		0	0
B0070103	JENSEN BEACH	FI	-	09/10/2010		698,886	٥	0	0 n	0	0	0	4,250	4,250		0	0
A2111508	JUPITER	FL		12/31/2006		177.004	0	0	0	0	0	0	12,580	12,580		0	0
A7090702	KISSIMMEE	FL		10/16/2007		699,572	0	0	0	0	0	0	3,402	3,402		0	0
A8121018	KISSIMMEE	FL		03/30/2009		532,264	0	0	0	0	0	0	5, 174	5, 174		0	0
A9090914	KISSIMMEE	FL		09/30/2009		823,452	0	0	0	0	0	0	7,956	7,956	0	0	0
B0080402	KISSIMMEE	FL		11/30/2010		1,541,007	0	0	0	<u>0</u>	}ō	0	15,517	15,517		<u>0</u>	ļ0
B1011403 B3061302	KISSIMMEE	ļtL		04/05/2011	···	1,029,416 1,140,031	0	0	0	0	0	0	15,598 6,793	15,598 6,793		0	0
B2082901	LAKE CITY	FI FI	·	12/07/2012	<u> </u>	1, 140,031	 n		U		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	0				0	0
B2050904	LAKE MARY	FL	·	07/20/2012		719,686	 0	0	0	0	0	0	4,289	4,289		0	0
B4120302	LAKE MARY	FL		02/02/2015		0	0	0	0	0	0	0	2,345	2,345		0	0
B2090402	LAKE WORTH	FL		10/31/2012		913, 141	0	0	0	0	0	0	7,936	7,936	0	0	0
B4042102	LAKE WORTH	FL		06/25/2014		497,534	0	0	0	0	0	0	5,852	5,852	0	0	0
B2031307	LAKELAND	<u>F</u> L	-	04/11/2012		556,560	0	0	0	0	0	0	4,640	4,640		0	0
B2032301	LAKELAND	<u>F</u> L		06/29/2012		859,065	0	0	0	0	0	0	5,235	5,235		0	0
B3020601	LAKELAND			08/24/2012		1,474,518 870,502		0	0	0	0	0	13,318	13,318		0	
B4110601	LAKELAND	FI	-	01/23/2015				0	0	0	0	0	1,796	1,796		0	0
B1029946	LAMONT	FL		10/14/2011		483,802	0	0	0	0	0	0	1,883	1,883		0	0
A4112301	LARGO	FL		01/28/2005		335,932	0	0	0	0	0	0	5,118	5,118		0	0
A7121803	LARGO	FL		02/29/2008		953,338	0	0	0	0	0	0	4, 176	4, 176		0	0
B1042702	LARGO	FL	- -	07/14/2011		555,717	0	0	0	0	0	0	4,095	4,095		0	0
A2110405	LAUDERHILL	FL		01/22/2003		258,973	0	0	0	0	0	0	5,047	5,047		0	0
B3020704 B1050401	LAUDERHILL			05/22/2013		235,311	0	0	0	0	0	0	3,252 9,729	3,252		0	0
A7080106	LONGWOOD	FI		10/24/2007		425,708	 0	0	0	0	0	0	2,012	2,012		0	0
A4081104	LYNN HAVEN	FL		11/16/2004		409,412	0	0	0	0	0	0	7,587	7,587		0	0
B2010501	MADEIRA BEACH	FL		04/11/2012		1,877,725	0	0	0	0	0	0	16,630	16,630		0	0
A7042006	MAITLAND	FL		06/28/2007		640,344	0	0	0	0	0	0	5,066	5,066		0	0
A7080910	MEDLEY	FL		10/05/2007		204,935	0	0	0	0	0	0	3,394	3,394		0	0
B3100302	MEDLEYMELBOURNE	FL		12/11/2013		1,048,929	0	0	0	0	0	0	5,438	5,438		0	0
A6062305 A8030713	MELBOURNE	.LFL		09/08/2006		272,700 169,877	 0	0	0	0	0	0	2,266 1,224	2,266 1,224		0	0
B1092201	MELBOURNE	FI		11/18/2011		1,045,648	٥٥	0	0	0	0	0	9,610	9,610		0	0
B2110902	MELBOURNE	FL		02/27/2013		439,764	0	0	0	0	0	0	2,728	2,728		0	0
B4011302	MELBOURNE	FL		04/30/2014		976,611	0	0	0	0	0	0	7,906	7,906	0	0	0
B4022001	MELBOURNE	FL	-}	04/28/2014		2,116,033	0	0	0	0	0	0	11,495	11,495		0	0
B4081504	MELBOURNE	FL	-}	10/31/2014		835,594	0	0	0	0	ļ0	0	4,306	4,306		ļ0	0
B2101502 B2122106	MERRITT ISLAND	}		12/19/201203/20/2013		604,437 491,132	0	0	0	0	0	0	5,310 4,499	5,310 4,499		0	0
A2072505	MIAMI	FI	·	10/09/2002			 n	0	0 n	0 n	n	0	4,499	4,499	0	n	n
A3030705	MIAMI	FL.	.t	05/14/2003		345,600	0	n	n	0	n	0	22,614	22,614	n	0	n
A3061909	MIAMI	, FL		09/18/2003		297 , 044	0	0	0	0	0	0	6,457	6,457		0	0
A3061911	MIAMI	FL		09/18/2003		237,636	0	0	0	0	0	0	5, 165	5, 165	0	0	0
A3091503	MIAMI	FL		11/25/2003	ļ	254, 259	0	0	0	0	0	0	14,357	14,357		0	0
A4012904	MIAMI	FL	-}	06/09/2004	ļ	584,986	0	0	0	ļ0	ļ0	0	29,258	29,258		ļ0	ļ0
A5082903A6030603	MIAMI	FL		12/31/2006 12/31/2006	···	76,530 437,336	0	0	0	0	<u>0</u>	0				0	0
A6040403	MIAMI	FI	·	12/31/2006		75,595	 n	0	0 n	0 n	n	0		1,123	0	n	n
A6040404	MIAMI	FL	. t	12/31/2006		141,780	o	n	n	0	n	0	2,105	2,105		0	n
A6040406	MIAMI	FL		12/31/2006		122,855	0	0	0	0	0	0	1,825	1,825		0	0
A6122702	MIAMI	FL		03/19/2007		201, 124	0	0	0	0	0	0	2,243	2,243	0	0	0
A7082203	MIAMI	FL	- 	11/07/2007	ļ	348,533	0	0	0	0	0	0	4,301	4,301		0	0
A7103102	MIAMI	FL	-}	01/16/2008	ļ	358,961	0	0	ļ0	ļ <u>0</u>	ļ0	0	2,654	2,654		ļ0	ļ0
A7103103	MIAMI	FL		01/16/2008	·	358,961	0	0	0	0	·0	0	2,654	2,654		0	}0

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location	1	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3			В	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
					1	Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7103105	MIAMI	FL	1,700	01/16/2008	Bato	179,481	(Decrease)	771001011011	nccognized	011101	(0+3 10+11)	DOOK VAIGO	1,327	1,327	Π	ο	Λ
A7120502	MIAMI	FL		02/11/2008		152,349	0	0	0	0	0	0	2,067	2,067	0	0	0
A7120705	MIAMI	FL		02/13/2008		785,366	0	0	0	0	0	0	3,936	3,936	0	0	0
A8030506	MIAMI	FL		05/23/2008		289, 148	0	0	0	0	0	0	3,961	3,961	0	0	0
A8080101	MIAMI	FL		10/23/2008		333 , 158	0	0	0	0	0	0	6,954	6, 954	0	0	0
B1063009	MIAMI	FL		09/26/2011		982,059	0	0	0	0	0	0	8,851		0	0	0
	MIAMI	FL		12/07/2012		279,598	0	0	0	0	0	0	1,670	1,670	0	0	0
	MIAMI	FL		02/15/2013		1,753,825	0	0	0	0	0	0	11,058	11,058	0	0	0
B3011501	MIAMI	FL		03/08/2013			0	0	0	0	0	0	12,062	12,062 6,080	0	0	0
B3091601	MIAMI	FL		12/05/2013		248 , 7 19545 , 255	 n	0	0	0 n	0	0	2,879	5,080	 n	0	0 n
	MIAMI GARDENS	FI		07/31/2013		528,671	 n	n	n	n	n	0	3, 133	3, 133	 n	n	n
B3042905	MIAMI GARDENS	FL	<u> </u>	07/31/2013		1,207,745	0	n	n	0	n	n		7,280	0	n	0
B1041903	MIDDLEBURG	FL		06/28/2011		1,434,387	0	0	0	0	0	0	12,201	12,201	0	0	0
B1029944	MILLIGAN	FL		03/31/2011		973,727	0	0	0	0	0	0	4,082	4,082	0	0	0
B1029935	MILTON	FL		09/30/2011		655,510	0	0	0	0	0	0	2,552	2,552	0	0	0
A7011702	MINNEOLA	<u>F</u> L	ļ	03/27/2007		214,471	0	0	0	0	0	0	1,728	1,728	0	0	0
A5111502	MIRAMAR	<u>F</u> L		01/20/2006		218,923	0	0	0	0	0	0	9,276	9,276	0	0	0
A7052408 B1051102	NAPLES	FL		08/15/2007		338,083	0	0	0	0	0	0	2,632	2,632	0	0	0
B3022203	NAPLES			07/15/2011 05/01/2013		680,274		0	0			0	2,434 3,877	2,434 3,877		0	0
A8030601	NAVARRE	FI		09/18/2008				0	0	o	0	0	3,963	3,963	٥	0	0
	NEW PORT RICHEY	FI		07/29/2005		174,052	0	0	0	0	0	0	6.579	6.579	0	0	0
	NEW SMYRNA BEACH	FL		10/18/2007		266,401	0	0	0	0	0	0	6,600	6,600	0	0	0
B1029943	NICEVILLE	FL		10/07/2011		398,483	0	0	0	0	0	0	1,553	1,553	0	0	0
B1029952	NICEVILLE	FL		10/14/2011		597,726	0	0	0	0	0	0	2,329	2,329	0	0	0
A2013102	NORTH MIAMI	FL		02/28/2002		300 , 868	0	0	0	0	0	0	32,921	32,921	0	0	0
A8093003	OCALA	FL		11/01/2008		1,431,362	0	0	0	0	0	0	11,663	11,663	0	0	0
B3030704	OCALA			05/16/2013		562 , 190 514 , 657	0	0	0	0	0	0	3,206	3,206	0	0	0
A7050701 A7051803	OCOEE			07/20/2007		514,657		0	0	0	0	0	4, 193 3, 334	4, 193 3, 334		0	0
A9103007	ORANGE PARK	FI		12/29/2009		657 , 125	0	0	0	0	0	0	5,862	5,862		0	0
B0011902	ORANGE PARK	FL		03/22/2010		711, 188	0	0	0	0	0	0	5,016	5,016	0	0	0
B0120101	ORANGE PARK	FL		12/30/2010			0	0	0	0	0	0	8,534		0	0	0
B3122008	ORANGE PARK	FL		03/18/2014		1,042,085	0	0	0	0	0	0	5,210	5,210	0	0	0
A2100210	ORLANDO	FL		12/19/2002		234,500	0	0	0	0	0	0	17,604	17,604	0	0	0
	ORLANDO	FL		12/19/2002		205,864	0	0	0	0	0	0	15,463	15,463	0	0	0
A3040702	ORLANDO	FL		06/27/2003		523,265	0	ļ0	ļ0	ļ <u>0</u>	ļ0	0	6,097	6,097	0	0	ļ0
	ORLANDO			03/30/2004		867,836 1,123,281	0	0	0	0	0	0	9,597 8,810	9,597 8,810	0	0	0
	ORLANDO			08/18/2006		1, 123,281	 n	U	U	U	0	0	6,377	6,377	u	U	0
A6062205	ORLANDO	FI	<u> </u>	09/29/2006		441,613	 n	n	n	n	n	n	3,588	3,588	٥	n	n
	ORLANDO	FL		04/23/2008		374,923	0	0	0	0	0	0	2,958	2,958	0	0	0
	ORLANDO	FL		05/13/2008		132,084	0	0	0	0	0	0	3,016	3,016	0	0	0
A8082903	ORLANDO	FL		11/13/2008		2,657,868	0	0	0	0	0	0	17,450	17,450	0	0	0
A9100601	ORLANDO	<u>F</u> L	ļ	12/23/2009		565,864	0	0	0	0	0	0	4,667	4,667	0	0	0
B0022303	ORLANDO	<u>F</u> L		08/02/2010		916,343	0	0	0	0	0	0	5,360	5,360	0	0	0
B0072606	ORLANDO	FL		11/30/2010		2, 156, 829	0	0	0	<u>0</u>	ļō	<u>0</u>	34,927	34,927	0	0	0
B1042805	ORLANDO	FL		07/15/2011 12/11/2012		481,040 2,050,718	0	0	0	0	0	0	2,859 12,658	2,859 12,658	0	0	0
	ORLANDO	FI		07/11/2013	 	2,050,718	 n	U	U	n	n	0 n		4,059	٥	U	n
	ORLANDO	FL		04/04/2014		2,783,051	 0	0	0	0	0	0	21,058	21.058		0	0
B4013001	ORLANDO	FL		04/23/2014		579,769	0	0	0	0	0	0	2,987	2,987	0	0	0
A6031001	PALM BAY	FL		12/31/2006		178,349	0	0	0	0	0	0	5,673	5,673	0	0	0
B3020502	PALM BAY	FL		05/28/2013		462,979	0	0	0	0	0	0	2,640	2,640	0	0	0
B3042902	PALM BAY	<u>F</u> L		07/29/2013		540,846	0	0	0	0	0	0	3,046	3,046	0	0	0
A9032402	PALM COAST	FL		05/11/2009		755,957	0	0	0	0	0	0	2,935	2,935	0	0	0
B1050602	PALM COAST	FL	 	07/20/2011	 	408,415	0	ļ0	ļ0	ļō	ļō	ļ0	3,612	3,612	0	0	ļō
B2121706	PALM HARBOR			02/25/2013		693,049	0	0	0	0	0	0	4,090	4,090	0	0	0

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7011207	PANAMA CITY	FL	. 	05/18/2007		827,888	0	0	0	0	00	0	22,261	22,261	0	0	0
B1029901	PANAMA CITY	FL	·	05/25/2011		1,515,572	0	0	0	0	0	0	5,505		0	0	0
B1029903	PANAMA CITY		·	10/14/2011 10/14/2011		412,983 820,364	0	0	0	0	0	0	1,607	1,607	0	0	0
B1029908	PANAMA CITY	FI		10/14/2011		549,208	٥	0	0	0)	0	2,140	2,140	0 n	0	
B1029911	PANAMA CITY	FL		10/14/2011		432,556	0	0	0	0	0	0	1,685	1.685	0	0	0
B1029902	PANAMA CITY BEACH	FL		10/14/2011			0	0	0	0	0	0	3,501	3,501	0	0	0
B1029906	PANAMA CITY BEACH	FL		05/25/2011		2, 195, 241	0	0	0	0	00	0	7,401	7,401	0	0	0
B1029907	PANAMA CITY BEACH	FL	. .	10/14/2011		318,289	0	0	0	0	00	0	1,241	1,241	0	0	0
B1029909	PANAMA CITY BEACH	ֈ	· 	05/25/2011		1, 186, 374	0			0	0	0	4,000	4,000	0	0	0
B1029949 B0033102	PANAMA CITY BEACH	FI	·	10/14/2011 05/28/2010		747,498 552,801	0 ^	0	0	0	,0	0	2,591 5,191	2,591 5,191	0	0	0
A2051701	PEMBROKE PINES	FI	·	10/09/2002		251,774	ںں n	n	n	0	,	0	20,575	20,575	n	n	n
A8080407	PEMBROKE PINES	, L		10/23/2008		2,355,964	0	0	0	0	0	0	20,228	20,228	0	0	0
B0032606	PEMBROKE PINES	, , , , , , , , , , , , , , , , , , ,		06/14/2010		1,357,861	0	0	0	0	0	0	8,308	8,308	0	0	0
A7040503	PENSACOLA	FL	.	05/25/2007	ļ	347 , 145	0	0	0	0	00	0	2,734	2,734	0	0	0
A7091403	PENSACOLA	FL		01/14/2008		220,606	0	0	0	0	0	0	2,011	2,011	0	0	0
A7121016	PENSACOLA	. <u>F</u> L		02/28/2008		151,078	0	0	0	0	0	0	1, 137	1, 137 8, 244	0	0	0
B1029933	PENSACULA	.LFL		10/29/2010		1,291,995 412,147	 0	0	0	0	0	0	8,244 1,605	8,244	0	0	0
B1029939	PENSACOLA	FI		09/30/2011		477 , 435	٥٥	0	0	0	0	0	1,860	1,860	0	0	
B1029959	PENSACOLA	FL		09/30/2011		604.750	0	0	0	0	0	0	2,357	2.357	0	0	0
B1029961	PENSACOLA	FL		05/06/2011		645,229	0	0	0	0	0	0	9,461	9,461	0	0	0
B5021705	PENSACOLA	FL		04/15/2015		0	0	0	0	0	00	0	882,703	882,703	0	0	0
A9040706	PERRY	FL	-	06/16/2009		351 , 150	0	0	0	0	00	0	2,769	2,769	0	0	0
A5070101	PINELLAS PARKPLANT CITY	FL		10/12/2005		415,604	0	0	0	0	0	0	7,046	7,046 6,564	0	0	0
A7060801	POMPANO BEACH			03/24/201008/28/2007		951,626 1,032,045	 0	0	0	0	0	0	6,564 10,609	10,609	0	0	0
B0111503	POMPANO BEACH	FI		02/28/2011		423,912	٥٥	0	0		0	0	6,606	6,606	0	0	
B2112904	POMPANO BEACH	FL		01/31/2013		1,552,202	0	0	0	0	0	0	9,063	9,063	0	0	0
B4031301	POMPANO BEACH	FL		06/05/2014		1,486,210	0	0	0	0	00	0	8,417	8,417	0	0	0
A7091903	PORT CHARLOTTE	FL		11/27/2007		204,460	0	0	0	0	00	0	1,555	1,555	0	0	0
A8022220	PORT CHARLOTTE	FL		05/15/2008		648,331	0	0	0	0	0	0	4,849	4,849	0	0	0
A9070101	PORT ORANGE	FI		09/22/200912/31/2006		929,746 177,197	0	0	0	0	0	0	7,366 1,574	7,366 1,574	0	0	0
A6092001	PORT ST LUCIE	FI		11/30/2006		601,804	 0	0	0	0) 0	0	4,709	4,709	0	0	0
B1052402	PORT ST LUCIE	FL.		08/18/2011		1,694,090	0	0	0	0	0	0	9,538	9,538	0	0	0
B1052402-1	PORT ST LUCIE	FL		11/19/2014		586,300	0	0	0	0	00	0	3,173	3, 173	0	0	0
B1029931	PORT ST. JOE	FL		05/25/2011		828,931	0	0	0	0	00	0	3,010	3,010	0	0	0
B1029953	QUINCY	FL		10/07/2011		926,261	ō		0	0	0	0	3,607	3,607	0	0	0
B1091302 A7060804	ROSEMARY BEACH	.	-}	11/23/2011	}	891,989 349,355	0	0	ļ0	0	,0	0	13,407	13,407 2,633	0	0	0
B5022002	SAINT CLOUD	FI	·	05/15/2015			ں۔۔۔۔۔۔۔ ۱	n	n	n	,)	n	527,650	527,650	n	n	n
B3052104	SAINT PETERSBURG	FL		07/09/2013		475,534	0	0	0	0	0	0	2,770	2,770	0	0	0
A6061304	SANFORD	FL		08/22/2006		1,450,257	0	0	0	0	0	0	20,767	20,767	0	0	0
B1029950	SANTA ROSA	FL		05/24/2011	ļ	1,657,529	<u>0</u>	0	0	0) 0	0	5,588	5,588	0	0	0
A7051604	SANTA ROSA BEACH	JFL	· 	08/02/2007		1,241,753		ō	ļō	0)	0	6,017	6,017	0	ļō	0
A6030704A7102017	SARASOTA	F	·	12/31/2006		514,557 10,331,580	0	0	0	0	,0	0	7,776 37,775	7,776 	0	0	0
B1080802	SARASOTA	FI	·	10/20/2011		534,844	ں۔۔۔۔۔۔۔ ۱	n	n	0	,	n			n	n	n
B2042005	SARASOTA	FL		06/28/2012		955,616	0	0	0	0	0	0		7,845	0	0	0
B2091702	SEBASTIAN	, , , , , , , , , , , , , , , , , , ,		12/17/2012		1,711,521	0	0	0	0	00	0	10,223	10,223	0	0	0
B3011801	SEMINOLE	FL		03/29/2013		1,149,396	0	0	0	0	00	0	9,890	9,890	0	0	0
B1029940	SHALIMAR	FL	-	03/31/2011	}	1,111,822	0	ļ0	0	0)	0	4,662	4,662	0	o	0
A8012303	SPRING HILL	}FL	· 	04/14/2008		1,042,456	0	0	ļ0	0	0	0		7,531	0	0	0
B2031304	ST AUGUSTINE	FI	·	07/18/201210/05/2007		1,237,488 79,245	0 n	0		0	0	0	7 ,257 723	7 ,257 723	0	0	0
A7041704	ST PETERSBURG		·	06/14/2007		291,836	ں۔۔۔۔۔۔۔ ۱	n	n	n	,)	n	2,280	2,280	n	n	n
B1100102	ST. AUGUSTINE	FL		11/18/2011		511,498	0	0	0	0	0	0	2,778	2,778	0	0	0
R3120302	CT DETERORIDG	FI	1	02/04/2014	1	235, 653	0	0	0	0	1	0	1 220	1 220	0	0	1

					All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	. 7		9	in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3071001	STUART	FL		09/23/2013			0	0	0	0	0	0	4,434	4, 434 3, 924	0	0	0
B2101201	SUNRISE	<u>F</u> L		12/20/2012		667,990	0	0	0	0	0	0	3,924	3,924	0	0	0
A7060403 A8021502	TALLAHASSEE			09/28/2007		376,725 1,400,684	0	0	0	0	0	0	2,911 10,248	2,911 10,248	0	0	0
B1032201	TALLAHASSEE	FL	-	05/10/2011		1,496,107	٥٥	0	n	0	0	0	10,823	10,823	٥	0	n
B2112703	TALLAHASSEE	FL		02/08/2013		1,806,250	0	0	0	0	0	0	10,483	10,483	0	0	0
B3031805	TALLAHASSEE	FL		06/07/2013		371,144	0	0	0	0	0	0	3,050	3,050	0	0	0
B3031807	TALLAHASSEE	FL		05/30/2013		1,760,611	0	0	0	0	0	0	10,379	10,379	0	0	0
B0120803	TAMARAC	FL		03/01/2011		1,395,243	0	0	0	0	0	0	8,316	8,316	0	0	0
A4021103 A5061010	TAMPA	.	-}	04/19/2004	<u> </u>	232,477	0	0	ō	0		0	11,734	11,734	0	0	ļ0
A5061010	TAMPA	.	-	09/22/2005		513,777 349,055	0 n	0	0	0	0	0	5,256 5,563	5,256 5,563	0	0	0
A7112102	TAMPA	FI	·	01/31/2008	<u> </u>	274,904	 n	n	n	n	n	n	2,034	2,034	n	n	n
A8061701	TAMPA	FL		08/22/2008		241,146	0	0		0	0	0	2,760	2,760	0	0	0
A8081102	TAMPA	,		10/02/2008		433,649	0	0	0	0	0	0	3,748	3,748	0	0	0
A8082008	TAMPA	FL		10/20/2008		2,231,949	0	0	0	0	0	0	15,059	15,059	0	0	0
A8082204	TAMPA	<u>F</u> L		10/31/2008		587,587	0	0	0	0	0	0	4,513	4,513	o	0	0
A9040806	TAMPA	FL		06/10/2009		389,887	0	0	0	0	0	0	3,589	3,589	0	0	0
B0011401	TAMPA			03/24/2010		1, 158,506 .	 0	0	0	0	0	0	7,991 15,059		0	0	0
B0080301	TAMPA			09/27/2010		571,785	 0	0	0	0	0	0	3,373	3,373	0	0	0
B0082505	TAMPA	FL		11/23/2010		1,549,975	0	0	0	0	0	0	8.871	8.871	0	0	0
B0111605	TAMPA	FL		02/04/2011		571, 128	0	0	0	0	0	0	5,257	5,257	0	0	0
B1060203	TAMPA	FL		08/11/2011		821,307	0	0	0	0	0	0			0	0	0
B1063013	TAMPA	FL		08/08/2011		1,355,913	0	0	0	0	0	0	11,378	11,378	0	0	0
B1082202	TAMPA	FL		10/11/2011		1,028,386	0	0	0	0	0	0	9,412	9,412	0	0	0
B2100102	TAMPA			12/14/2012 01/31/2013		1,162,966 1,130,844	 0	0	0	0	0	0	7,061 9,140	7,061 9,140	0	0	0
B3082303	TAMPA			11/20/2013			 0	0	0	0	0	0	4,662	4,662	0	0	0
B3100704	TAMPA	FL		12/30/2013		5,269,544	0	0	0	0	0	0	20,050	20,050	0	0	0
B4012403	TAMPA	FL		04/15/2014		466,029	0	0	0	0	0	0	2,533	2,533	0	0	0
B4031002	TAMPA	FL		06/12/2014		273,748	0	0	0	0	0	0	3, 159	3 , 159	0	0	0
B5022601	TAMPA	<u>F</u> L		04/13/2015		0	0	0	0	0	0	0	655,376	655,376	0	0	0
B5031602	TAMPA	FL		05/28/2015		0	0	0	0	0	0	0	501,700	501,700	0	0	0
A6041203 B2122105	TARPON SPRINGS			12/31/2006		525,312 409,066	 0	0	0	0	0	0	7,619 3,747		0	0	0
B3011001	VALRICO	FL	·	03/15/2013		1,334,472	 0	0	n	n	0	0	17,949	17,949	n	0	0
B2053001	VENICE			07/31/2012		720,311	0	0	0	0	0	0	4,224	4,224		0	0
B2082203	VENICE	FL		10/26/2012		1,033,099	0	0	0	0	0	0	6,349	6,349	0	0	0
B2121201	VENICE	<u>F</u> L		02/14/2013		894,795	0	0	0	0	0	0	5,282	5,282	0	0	0
B3021301	VENICE	. FL	-}	04/25/2013	 	945,503	0	0	ļ0	0	0	ļ0	8,520	8,520	ļ0	0	ļ0
B2072402 B3071002	VERO BEACH	FI	·	09/21/2012	<u> </u>	4,415,391 689,631	 n	0 n	0	0	0	0	18,758		0 n	0	0 n
B3121803	VERO BEACH	FL	<u> </u>	03/19/2014		247 , 189	0	0	n	0	0	0	1,399	1,399	n	0	0
A7102306	WESLEY CHAPEL	FL	[12/21/2007		315,578	0	0	0	0	0	0	2,262	2,262		0	0
A5060903	WEST PALM BEACH	FL		09/08/2005	ļ	444,636	0	0	0	0	0	0	4,548	4,548	0	0	0
B2052204	WEST PALM BEACH	FL	-}	08/17/2012	ļ	553,483	0	0	0	0	0	0	4,939	4,939	0	0	0
B2100104	WEST PALM BEACH	FL		12/05/2012		293,099	0	0	0	0	0	0	2,449	2,449	0	0	0
B3101504	WEST PALM BEACH	. L	-}	01/13/2014	}	673,040 283,210	0 	0	0	0	0	0	3,787	3,787 2,577	0	0	0
A1033001	WINTER HAVEN		·	08/01/2001	t	100,901	 n	n	n	n	n	n		14,620	n	n	n
A7042704	WINTER HAVEN	FL.		07/11/2007		216,683	0	0	0	0	0	0	1,682	1,682	0	0	0
A5090101	WINTER PARK	FL		11/03/2005		306,801	0	0	0	0	0	0	1,767	1,767	0	0	0
A9100602	WINTER PARK	FL		12/23/2009		630,630	0	0	0	0	0	0	5,201	5,201	0	0	0
B0052702	WINTER PARK	. <u>F</u> L	-}	08/26/2010	ļ	2,683,871	0	0	0	0	0	0	14,995	14,995	0	0	ļ0
B2031903 B1029941	WINTER PARK	. fL	-}	05/10/2012	 	1,005,568	0	0	ō	0		0	8,947	8,947 1,860	0	0	ļ0
A6042901	ACWORTH	FL	·	09/30/2011		477,435 604,636	 n	U	0	U	0	0	1,860 4,981	4,981	0	0	0 n
B1042001	ACWORTH	GA.	· [07/08/2011		691,175	 n	n	n	n	n	n	6,039	6,039	n	n	n
B3040201	ACWODTH	GA		05/30/2011		651 201	٥	0	0	n	0	0	5 529	5 520	n	n	0

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other Than	11 Capitalized	12 Total Change	13 Total Foreign			Foreign Exchange	Realized	Total
			Loon	Doto	Accrued Interest	Valuation	Year's	Temporary	Deferred	in Deels Velse	Exchange	Accrued	Consid	Gain	Gain	Gain
Loan Number	Citv	State	Loan Type	Date Acquired	Disposal Interest Date Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
	ADAIRSVILLE	State	rype	11/29/2006	453,262		Accretion	Recognized	Other	(8+9-10+11)	BOOK Value	13,243	13,243	Disposai	Disposai	Disposai
A5120901	ALAPHARETTA	GA		02/15/2006	403,139	0	0	0	0	0	0	4,903	4,903	0	0	0
B2050202	ALBANY	GA		08/30/2012	6,347,015	0	0	0	0	0	0	28,967	28,967	0	0	0
	ALPHARETTA	GA		11/09/1999	497 , 246	0	0	0	0	0	0	11,791	11,791	0	0	0
	ALPHARETTAALPHARETTA	GAGA		12/19/200212/18/2003		0	0	0	0	0	0	12,190	12,190	0	0	0
	ALPHARETTA	GA GA		04/15/2004	1,037,908	0	0	0	0	0	0	21,869	21,869	0	0	0
A5090901	ALPHARETTA	GA.		12/01/2005	462,461	0	0	0	0	0	0	4,507	4,507	0	0	0
A8021905	ALPHARETTA	GA		05/13/2008	325,071	0	0	0	0	0	0	7,425	7,425	0	0	0
A8030401	ALPHARETTA	GA GA		05/15/2008	2,491,228	0	0	0	0	0	0	11,945	11,945	0	0	0
A9022301 B1040107	ALPHARETTA	GA GA		04/23/2009	1,080,372 735,905	0 n	0	0 n	0 n	0 n	0	8,175 6,115	8, 175 6, 115	0 n	0 n	n
B2071902	ALPHARETTA	GA		09/20/2012	906,058	0	0	0	0	0	0			0	0	0
B2100302	ALPHARETTA	GA		11/28/2012	1,251,681	0	0	0	0	0	0	7,645	7,645	0	0	0
B2103115	ALPHARETTA	GA		01/31/2013	475,833	0	0	0	0	0	0	6,680	6,680	0	0	0
B3050102 B3050103	ALPHARETTA	GAGA	}	08/14/2013		ļ0	ļō	<u>0</u>	ļō	ļ0	ļ0	3,885	3,885 1,981	0	ļō	ļō
B5021803	ALPHARETTA	GAGA		08/14/2013	325, I 15	n	n	n	n	n	n	1,981	1,100,000	n	n	n
B2020904	ALTANTA	GA.		04/11/2012	238,409	0	0	0	0	0	0	2,268	2,268	0	0	0
A6041103	AMERICUS	GA		12/31/2006	215,363	0	0	0	0	0	0	2,510	2,510	0	0	0
A7091705	ATHENS	GA		12/03/2007	1,678,647	0	0	0	0	0	0	12,505	12,505	0	0	0
A7091706 B0090801	ATHENS	GA		11/20/2007		0	0	0	0	0	0	2,203	2,203	0	0	0
B0090801 B0090802	ATHENS	GAGA		11/18/2010 11/18/2010		0	0	0	0	0	0	6,788 6,235	6,788 6.235	0	0	0
B1042604	ATHENS	GA		07/07/2011	717,577	0	0	0	0	0	0	6, 124	6,124	0	0	0
B2012101	ATHENS	GA		04/26/2012	232,881	0	0	0	0	0	0	1,991	1,991	0	0	0
B2070304	ATHENS	GA		09/10/2012	926,018	0	0	0	0	0	0	7,908	7,908	0	0	0
	ATHENS	GA		02/04/2014	360 ,473	0	0	0	0	0	0	2,619	2,619	0	0	0
B5022709 B5022710	ATHENS	GA		05/15/2015	0	0	0	0	0	0	0	484,400	484,400	0	0	0
B5031305	ATHENS	GA		05/21/2015	0	0	0	0	0	0	0	307,940	307,940	0	0	0
A3112601	ATLANTA	GA		01/23/2004	451,722	0	0	0	0	0	0	24,312	24,312	0	0	0
	ATLANTA	GA		10/12/2004	333,413	0	0	0	0	0	0	14,914	14,914	0	0	0
A6042902 A6042903	ATLANTA	GA		06/29/2006	1, 189, 473	0	0	0	0	0	0	9,885	9,885	0	0	0
	ATLANTA	GAGA		06/29/2006		0	0	0	0	0	0	4,857 2,555	4,857 2,555	0	0	0
	ATLANTA	GA		04/05/2007	473, 145	0	0	0	0	0	0	3,757	3,757	0	0	0
A7032006	ATLANTA	GA		05/14/2007	426,069	0	0	0	0	0	0	5,764	5,764	0	0	0
	ATLANTA	GA		07/06/2007	895,531	0	0	0	0	0	0			0	0	0
	ATLANTA	GA GA		06/27/2007 07/20/2007		0	ļ0	0	0	0	0		7,550 4,749	0	0	ļ0
	ATLANTA	GAGA	·	07/20/2007		n	n	n	n	n	n	1,044	1,044	n	n	n
A7081002	ATLANTA	GA		09/06/2007	366,596	0	0		0	0	0	2,796	2,796	0	0	0
	ATLANTA	GA		10/31/2007	583,875	0	0	0	0	0	0	8,410	8,410	0	0	0
	ATLANTA	GA	ļ	02/28/2008	115,600	0	0	0	0	0	0	1, 150	1, 150	0	0	0
	ATLANTA	GAGA		04/15/2008	1,068,552 	0	ļ0	ļ0	0	0	0	24,972 2,524	24,972 2,524	0	0	ļ0
	ATLANTA	GA GA		04/28/2008	1,984,772	0	0	0	0	0	0	2,524		0	0	0
A8050201	ATLANTA	GA		07/24/2008	359, 223	0	0	0	0	0	0	3,206	3,206	0	0	0
A8072812	ATLANTA	GA	ļ	09/18/2008		0	0	0	0	0	0	5, 166	5 , 166	0	0	0
A8081101	ATLANTA	GA		10/02/2008	1,120,859	0	0	0	0	0	0	4,835	4,835	0	0	0
	ATLANTA	GAGA		11/12/2008		0	0	0	0	0	0	7,886 2,959	7,886 2,959	0	0	0
A9090903	ATLANTA	GA	·	11/20/2009		0	0	0	0	0	0	3,045		0	0	0
A9090906	ATLANTA	GA		11/20/2009	723,912	0	0	0	0	0	0	3,696	3,696	0	0	0
	ATLANTA	GA		11/20/2009	466,696	0	0	0	0	0	0	2,383	2,383	0	0	0
	ATLANTA	GA	ļ	12/31/2009	3,627,158	0	0	0	0	0	0	18,505	18,505	0	0	0
A9090916 B0051102	ATLANTA	GAGA	····	11/20/2009	375,000	0	ļō	ļ0	ļ0	ļ0	ļ0	1,915	1,915	0	ļ0	ļ0
B1012104	ATLANTA	GA		06/30/2010	725,794	0	10	0	0	10	0	4,245 10.248	4,245 10.248	0	0	10

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1031701	ATLANTA	GA		05/31/2011		501,965 1,155,639	0	0	0	0	0	0	4,719 20,274	4,719 20,274	0	0	0
B1062403	ATLANTA	GA		08/18/2011		1, 155, 639	0	0	0	0	0	0	20,274	20,274	0	0	0
B1062404	ATLANTA	GAGA	·	08/18/2011		416,136	0	0	0	0	0	0	7,302	7,302		0	0
B1071501 B1082402	ATLANTA	GA	-	09/29/2011		296, 652 839, 951	0	0	0	0	0		1,688	1,688 5,052		0	0
B1120703	ATLANTA	GA.		02/01/2012		1,981,052	0	0	0	0	0	0	11,607	11,607		0	0
B2011301	ATLANTA	GA.		03/07/2012		2,044,105	0	0	0	0	0	0	9,109	9,109		0	0
B2020902	ATLANTA	GA		04/11/2012		1,071,623	0	0	0	0	0	0	10,314	10,314		0	0
B2030701	ATLANTA	GA		05/01/2012		1,364,682	0	0	0	0	0	0	12, 145	12,145	0	0	0
B2040406	ATLANTA	GA	-	05/24/2012		613,680	<u>0</u>	<u>0</u>	ļ	<u>0</u>	}ō	}ō				0	0
B2060811 B2072602	ATLANTA	GA	· 	07/31/2012 10/25/2012	·	172,343 1,429,583	0	0	0	0	0	0	2,426 8,642	2,426 8,642		0	0
B2082002	ATLANTA	GA	·	10/12/2012	t	523 , 159	u	n	n	n	n	0	4,382	4,382		n	n
B2102901	ATLANTA	GA.	<u> </u>	01/17/2013			0	0	0	0	0	0	7.098	7,098		0	0
B2121903	ATLANTA	GA		02/20/2013		776,483	0	0	0	0	0	0	4,736	4,736	0	0	0
B3052902	ATLANTA	GA		08/21/2013	ļ	425,850	0	0	0	0	0	0	2,425	2,425	0	0	0
B3053101	ATLANTA	GA		08/21/2013	ļ	779, 165	0	0	0	0	0	0	4,749	4,749		0	0
B3111201	ATLANTA	GA		01/28/2014		329,925	0	0	0	0	0	0	3,967	3,967		0	0
B4021101 B4042101	ATLANTA	GAGA		04/22/201406/24/2014		911, 191 638, 652	0	0	0	0	0	0	7,084 3,492	7,084 3,492		0	0
B4042501	ATLANTA	GA		06/27/2014		293,337	٥٥	0	0	0	0	0	1,493	1,493		0	0
B5032001	ATLANTA	GA		05/29/2015		0	0	0	0	0	0	0	1,314,800	1,314,800		0	0
A4100704	AUGUSTA	GA		12/15/2004		1,453,852	0	0	0	0	0	0	15,491	15,491		0	0
A5100401	AUGUSTA	GA		12/31/2006		403,990	0	0	0	0	0	0	5,206	5,206		0	0
A6032704	AUGUSTA	GA	-	06/22/2006	ļ	1,936,305	0	0	0	0	0	0	30,074	30,074		0	0
B2071102	AUGUSTA	GAGA	·	09/27/2012		1,929,013	0	0	0	0	0	0	51,265	51,265		0	0
B2100202 B3061203	AUGUSTA AUGUSTA	GA		12/18/2012 09/12/2013		1,247,527 1,659,007	٠٥	0	0	0	0	0	10,292 9,718	10,292 9,718			0
B4082001	AUGUSTA	GA		11/07/2014		424,800	٥٥	0	0		0	0	4,752	4,752			0
B0060204	AUSTELL	GA.		12/20/2010			0	0	0	0	0	0	4,577	4,577		0	0
B3042501	AUSTELL	GA		07/30/2013		1,146,732	0	0	0	0	0	0	7,029			0	0
B1120801	BALDWIN	GA	. .	03/14/2012		494,316	0	0	0	0	0	0	2,523	2,523		0	0
A6042906	BETHLEHEM	GA		06/30/2006		1,018,992	0	0	0	0	0	0	8,394	8,394		0	0
B3040904	BLUE RIDGE	GAGA		07/01/2013		635,794 617,943	0	0	0	0	0	0	5,254 5,975	5,254 5,975		0	0
B1090702	BRUNSW I CK	GA.		11/18/2011		576,982	0	0	0	0	0	0	3,368	3,368		0	0
A5121501	BUFORD	GA.		03/06/2006		325, 135	0	0	0	0	0	0	5,089	5,089		0	0
A7080209	BUFORD	GA		09/28/2007		1, 101, 192	0	0	0	0	0	0	8,083	8,083	0	0	0
A7080210	BUFORD	GA	· 	09/28/2007	ļ	1,012,737	0	0	0	0	0	0	7 , 434	7,434		0	0
A7080214	BUFORD	GA	-	09/28/2007		1,406,772	0	0	0	0	ļ0	ļ0	10,328	10,328		0	0
B4033101	CALHOUN	GA	·}	06/10/2014	 	625,480 488,229	0	0	ļ0	0	·0	·0	3,427	3,427 4,916		0	0
A5083107	CALHOUN	GA	·	12/31/2006	·		 n	n	n	n	n	n	7.048			n	n
A6100716	CALHOUN	GA.		11/30/2006		434,581	0	0	0	0	0	0	12,696	12,696		0	0
A6101411	CALHOUN	GA		01/31/2007		146,069	0	0	0	0	0	0	4,140	4, 140	0	0	0
A7121205	CALHOUN	GA		04/25/2008	ļ	244,773	0	0	0	0	0	0	2,879	2,879		0	0
A8041802	CALHOUN	GAGA	· 	06/19/2008		246,391	ō	ō	ļō	ō	}ō	ļō	2,185	2, 185			0
A6042907 A7080213	CANTON	GAGA	·	06/30/2006		788,296 1,235,275	0	0		0	0 n	0	6,551 9,071	6,551 9,071		0	0
A8021304	CANTON	GA	·	03/21/2008	·		o	n	n	n	n	n	1,811	1,811		n	n
B3061701	CANTON	GA		09/03/2013		481,814	0	0	0	0	0	0	2,775	2,775		0	0
A5083104	CARROLLTON	GA		12/31/2006		136,522	0	0	0	0	0	0	4,761	4,761	0	0	0
A5083101	CEDARTOWN	GA		12/31/2006	ļ	147,068	0	0	0	0	0	0	5, 126	5, 126		0	0
A6101426	CEDARTOWN	GA	-	01/31/2007	ł	112,170	0	ļ0	ļ0	ļ0	ļ0	ļ <u>0</u>	3, 181	3, 181		ļ <u>0</u>	ļ0
A6121613	CEDARTOWN	GA	· 	02/27/200709/18/2008	·	488,443 772,884	0	ļ0	ļ0	0	·0	<u>0</u>	13,639	13,639 4,878		0	ļ0
A9090904	COLLEGE PARK	GA	·	11/20/2009		1,428,751	 n	n	n	0 n	n	n				n	0
A9090912	COLLEGE PARK	GA		12/31/2009		1,819,086	0	0	0	0	0	0	9,282	9,282		0	0
B0090310	COLLEGE PARK	GA		11/30/2010		433 , 168	0	0	0	0	0	0	3,950	3,950	0	0	0
40111001	COMMEDICE	GΔ	1	12/30/2000	1	2 0/15 30/1	٥	0	1	n	. I	1 0	16,406	16 406		1	

				Showing A	All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	Recorded Inv	vestment		14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investm			Year's Other		Total		Investment		Foreign		
					Exclud		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere	st Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y	ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9090911	CONYERS	GA		12/31/2009	1,7	2,355 9,703	00	0	0	00	0	8,994	8,994 9,404	0	0	0
B0113002	CONYERS	GA		01/28/2011	1,2	9,703	0	00	0	00	0	9,404	9,404	0	0	0
B3050701	CONYERS	GA		07/24/2013	5	6,709	0	00	0	0	0	5,060	5,060		0	0
A1120503	CUMMING	GA	-	03/01/2002		3,583 1,981	0	0	0	0	0	9,836	9,836		0	0
A6042908A6042909	CUMMING	GAGA		07/06/2006		1,386	0	0	0	0	0	3,642	3,642		0	0
A7080206	CUMMING	GA GA		09/28/2007		5,275	0	0	0	0	0	9,071	9,071		0	0
A7080207	CUMMING	GA		09/28/2007		9,701	0 (0	0	0	0	4,770	4,770		0	0
A7122602	CUMMING	GA		03/11/2008	2	9,654	0	0	0	00	0	3,258	3,258	0	0	0
B1110203	CUMMING	GA		02/29/2012		5,800	0	00	0	00	0	14,046	14,046		0	0
B3112501	CUMMING	GA	- 	02/04/2014		7,919	0	0	0	0	0	6,804	6,804		0	0
A7080211	DACULA	GA	-	09/28/2007		1,254	0	0	ļ0	0	ļ0	6,982	6,982		ļ0	ļ0
A7080212	DACULA	GA		09/28/2007	1,2	4,791 8,948	υ ⁽	0	0	0	} <u>0</u>	9,068 1,987	9,068 1,987		ļ0	ļ0
A8022702	DACULA	GAGA.	·	03/21/2008		8,948 1,114	n	í	0	, 0	,				n	
A8072805	DACULA	GA	<u> </u>	09/18/2008		2,884	ŏ	0	0)	0	4,878	4,878		0	0
A8072806	DALLAS	GA		09/18/2008	7	7,379	0	0	0	0	0	4,594	4,594	0	0	0
B1101303	DALLAS	GA		12/22/2011	3	5,632	0	0	0	00	0	2,574	2,574	0	0	0
A5083103	DALTON	GA		12/31/2006		5,770	0	00	0	00	0	9,611	9,611		0	0
A1103102	DECATUR	GA		02/01/2002		1,211	0	00	0	00	0	14,399	14,399		0	0
A5100702	DECATUR	GA		12/31/2006		9,593	0	0	0	00	0	4,878	4,878		0	0
A6042910 A7080217	DECATUR	GA		06/29/2006		5,070 3,429	0	0	0	0	0	10,928	10,928		0	0
A8082502	DECATOR	GAGA		11/12/2008		0,985	0	0	0	0	0	6,337 6,895	6,895		0	0
A9081802	DECATUR	GA		11/10/2009		5,264	0	0	0	0	0	1,115	1,115		0	0
A9081803	DECATUR	GA.		11/10/2009	2	1,128	0	0	0	0	0	3,604	3,604		0	0
A9081809	DECATUR	GA		11/10/2009		6,092	0	0	0	00	0	958	958	0	0	0
B0022204	DECATUR	GA		04/29/2010		7,097	0	00	0	00	0	3,202	3,202		0	0
B0070202	DECATUR	GA		08/26/2010		8,409	0	00	0	00	0	4,219	4,219		0	0
B0072901	DECATUR	GA	·	11/15/2010		4,914	0 0	00	0	0	0	8,053	8,053		0	0
B2060812 B2081501	DECATUR	GA GA		07/31/2012		9,038 2,541	0		0	0	0	4,794 3,759	4,794 3,759		0	0
B2081602	DECATUR	GA		11/14/2012		6,143	0	0	0	0	0	3,636	3,636			0
B2081603	DECATUR	GA.		11/14/2012		2,499	0 (0	0	0	0	2,778	2,778		0	0
B3052901	DECATUR	GA		09/03/2013	6	4,998	ō [0	0	00	0	3,877	3,877	0	0	0
B3082805	DECATUR	GA		11/13/2013	4	3,366	0	00	0	00	0	2,369	2,369	0	0	0
B0010705	DORAVILLE	GA		03/05/2010		6,902	0	0	0	0	0	5,230	5,230		0	0
B2031305	DORAVILLE	GA	· 	05/03/2012		8,814	0 0	0	0	0	ļ0	5,906	5,906		0	0
A7022303 B1051901	DOUGLASVILLE	GAGA		04/24/2007 07/26/2011		6,748 8,199	0	0	0	10	ļ0	5,291 5,676	5,291 5,676		0	0
B2052907	DOUGLASVILLE	GA	·	08/02/2012		5,440	0	,)	n	,)	n	3,637	3,637		n	n
B3013004	DOUGLASVILLE	GA	[04/29/2013		1,481	0	0	0) [0	0	2,658	2,658		0	0
B4090801	DOUGLASVILLE	GA		11/10/2014	5	9,850	0	0	0	0	0	6,412	6,412	0	0	0
A8020604	DULUTH	GA		04/01/2008	1, 1	0,385	0	00	0	00	0	10,698	10,698		0	0
B2031902	DULUTH	GA		05/30/2012		1,656	0	0	0	0	0	9,222	9,222		0	0
B2082001	DULUTH	GA	· 	10/31/2012	ļ1,0	4,276	0		ļ0)	ļ0	9,568	9,568		<u>0</u>	ļ0
B3112203 B4020701	DULUTH	GAGA	·	02/27/201404/30/2014		6,663 8,544	υ ⁽	0	0	0	h0	6,994	6,994 26,013		0	0
B5030601	DULUTH	GA	· 	04/30/2014	3,1	0,544	0	,	n	,o	h	1,384,000	1,384,000		n	0 n
A8090505	DUNWOODY	GA	L	10/16/2008	5	4,518	ō [) [n) [n	0	4,101	4, 101		o	0
A3070203	EAST ELLIJAY	GA		12/31/2006		4,357	0	0	0	0	0	5,472	5,472	0	0	0
A3070204	EAST ELLIJAY	GA		10/01/2003	2	9,317	0	0	0	00	0	13,868	13,868	0	0	0
A7092113	EAST ELLIJAY	GA	- 	12/18/2007		9,268	0	00	0	00	0	2,110	2,110		0	0
A2053101	EAST POINT	GA	-	09/16/2002		9,321	0	0	ļ0)	ļ <u>0</u>	11,720	11,720		ļ <u>0</u>	ļ0
A2090505 A9090905	EAST POINT	GAGA	· 	11/19/2002		7,859 3,550	ν ²	0	0	0	<u>0</u>	7,532 2,573	7,532 2,573		0	ļ0
A6042911	ELLENWOOD	GA GA	·	06/29/2006		5,328	n	, ⁰	U	, 0	ļ0	2,573 7,606			u	0 n
A6042912	ELLENWOOD	GA	· [06/30/2006		6.683	ŏ	,	n	,)	n	7,449	7,449		n	n
A6042913	ELLENWOOD	GA		06/29/2006		1,386	0	0	0	0	0	8,071	8,071		0	0
46042014	ELL ENWOOD	GA	1	06/29/2006		6 515	n l	1	0)	0	7 700	7 700		0	

SCHEDULE B - PART 3

					All Mortgage Loan	ns DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	/Recorded Inv	restment		14	15	16	17	18
	2	3]		Во	ook Value/	8	9	10	11	12	13	Book Value/				
					R	Recorded			Current				Recorded				
						vestment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued									Gain	Gain	Gain
				Б.			Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0			
		_	Loan	Date		Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date P	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6042915	ELLENWOOD	GA		06/30/2006		590,290	0	0	0	0	0	0	4,905	4,905	0	0	0
B0060103	EVANS	GA		08/31/2010		2,749,002	0	0	0	0	0	0	16,083	16,083	0	0	0
A7060802	FAIRBURN	GA		08/21/2007		873,478	0	0	0	0	0	0	6,549	6,549	0	0	0
A8072804	FAIRBURNFOREST PARK	GAGA		09/18/2008		727 , 379	0	0	0	0	0	0	4,594	4,594	0	0	0
A8072810	FORT VALLEY	GA		09/18/2008		772,884		0	0	0	0	0	4,878 11,330	4,878 11,330	0	0	0
A6101415	FRANKLIN	GA		06/22/2013		96,172	 0	0	0	o	0	0	2,726	2,726			0
B1110202	GAINESVILLE	GA		02/29/2012		419.386	٥	o		n	0	0	12,127	12 . 127		٥	n
B3031808	GAINESVILLE	GA GA		06/06/2013		989,903	0	0	0	0	0	0	13.448	13,448	0	0	0
B2051101	GARDEN CITY	GA	L	07/09/2012		1,404,914	0	0	0	0	0	0	8,789	8.789	0	0	0
A7080215	GRIFFIN	GA.		09/28/2007		997,802	0	0	0	0	0	0	7,324		0	0	0
B3032103	GROVETOWN	GA.		06/05/2013		1, 112,775	0	0	0	0	0	0	9,261	9,261	0	0	0
A7082304	HAMPTON	GA	ļ	10/19/2007		352,537	0	0	0	0	0	0	2,989	2,989	0	0	0
A9081805	HAPEVILLE	GA		11/10/2009		68,327	0	0	0	0	0	0	1 , 167	1 , 167	0	0	0
B3061703	HARTWELL	GA	ļ	09/20/2013		460,856	0	0	0	0	0	0	4,009	4,009	0	0	0
A5102406	HEPHZ I BAH	GA	ļ	12/31/2006	ļ	272,225	0	0	0	0	ļ0	0	3,444	3,444	0	0	ļ0
A6042916	HOLLY SPRINGS	GA		06/29/2006		821,857	0	L0	0	ļ <u>0</u>	ļ0	ļ0	6,832	6,832	0	0	ļ0
A6042917	HOSCHTON	GAGA		06/29/2006		646,348	0	0	0	0	0	0	5,370	5,370	0	0	0
B2021601 A6042918	JASPER	GA		05/24/2012 06/29/2006		291,175 1,079,651	0	0	0	0	0	0	2,380 8,974	2,380 8,974	0	0	0
B0052806	JOHNS CREEK	GA	·	08/29/2006		1,079,651					10	J0	8,974		0	٠	
B1100601	JOHNS CREEK	GA	<u> </u>	01/31/2012		1,308,247	 n	n	n	n	n	n	8,959		n	 n	n
B1100601	JOHNS CREEK	GA		01/31/2012		1,013,029	 0	n	n	n	n	n	5,939	5,939	n	0 N	n
A5062901	JONESBORO	GA		12/31/2006		1,270,587	 0	0	0	0	0	0	20,806	20,806	0		0
A5062901-1	JONESBORO	GA		12/01/2014		400,000		0	0	0	0	0	3,344		0	n	n
A6042919	JONESBORO	GA.		06/29/2006		1, 180, 580	0	0	0	0	0	0	9,810	9,810	0	0	0
A6042920	JONESBORO	GA		06/29/2006		1,008,676	0	0	0	0	0	0	8,384	8,384	0	0	0
A6042921	JONESBORO	GA		06/30/2006		702,406	0	0	0	0	0	0	5,835	5,835	0	0	0
A9081804	JONESBORO	GA	ļ	11/10/2009		100,969	0	0	0	0	0	0	1,724	1,724	0	0	0
B3051305	JONESBORO	GA		08/16/2013		343,754	0	0	0	0	0	0	2,643	2,643	0	0	0
A5061501	KENNESAW	GA		08/30/2005		395,383	0	0	0	ļ <u>0</u>	0	0	4,032	4,032	0	0	0
B2060809	KENNESAW	GA	}	08/30/2012		948,838	0	0	0	ļ0	ļ0	ļ0	7,490	7,490	0	0	}ō
B4111101 B5012801	KENNESAW	GAGA	<u> </u>	01/23/2015			0	ļ0	0	0	ļ0	ļ0	2,165 1,500,000	2,165	0	0	}0
B0062504	KINGSLAND	GA	l	04/20/2015			0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
A8020702	LAVONIA	GA		09/1//2010		423, 245	 n	n	n	n	n	n	3,970	3,970	u	u	0 n
A3091102	LAWRENCEVILLE	GA	·	12/17/2003		237 , 164	 n	n	n	n	n	n	12,099	12,099	n	0 N	n
A7011101	LAWRENCEVILLE	GA	Ī	03/30/2007		234,637	0	0	0	0	0	0	1,926	1,926	0	0	n
A7041601	LAWRENCEVILLE	GA.		06/13/2007		765,526	0		0		0	0	10,428	10,428	0	0	0
A7080208	LAWRENCEVILLE	GA		09/28/2007		730,885	0	0	0	0	0	0	5,367	5,367	0	0	0
B0020105	LAWRENCEVILLE	GA	ļ	03/31/2010		1,013,855	0	0	0	0	0	0	8,901	8,901	0	0	0
B1041901	LAWRENCEVILLE	GA		05/31/2011		1,804,232	0	0	0	0	0	0	28,728	28 , 728	0	0	0
B3121802	LAWRENCEVILLE	GA		02/26/2014		996,446	0	0	0	0	0	0	5,382	5,382	0	0	0
B4060501	LAWRENCEVILLE	GA		09/12/2014		469,796	0	<u>0</u>	0	ļ <u>0</u>	0	0	5,236	5,236	0	0	0
B4061701	LAWRENCEVILLE	GA	}	11/19/2014	}	600,000	0	ļ0	0	ļ0	ļ0	ļ0	3,130	3, 130	0	0	}ō
A9042301	LILBURN	GAGA	<u> </u>	06/30/2009		1,260,219	0	0	0	0	ļ0	ļ0	23 , 135	23 , 135	0	0	0
A5080804	LITHIA SPRINGS	GA		01/29/2015			0	0	0	0	0	0	10,989 5,767	5,767	0	0	0
B3041503	LITHIA SPRINGS	GAGA		06/21/2013		509,757	 n	n	0 n	n	n	0	4,354	4,354	u	u	0
B4121101	LITHIA SPRINGS	GA	<u> </u>	02/19/2015		n	 n	n	n	n	n	n	5,138	5, 138	n	n	n
B5021102	LITHIA SPRINGS	GA GA		04/22/2015		0	0	0	0	0	0	0	490.786	490,786	0	0	0
A7082406	LITHONIA	GA.		10/31/2007		821,791	0	0	0		0	0	3,994	3,994	0	0	0
A8080408	LITHONIA	GA.		10/01/2008		974,325	0	0	0	0	0	0	4,358	4,358	0	0	0
A9081808	LITHONIA	GA.		11/10/2009		81,584	0	0	0	0	0	0	1,393	1,393	0	0	0
B2102401	LITHONIA	GA		12/28/2012		1,570,227	0	0	0	0	0	0	13,964	13,964	0	0	0
B3071701	LITHONIA	GA		10/10/2013		302,415	0	0	0	0	0	0	2,323	2,323	0	0	0
A7080216	LOCUST GROVE	GA	ļ	09/28/2007		1,290,329	0	0	0	0	0	0	9,475	9,475	0	0	0
A6071901	LOGANVILLE	GA	}	08/24/2006		655,730	0	ļ0	0	ļ0	ļ0	ļ0	5,556	5,556	0	0	ļ0
A3071604	MABLETON	GA		10/10/2003		1,066,561	0	0	0	ļ0	ļ0	ļ0	23,147	23, 147	0	0	ļō
A7081303	MABLETON	GA		11/20/2007		329,936	0	L0	L0	L0	0	L0	2,414	2,414	L0 I		L0

SCHEDULE B - PART 3

					All Mortgage Loans DISI	OSED, Irans							•	•		
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	restment		14	15	16	17	18
	2	3]		Book Valu	e/ 8	9	10	11	12	13	Book Value/				
					Recorde	ı		Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		
					Excluding		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				Б.	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued				
		_	Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8072811	MABLETON	GA		09/18/2008	772,	384	00	0	0	0	0	4,878	4,878	0	0	0
A3071601	MACON	GA		10/06/2003	147 ,		0 0	0	0	0	0	8,499	8,499	0	0	0
A4110404	MACON	GA		01/26/2005	589,) 0	0	0	0	0	25,036	25,036	0	0	0
A6101418	MACON	GA		01/29/2007	428,) 0	0	0	0	0	12, 125	12, 125	0	0	0
A7062705	MACON	GA		08/23/2007	926,		0	0	0	0	0	4,340	4,340	0	0	0
B0090210 B4072401	MACON MACON	GA		11/18/2010	455,			0	0	0	0	2,608	2,608	0	0	0
A7100103	MARIETTA	GA		09/24/2014	217 ,			0	0		0	1,658 2,051	1,658 2,051	0		0
A7120303	MARIETTA	GA		01/30/2008	5,326,)0	0	0	0	0	31,286	31,286		٥	
A8092201	MARIETTA	GA.		10/30/2008	3,028,) 0	0	o	0	0	29,910	29,910		٥	0
A9031001	MARIETTA	GA		05/06/2009)	0	n	n	0	3,789	3,789	n	o	n
B2061902	MARIETTA	GA.		08/24/2012	1,049,)	0	n	0	0	9,595	9,595	0	0	0
B2062001	MARIETTA	GA	[09/24/2012	944) [0	0	0	0	0	8,163	8,163	0	0	0
B3030801	MARIETTA	.GA		05/14/2013			0	0	0	0	0	7,129	7,129	0	0	0
B3040902	MARIETTA	GA.		06/28/2013			0	0	0	0	0	5,061	5,061	0	0	0
B3062502	MARIETTA	GA	ļ	09/12/2013	200,	95	0	0	0	0	0	1,658	1,658	0	0	0
B3080101	MARIETTA	GA	ļ	10/21/2013	391,	39	00	0	0	0	0	2,926	2,926	0	0	0
B0042802	MARTINEZ	GA		07/30/2010	1,367,		00	0	0	0	0	11,264	11,264	0	0	0
B0060102	MARTINEZ	GA		08/31/2010	2,290,		00	0	0	0	0	13,404	13,404	0	0	0
B0060104	MARTINEZ	GA		08/31/2010	2,061,		00	0	0	0	0	12,062	12,062	0	0	0
B4031001	MARTINEZ	GA		05/13/2014	301,		00	0	0	0	0	2,238	2,238	0	0	0
A6042922	MCDONOUGH	GA		06/30/2006	571,) 0	0	0	0	0	4,753	4,753	0	0	0
A6042923	MCDONOUGH	GA		06/30/2006			0 0	0	0	0	0		7,235	0	0	0
A6042924	MCDONOUGH	GA		07/27/2006	412,) 0	0	0	0	0	3,402	3,402	0	0	0
A7011201	MCDONOUGH	GAGA		03/20/2007	844,) 0	0	0	0	0	3, 178	3, 178	0	0	0
A70112013	MCDONOUGH	GA		01/01/2009	16,) 0	0	0	0	0	65	65 4,204	0	0	0
A9090908	MORROW	GAGA		11/20/2009	2,000,			0	0	0	0	4,204 10,208	10,208	0	0	0
A9090909	MORROW	GA		12/31/2009	1,533,		,		٥		0				٥	
B2081503	MORROW	GA		09/25/2012	1,099,)	0	٥٥	0	0			0 N	٥	0
A8030502	NEWNAN	GA		06/05/2008			0	0	0	0	0	1,745	1,745	0	0	0
A3021405	NORCROSS	GA.		04/24/2003	461,		0	0	0	0	0	7,946	7,946	0	0	0
A4061801	NORCROSS	GA		09/30/2004	1,033,) 0	0	0	0	0	19,371	19,371	0	0	0
A7022007	NORCROSS	GA		04/16/2007	773,	'60	0	0	0	0	0	10,478	10,478	0	0	0
A8072809	NORCROSS	GA.		09/25/2008	772	384	00	0	0	0	0	4,878	4,878	0	0	0
B2082801	NORCROSS	GA		10/30/2012	1,720,		00	0	0	0	0	15, 134	15, 134	0	0	0
B3070301	NORCROSS	GA.	ļ	09/03/2013	2,004,		00	0	0	0	0	12,144	12,144	0	0	0
A6022101	PEACHTREE CITY	GA	ļ	12/31/2006	439,		00	0	0	0	0	3,900	3,900	0	0	0
B4061302	PEACHTREE CITY	GA	ļ	07/30/2014	300,		0	0	0	0	0	1,813	1,813	0	0	0
A9123002	POOLER	GA		03/22/2010	799,		0	0	<u>0</u>	0	0	4,572	4,572	0	0	ļ0
A6042925	POWDER SPRINGS	GA	}	06/30/2006	698,		0	ļ0	ļ <u>0</u>	ļ0	ļ0	5,809	5,809	ļ0	0	}ō
A6042926	REX	GA	}	06/30/2006	612 ,	004	٥٥	·0	0	ļ0	ļ0	5,093	5,093 12,991	0	0	}0
A4012604 A5083102	RICHMOND HILL	GAGA		04/20/200412/31/2006			, 0	0	0	0	0	12,991	12,991	0	0	0
A6100712	RINGGOLD	GA		11/29/2006	434.		,0	h0	u	n	0	12.696	12.696	u	 n	0
A9081807	RIVERDALE	GA	<u> </u>	11/10/2009)o	n	n	n	n	1,079	12,090	n	0 n	n
B2071204	RIVERDALE	GA	<u> </u>	09/05/2012)o	n	0 N	n	n	9.488	9,488	n	0 N	n
B3082304	RIVERDALE	GA		10/30/2013	611,)	0	0	0	0	2,941	2,941	0	0	0
B2022803	ROCKMART	GA		04/30/2012	491,) [0	n	0	0	2,800	2,800	0	0	0
A6100701	ROME	GA.		11/30/2006) [0	0	0	0	0	11, 195	11, 195	0	0	0
A6100702	ROME	GA.		11/30/2006	280		0	0	0	0	0	8, 194	8, 194	0	0	0
A6100707	ROME	GA		11/29/2006	369,	98	00	0	0	0	0	10,787	10,787	0	0	0
A6100710	ROME	GA	ļ	11/29/2006	383,	158	0	0	0	0	0	11, 195	11, 195	0	0	0
A6100711	ROME	GA	ļ	11/29/2006	434 ,		00	0	0	0	0	12,696	12,696	0	0	0
A6100717	ROME	GA		11/29/2006	397 ,	219	00	0	0	0	0	11,603	11,603	0	0	0
A6100718	ROME	GA		11/29/2006	350,		00	0	0	0	0	10,241	10,241	0	0	0
A6101401	ROME	GA	ļ	01/26/2007	80,		00	0	0	0	0	2,273	2,273	0	0	0
A6101402	ROME	GA	}	01/26/2007	155,)	ļ0	ļ0	ļ0	0	4,413	4,413	0	0	ļ0
A6101403	ROME	GA		01/26/2007	98,	291) 0	0	L0	ļ0	0	2,786	2,786	0	0	ļ0
A6101404	ROME	GA	L	01/26/2007	146.	683) L0	L0	L0	0	L0	4. 157	4.157	L0	0	L0

					All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Valu		9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme		_	Year's Other		Total		Investment		Foreign		
					Excludin			Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea	ar (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6101405	. ROME	GA		01/26/2007	95 77	281	0	0	0	00	0	2,699	2,699 2,186	0	0	0
A6101406	. ROME	GA		01/26/2007	77	103	0 0	0	0	0	0	2,186	2,186	0	0	0
A6101407	ROME	GAGA		01/26/2007		946	0		0	0	0	1,391 3,874	1,391 3,874		0	
A6101409	ROME	GA		01/26/2007	71		0	1)	0	2,023	2,023		0	0
A6101410	ROME	GA.		02/27/2007	162		0	0	0	0	0	4,516	4,516		0	0
A6101412	ROME	GA.		02/27/2007	183		0	0	0	0	0	5, 132	5, 132		0	0
A6101416	ROME	GA		01/31/2007	160		0	00	0	00	0	4,550	4,550		0	0
A6101421	. ROME	GA		01/31/2007		779	0	00	0	00	0	1,354	1,354		0	0
A6101423	. ROME	GA	-	01/30/2007		491	0	,	ļ)	<u>0</u>	1,714	1,714	ō	ļō	ļō
A6101424 A6101427	ROME ROME	GAGA	-	01/30/2007 01/30/2007		281	0	0	0	0	0	2,699 2,230	2,699 2,230		0	ļ0
A6101428	ROME	GA	·	01/30/2007			n	΄ ⁰		, ⁰	0					ļ0
A6101430	ROME	GA.		01/30/2007		839	0	,o	0	,	0	9,855	9,855		0	0
A6101431	ROME	GA.		02/27/2007	83	948	0 [0	0	0	0	2,344	2,344		0	0
A6101432	ROME	GA		01/31/2007	355	424	0	0	0	0	0	10,068	10,068	0	0	0
A6101433	. ROME	GA		01/30/2007	96	786	0	00	0) 0	0	2,742	2,742	0	0	0
A6101434	. ROME	GA		01/30/2007		706	0	0	0	00	0	2,572	2,572		0	0
A6101435	. ROME	GA		01/30/2007	114		0 0	0	0	0	0	3,248	3,248		0	0
A6121601	ROME	GAGA		02/27/2007		259 357	0		0	0		1,324	1,324 1,407		0	
A6121604	ROME	GA		02/27/2007			0	0		0	0	6, 182	6. 182		0	0
A6121606	ROME	GA.		02/27/2007		495	0	0	0	0	0	1,467	1,467		0	0
A6121607	ROME	GA.		02/28/2007	103		0	0	0	0	0	2,900	2,900		0	0
A6121607-1	ROME	GA		10/16/2014		906	0	00	0	00	0	2, 137	2, 137		0	0
A6121609	. ROME	GA		02/27/2007	100	714	0	0	0	00	0	2,814	2,814	0	0	0
A6121610	. ROME	GA		02/27/2007		813	0	00	0	0	0	2, 175	2, 175		0	0
A6121611	ROME	GAGA		02/27/2007		194 122	0	0	0	0	0	2,158	2,158 1,877	0	0	0
A6121615	ROME	GA		02/27/2007		791	0) 0		0	0	1,877	1,674		0	0
A6121616	ROME	GA.		02/27/2007		910	0	0	0	0	0	1,669	1,669		0	0
A6121617	ROME	GA.		02/28/2007		258	0	0	0	0	0	2,046	2,046		0	0
A6121618	ROME	GA		02/27/2007	129		0	00	0	00	0	3,625	3,625		0	0
A6121619	. ROME	GA		02/27/2007		741	0	00	0	00	0	1,281	1,281		0	0
A6121621	. ROME	GA		02/27/2007	99	195	0	00	0	0	0	2,771	2,771	0	0	0
A7032107B1020701	ROME ROME	GAGA		06/28/2007 04/28/2011	471 3,376		0		0	0	0	12,549	12,549 20,476		0	0
B4120801	ROME	GA		05/29/2015	3,376	0	0	,	0	0	0	367,500	367,500		0	0
A7082409	ROSWELL	GA.	<u> </u>	11/26/2007	294	234	0) [) [0	0	2,700	2,700		0	0
A8070303	ROSWELL	GA		08/28/2008	274	258	0	0	0	00	0	1,895	1,895	0	0	0
A8082007	ROSWELL	GA	.	10/23/2008	404		0	00	0	00	0	5, 135	5, 135		0	0
B0051403	ROSWELL	GA		06/30/2010	953		0	0	0	0	0	7,638	7,638		0	ļ0
B3062501 B3030802	ROSWELL SANDY SPRINGS	GAGA	· 	09/12/201305/03/2013		420	u	,ō	ļ0	0	0	5,509	5,509 11,913		0	·0
A7120401	SAVANNAH	GA	·	01/31/2008		849	n	, 0 n		, 0	n	11,913 8,183			0 n	0
A9123001	SAVANNAH		·	03/23/2010	1,002		ŏ	,	0	,)	0	5,734	5,734		0	0
A6042927	SMYRNA	GA.		06/30/2006	1,158	205	0 [0	0	0 [0	9,622	9,622		0	0
A7060404	SMYRNA	GA		08/14/2007	444	232	0	0	0	00	0	3,461	3,461	0	0	0
A8012901	SMYRNA	GA	· 	04/04/2008	972		0	00	0	00	0	5,032	5,032		0	0
A8120504	- SMYRNA	GA	-	02/02/2009	925		0)	ļ0)	ļ0	21,291	21,291		ļ0	ļ <u>0</u>
A9090910 B0071301	SMYRNA	GAGA	-	11/20/2009	1, 154		υ ⁽	,0	0	0	0	5,888	5,888 13,393		0	} <u>0</u>
B0071301 B2052906	SMYRNA SMYRNA	GAGA	·	08/12/2010 07/31/2012	2, 122 431	660	0	, 0	0	, 0	0	13,393			0	0
B3082305	SMYRNA	GA	·	10/30/2013	431		0	,	n	,	n	1,066	1,066		n	n
B4012301	SMYRNA	GA	[03/27/2014	263		0) [0	0	0	3,356	3,356		0	0
B4062003	SMYRNA	GA		09/25/2014	579	477	0)0	0	0	0	4,480	4,480	0	0	0
A3040202	STATESBORO	GA		06/17/2003	1,360	901	0	00	0	00	0	18,655	18,655		0	0
A6101417	STATESBORO	GA	· 	01/29/2007		772	0	00	0	00	0	4,413	4,413		0	0
B0072301	STATESBORO	GA	· 	09/15/2010	1,098		0 0	,ō	ļ0	0	0	6,989	6,989		ļ0	ļ0

				Showing A	All Mortgage Loans DI	SPOSED, Trans	ferred or Rep	aid During th	he Current Qı	uarter						
1	Location	1	4	5	6 7		Chang	e in Book Valu	ue/Recorded Inv	vestment		14	15	16	17	18
	2	3			Book V	alue/ 8	9	10	11	12	13	Book Value/				
					Recor	ded		Current				Recorded				
					Investr	nent		Year's Other	r	Total		Investment		Foreign		
					Exclud		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru	0 0	Year's	Temporary		in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization					Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y			Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A3110302	STONE MOUNTAIN	GA	Турс	01/20/2004		99,488) /Accretion	rtecognized	n Other	1 (0+3-10+11)	DOOK Value	10,825	10,825	Διοροσαί	Λ	О
A8082803	STONE MOUNTAIN	GA GA		10/29/2008		97,447	0		0	0	0	4,354	4,354	0	0	0
A9081806	STONE MOUNTAIN	GA		11/10/2009		92,818	0	· [o [o) [o	0	1,584	1,584	0	0	0
B0042102	STONE MOUNTAIN	GA		06/01/2010		52,829	0		o	0	0	16,262	16,262	0	0	0
A8053003	SUGAR HILL	GA		08/15/2008		55,387	00	(00	00	0	4,255	4,255	0	0	0
A6101413	SUMMERVILLE	GA		01/31/2007		10,051	0 0		0	0	0	3, 121	3, 121	0	0	0
A2121704	SUWANEE	GA		02/26/2003		44,260	0	<u> </u>	0 0	0	0	6, 134	6,134	0	0	0
A7022106 B2100101	SUWANEE	GAGA		04/24/2007		29,566 47,874			0			8,274 3,118			0	0
B4080105	SUWANEE	GA		09/30/2014		06,942) o		0)	0	5,295	5, 116	٥	0	
A7082205	TIFTON	GA.		10/18/2007		15,591	0	[0 [0		0	6,174	6,174	0	0	0
B2110726	TIFTON	GA		12/28/2012		23,954	00	·	0) [0	0	1,728	1,728	0	0	0
A9090915	TUCKER	GA		11/20/2009		53 , 194	0		0 0) C	00	6,395	6,395	0	0	0
B0111504	TUCKER	GA		12/28/2010		74,486	0		0 0) <u>0</u>	0			0	0	0
B4091903 B5021103	TUCKER	GA		11/24/2014	} ¹	55,400	٥٠٥	<u> </u>	u 0	, }ū	. 0	856		0	0	0
A7080218	UNION CITY	GAGA		03/27/2015	4.0	64,214	١	<u> </u>	υ ⁰	, ⁰	0	735,146 7,814	735,146 . 7,814 .		0	0
B1092907	UNION CITY	GA		12/19/2011		52,281) o		0)	0	3,228		٥	0	0
B2072002	UNION CITY	GA GA		10/24/2012		65,683	0		0	0	0	5,649	5,649	0	0	0
B1061703	VILLA RICA	GA		08/19/2011		99,337	0		o [c) [c	0	3,539	3,539	0	0	0
A7120305	WARNER ROBBINS	GA		02/08/2008	g	60,578	00)	0	0	00	7,306	7,306	0	0	0
B4030602	WARNER ROBBINS	GA		06/11/2014		74,884	00	(00	00	0	4,161	4, 161	0	0	0
B2100207	WARNER ROBINS	GA		12/28/2012		32,458	0 0	!	0)	00	3,893	3,893 .	0	0	0
B3122004	WARNER ROBINS	GA GA		03/11/2014	<u></u>	12,606	,		0			2,101	2,101	0	0	0
B5020512	WARNER ROBINS	GA		05/15/2015	1.0	0	J0		0	,		2,050,000 5,118	2,050,000 . 5,118 .		0	
A8030503	WATKINSVILLE	GA		06/19/2008		30 , 468)		0)	0	1,706	1,706	0	0	0
A8030504	WATKINSVILLE	GA		06/30/2008		37,365	0		o [o	0	0	2,127	2,127	0	0	0
B3062801	WATKINSVILLE	GA		09/27/2013	4	57 , 155	0		o	0	0	10,779	10,779	0	0	0
B2041211	WAYCROSS	GA		08/13/2012		50 , 171	00	(00	00	0	7,737	7,737	0	0	0
A8072808	WINDER	GA		09/18/2008		27,379	0 0	!	0 0	0	0	4,594	4,594	0	0	0
A6022102A7092601	WOODSTOCK	GAGA		12/31/2006		34,418 26,235	,		0		0	4,745 10,186	4,745 _ 10,186	0	0	0
A8012304	WOODSTOCK	GA		04/22/2008		46,083)0		0)	, n	21,220	21,220	٥٥	0	0
B0052803	WOODSTOCK	GA GA		08/18/2010	9	61,893	0		0	0	0	9,396		0	0	0
B2060810	WOODSTOCK	GA		07/31/2012		69,479	0		ō [c) [c	0	2,384	2,384	0	0	0
B2122802	WOODSTOCK	GA		02/26/2013		14,906	00) (0) <u> </u>	00	7,606	7,606	0	0	0
B3081903	WOODSTOCK	GA		10/04/2013		00,007	0 0		0 0) <u>-</u>	·0	3,805	3,805	0	0	0
B4091901	WOODSTOCK	GA		12/11/2014 12/12/2003		00,000 33.497	٥٥	<u> </u>	u 0	, } ⁰	0	10,626 7,317	10,626 7,317	0	0	0
B3031804	COUNCIL BLUFFS	IAIA		05/30/2013		72,752)	;	0	,	, n	41,731		u	n	0
A7121901	DES MOINES	IA		02/08/2008		75,099) [n	[o L) [, [n	1,251	1,251	0	n	0
B3041504	DES MOINES	I A		06/03/2013	1,2	90 , 149	0	. [o [) [0	11,734	11,734	0	0	0
A7060102	MARSHALLTOWN	IA		08/10/2007		12,804	00		o c) c	00	18,567	18,567	0	0	0
A4033009	AMMON	ID		12/31/2006		04,061	00		0 0	00	00	7,986	7,986	0	0	0
A7041301	AMMON	ID		01/16/2008		10,606	0 0	·	0 0)	0	4,655	4,655	0	0	0
15912 A4030503	BLACKFOOTBOISE	ID.		12/12/1988		11,587 96.689	J0		0			1,560 22,305	1,560 22,305	0	0	0
A7100203	BOISE	ID		12/20/2007		35,730)	`	0	,	i	2,089	2,089	 n	n	n
A8021403	BOISE	ID		04/08/2008		47,635) [n		o [) [3,406	3,406	0	n	0
A8111102	B01SE	ID		01/20/2009		95,635	0	· [o [) [0	1,833	1,833	0	0	0
A9122202	BOISE	ID		03/12/2010	8	02,640	0		0 0)	0	7,586	7,586	0	0	0
B2060501	BOISE	ID.		08/02/2012		23,379	00		0 0	0 0	00	1,367	1,367	0	0	0
B2070305	BOISE	ID	l	09/06/2012	} ⁷	21,984	0 0	<u> </u>	U C)	ō	4,320	4,320 .	0	ļ0	ļ0
B4120803	BOISE	ID		01/30/2015		0	٥	`	u 0			21,453 2,816	21,453 2,816	0	0	0
B1082502	COEUR D ALENE	ID		12/22/2011		61,276)	,	0	,	,o			o	n	n
A8052003	EAGLE	ID		08/13/2008		14,388	0	[0 [) [0	2,166	2,166	0	0	0
B2061904	GARDEN CITY	ID.		09/26/2012		78,375	0	· L	o L) L	0	19,340	19,340	0	0	0
D0040700	ODANULLE			00 (04 (0040		50,070		. 1		. 1	. 1	0,000		-	1	1

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6032905	HAYDEN	ID		12/31/2006		399,772	0	0	0	0	0	0	3,411	3,411	0	0	0
B3031503	HOMEDALE	ID		05/22/2013		276,089	0	0	0	0	0	0	3,684	3,684	0	0	0
A7012902B4121504	IDAHO FALLS	ID		04/05/2007		571,139	0	0	0	0	0	0	4,646 4,918	4,646 4,918	0	0	0
A9022706	KETCHUM	ID	-	05/21/2009		1,235,941	٥	0	0	0	0	0	10,075	10,075	0	0	0
A6072502	MERIDIAN	ID.		12/07/2006		429, 178	0	0	0	0	0	0	3,393	3,393	0	0	0
A2122603	NAMPA	ID		02/26/2003		325,067	0	0	0	0	0	0	8, 194	8, 194	0	0	0
A6100304	NAMPA	ID		12/04/2006		1,726,764	0	0	0	0	0	0	24 , 126	24 , 126	0	0	0
A7012905	NAMPA	ID		04/30/2007		428,961	0	0	0	0	0	0	3,449		0	0	0
A4033010	POCATELLO	ID		06/22/2005		697 , 155	ō	ļ	0	<u>0</u>	}ō	0	11,739	11,739	0	ō	0
A5090603A7011704	POCATELLO	U		12/06/2005 04/10/2007		350 , 152 320 , 964	0	0	0	0	0	0	5,817 3,449	5,817 3,449	0	0	0
A7030108	POCATELLO	טו חו	·	04/10/2007	<u> </u>	1,115,562	۰۵	0	U		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	0		9,999	U	0	, <u>0</u>
A9100101	POCATELLO	ID	·	12/10/2009		1, 195, 115	0	0	0	0	0	0	9,856	9,856	0	0	0
A7101901	POST FALLS	ID		11/28/2007		1,081,770	0	0	0	0	0	0	5,221	5,221	0	0	0
A5070503	REXBURG	ID.		09/29/2005		305,531	0	0	0	0	0	0	5, 163	5, 163	0	0	0
B1060802	ALGONQUIN	ļ		09/09/2011		1,230,463	0	0	0	0	0	0	6,880	6,880	0	0	0
B1041507	ALSIP	IL		08/25/2011		590,899	0	0	0	0	0	0	3,489	3,489	0	0	0
A5012901	ALTONARLINGTON HEIGHTS	L	·	04/28/2005		183,200	0	0	0	0	0	0	3,133	3, 133	0	0	0
B0120302 B1022405	ARLINGTON HEIGHTS	·		02/25/2011		1,094,072 861,184		0	0		0		8,129 6,508		0		0
B1031605	ARLINGTON HEIGHTS	II	-	06/08/2011		1,569,437		0	0	0	0	0	13.983	13.983	0	0	0
A4091501	AURORA	İL		12/31/2006		375,643	0	0	0	0	0	0	5,355	5,355	0	0	0
B3051708	BEDFORD	IL		07/25/2013		501,312	0	0	0	0	0	0	6,635	6,635	0	0	0
B4031205	BENSENVILLE	IL		05/30/2014		270,020	0	0	0	0	0	0	1,459	1,459	0	0	0
A9092502	BOLINGBROOK	IL		12/15/2009		1,640,315	0	0	0	0	0	0	14,780	14,780	0	0	0
B4031203 B5022712	BOURBONNAIS	L		06/10/2014		498,358	0	0	0	0	0	0	2,725	2,725	0	0	0
A2062602	BRIDGEVIEW	الــــــــــــــــــــــــــــــــــــ		05/07/2015		426,291		0	0	0	0	0	463,640 10,346	463,640	0		0
B2090501	BUFFALO GROVE	II	-	11/28/2012		972,367	٥	0	0	0	0	0			0	0	0
B4011401	CALUMET CITY	iL		03/11/2014		1,060,286	0	0	0	0	0	0	6,213	6,213	0	0	0
A7030201	CHAMPA I GN	IL		08/27/2007		1,505,097	0	0	0	0	0	0	12,167	12,167	0	0	0
A7040608	CHAMPAIGN	IL		06/18/2007		442,495	0	0	0	0	0	0	2,445	2,445	0	0	0
A7040609	CHAMPA I GN	ļ		06/18/2007		303,510	0	0	0	0	0	0	1,543	1,543	0	0	0
A4051004 A2091001	CHANNAHONCHI CAGO	L		12/31/2006		516,044 648,508	0	0	0	0	0	0	25,366 11,605	25,366 11,605	0	0	0
A2121703	CHICAGO	الــــــــــــــــــــــــــــــــــــ		02/28/2003				0	0	0	0	0	9,547	9.547	0	0	0
A5101001	CHICAGO	II		12/31/2006		326,439	٥	0	0	0	0	0	5,347	5,347	0	0	0
A7022807	CHICAGO	ĬĹ		05/24/2007		532,644	0	0	0	0	0	0	4,428	4,428	0	0	0
A7022808	CHICAGO	IL		05/24/2007		1, 171, 828	0	0	0	0	0	0	9,742	9,742	0	0	0
A7030703	CHICAGO	IL	-}	05/29/2007	ļ	1,739,209	0	0	0	0	0	0	14,743	14,743	0	0	0
A8022107	CHICAGO	ļ	-}	05/19/2008		2,994,036	0	ļ0	0	0	ļ0	0	14,610	14,610	0	0	0
A8071805 A9061701	CHICAGO	IL	-	09/17/2008		170,566 370,443	0		0	0	<u>0</u>	0	1,384 2,563	1,384 2,563	0	0	0
A90617013	CHICAGO	II	·	09/03/2009			0 n	n	n	n	n	n	2,563 5,700		n	n	n
B0051204	CHICAGO	IL	<u> </u>	09/29/2010		545,815	0	0	0	0	0	0	5, 174	5,174	0	0	0
B0060404	CHICAGO	 L		08/19/2010		1,026,369	0	0	0	0	0	0	6,285	6,285	0	0	0
B0060802	CHICAGO	IL		09/30/2010		992,415	0	0	0	0	0	0	9,003	9,003	0	0	0
B1011401	CHICAGO	ļ	-}	03/31/2011	ļ	1,070,927	0	0	0	0	0	0	9,997	9,997	0	0	0
B1030107	CHICAGO	ļ	-}	05/12/2011	}	1,501,379	0	ļō	ļ0	ļō	} <u>0</u>	0	8,231		0	ļō	ļ0
B1041202 B1041303	CHICAGO	IL	-	06/30/201107/21/2011		1,446,323 675,595	0		0	0	<u>0</u>	0	7,871 3,892	7,871 3,892	0	0	0
B1041303	CHICAGO	L	·	07/29/2011			u	n	0 n	0 n	n	0		1,948	u	n	0
B1061604	CHICAGO	IL	. t	08/11/2011		1,941,537	o	0	0	0	n	0	11,463	1,463	n	n	0
B1061605	CHICAGO	liL		08/11/2011		1,983,727	0	0	0	0	0	0	11,714	11,714	0	0	0
B1061606	CHICAGO	IL		08/11/2011		867,551	0	0	0	0	0	0	5, 122	5, 122	0	0	0
B1070607	CHICAGO	IL	.	01/31/2012		1,019,446	0	0	0	0	0	0	6, 109	6, 109	0	0	0
B1070608	CHICAGO	ļ	-}	12/14/2011		582,775	0	ļ0	ļ0	ļ <u>0</u>	ļ0	0	3,350	3,350	0	ļ <u>0</u>	ļ0
B1070609	CHICAGO	L		12/14/2011		534,204	0	0	0	0	·0	0	3,072	3,072	0	0	0

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1082604	CHICAGO	IL	. 	09/28/2011		1,208,059	0	0	0	0	0	0	7 , 199	7, 199 20, 082	0	0	0
B2012704	CHICAGO	ļ	·	04/19/2012		3,361,696	0	0	0	0	0	0	20,082	20,082	0	0	0
B2031204 B2032302	CHICAGO	ļ	·	06/21/2012		1,577,290 814,182	0	0	0	0	0		9,612 7,280	9,612 7,280	0	0	0
B2060101	CHICAGO			07/26/2012			0	0	0	0	0	0	5,580	5,580	0 n	0	0
B2061805	CHICAGO	IL		09/14/2012		1,023,727	0	0	0	0	0	0	6.125	6.125	0	0	0
B2062901	CHICAGO	IL		07/31/2012		2,646,675	0	(698)	0	0	(698)0	11,566	11,566	0	0	0
B2071203	CHICAGO	IL		08/17/2012		761,371	0	0	0	0	0	0	6, 170	6, 170	0	0	0
B2111401	CHICAGO	IL	. .	12/31/2012		685 , 120	0	0	0	0	0	0	4,024	4,024	0	0	0
B2111402	CHICAGO	ļ	-	12/31/2012		373,392		ō	0	<u>0</u>	}ō	}ō	2, 193	2, 193	0	0	0
B2111403 B2111404	CHICAGO	L	·	12/31/2012 12/31/2012		721,719 786,719	0	0	0	0	0	0	4,382 4,776	4,382 4,776	0	0	0
B3061209	CHICAGO	IL	·	11/26/2013	<u> </u>	606,836	u	0			\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	ļ0	4,776	4,776	U		U
B3081502	CHICAGO	iL		10/30/2013		360,698	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	2,174	2,174	0	0	0
B3103012	CHICAGO	ΙĹ		01/23/2014		841,576	0	0	0	0	0	0	4,653	4,653	0	0	0
B4031202	CHICAGO	IL		06/10/2014		343,294	0	0	0	0	0	0	1,944	1,944	0	0	0
B5022502	CHICAGO	ļ	· 	05/11/2015		0	0	0	0	0	0	0	276,800	276,800	0	0	0
A8011002	CRYSTAL LAKE	!L		03/31/2008		314,867	0	0	0	0	0	0	2,322	2,322	0	0	0
B1032404 B3061201	DOWNERS GROVE	!L	·	06/13/2011		902,168 802,162	0	0	0	0	0	0	5,399	5,399 4,647	0	0	0
B0011201	ELGIN	li		08/29/2013		1,092,333	٥٥		0		0		4,647	8,668	0	0	0
A9101302	ELMHURST	II		12/29/2009		2,414,728	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0		28.772	0	0	0
B2060402	ELMHURST	iL		08/22/2012		2,501,498	0	0	0	0	0	0	16,066	16,066	0	0	0
B1041106	FOX RIVER GROVE	IL		06/10/2011		1,331,990	0	0	0	0	0	0	7,485	7,485	0	0	0
B1041508	FRANKFORT	IL		08/25/2011		590,899	0	0	0	0	0	0	3,489	3,489	0	0	0
A8010802	GALESBURG	IL	. 	03/13/2008		168,266	0	0	0	0	0	0	1,257	1,257	0	0	0
A9071401 B1082207	GENEVAGENEVA	ļ	·	09/30/2009		1,382,085	0	0	0	0	0	0	23,696	23,696	0	0	0
B2091801	GLENVIEW		·	06/29/2012		124,575 927,776	٥٥	0	0	0	0		612 5,986	612 5,986	0	0	0
B3061210	HARWOOD HEIGHTS	II		11/26/2013		553,438	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	4,334	4,334	0	0	0
B0011202	HINSDALE	iL		03/26/2010		524,472	0	0	0	0	0	0	3,092	3,092	0	0	0
A9042708	HOFFMAN ESTATES	IL		07/16/2009		1,013,919	0	0	0	0	0	0	7,941		0	0	0
B4021801	HOFFMAN ESTATES	IL		05/15/2014		1,362,455	0	0	0	0	0	0	7,491		0	0	0
A4032504	HOMEWOOD	<u> </u> L		12/31/2006		263,605	0	0	0	0	0	0	1,600	1,600	0	0	0
B1070610	HOMEWOOD	L	· · · · · · · · · · · · · · · · · · ·	12/14/2011 04/26/2012		854,736 1,082,316	0	0	0	0	0	0	4,914	4,914 9,243	0	0	0
A7060806	LAKE IN THE HILLS	l		04/26/2012		621,977	 0	0	0	0	0	0	9,243 4.031	9,243 4,031	0	0	0
B2012705	LOMBARD	li		04/13/2012		799,641	٥٥	0	0	0	0	0	7,342	7,342	0	0	0
B2012706	LOMBARD	iL		04/13/2012		306,246	0	0	0	0	0	0	2,812	2,812	0	0	0
B0052101	LOVES PARK	IL		07/21/2010		173, 156	0	0	0	0	0	0	991	991	0	0	0
A9030413	MACHESNEY PARK	<u> </u>	· 	04/29/2009		410,402	0	0	0	0	0	0	2,667	2,667	0	0	0
B2110725	MARKHAM	ļ	-	02/26/2013		730,916	0	0	0	0	ļ0	ļ0	10 , 176	10,176	0	0	0
B1031606 B1070605	MUNDELEIN	IL	·	06/28/201101/31/2012		1,403,432 854,159	0	0	0	0	<u>0</u>	0	8,011 3,478	8,011 3,478	0	0	0
A7062801	NAPERVILLE	IL	· · · · · · · · · · · · · · · · · · ·	01/31/2012		245,590	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	1,827	1,827	0	0	0
B4021303	NAPERVILLE	IL		05/22/2014		486,309	0	0	0	0	0	0	5,657	5,657	0	0	0
B1061603	NILES	IL		08/11/2011		844, 120	0	0	0	0	0	0	4,986	4,986	0	0	0
B1070606	NILES	IL		01/31/2012		892,015	0	0	0	0	0	0	5,346	5,346	0	0	0
B1110804	NILES	ļ	· 	04/20/2012		590,835	0	0	0	0	0	ļ0	3,529	3,529	0	0	0
A8031008 B2061807	NORMAL	ļ		06/20/2008		981,481	0	ļ0	0	0	·0	} <u>0</u>	7,263		0	0	ļ0
B2012402	NORTHFIELD	II	·	12/27/201203/15/2012			0 n	0	0	0	0 n	ļ0	3,934		0	0	0
A5111002	OAKBROOK TERRACE	IL	· · · · · · · · · · · · · · · · · · ·	03/13/2012		507,061	 0	0	0	0	0	0	6,417	6,417	0	0	0
B3101602	O'FALLON	IL		01/13/2014		664,956	0	0	0	0	0	0	6,311	6,311	0	0	0
B1022406	ORLAND PARK	IL		05/31/2011		1,478,699	0	0	0	0	0	0	11, 175	11 , 175	0	0	0
B2070205	OSWEGO	IL		09/05/2012		602,444	0	0	0	0	0	0	4,037	4,037	0	0	0
B5011307	OSWEGO	ļ	·	04/16/2015		0	0	0	0	0	0	ļ0	2,502,500	2,502,500	0	0	0
A1091701 B1022304	PALATINE	ļ		01/04/2002	····	404,821		ļō	0	0	·0	ļō	7,832	7,832	0	0	ļō
B1022304	PLAINFIELD	l	·	05/31/2011	l	975,906	 n	0	0	0	0	10	5,349	5,349	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans	is DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3]		Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	Recorded			Current				Recorded				
						vestment			Year's Other		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
															Gain	Gain	Gain
				Б.		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0			
		_	Loan	Date		Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3071104	ROCK ISLAND	IL		09/18/2013		455,401	0	0	0	0	0	0	7 ,248		0	0	0
A5091501	ROCKFORD	ļ		12/31/2006		135,000	0	0	0	0	0	0	4,400	4,400	0	0	0
A9030414	ROCKFORD	ļ		04/29/2009		399,011	0	0	0	0	0	0	2,593	2,593	0	0	0
B0090208	ROLLING MEADOWS	<u> -</u>		12/13/2010		740,992	0	0	0	0	0	0	4,345	4,345	0	0	0
B3080701	SOUTH HOLLAND	IL		05/29/2014		943,439 . 124,326 .		0	0	0	0	0	6,568 737	6,568 737	0	0	0
A7013006	SPRINGFIELD			04/13/2007		333,374	 0	0	0	o	0	0	2,646	2,646	0		0
B3022202	TINLEY PARK	II		04/17/2013		1, 118, 544	٥	o		n	0	0	6.522	6.522		٥	n
A6030709	VILLA PARK	II		12/31/2006		388 , 152	0	0	0	0	0	0	3,407	3.407	0	0	0
B0040702	WAUKEGAN	IL	L	06/21/2010		4,568,863	0	0	0	0	0	0	26,315	26,315	0	0	0
B0071208	WEST CHICAGO	IL		10/29/2010		482,985	0	0	0	0	0	0	3,006	3,006	0	0	0
A5021802	YORKVILLE	ļIĻ		05/06/2005		523,177	0	0	0	0	0	0	9,317	9,317	0	0	0
A8012306	ANGOLA	IN	ļ	03/05/2008		145,488	0	0	0	0	0	0	1, 101	1 , 101	0	0	0
A3061601	AVON	IN		09/10/2003		757,210	0	0	0	0	0	0	3,712	3,712	0	0	0
A3090401	AVON	IN		12/09/2003		1,044,958	0	0	0	0	0	0	4,535	4,535	0	0	0
	BATESVILLE	IN	ļ	12/31/2006		112,606	0	0	0	0	0	0	2,038	2,038	0	0	ļ0
	BATESVILLE	IIN		03/26/2007		491,260	0		0	ļ0	ļ0	ļ0	4,334	4,334	0	<u>0</u>	}ō
A2010204	BEECH GROVE	IN		03/25/2002		622,800	0	0	0	0	0	0	13, 192	13, 192	0	0	0
B3122606	BLUFFTONBROWNSBURG	IN		04/21/201405/22/2003		755,894 395,527	0	0	0	0	0	0	4,034 8,942	4,034 8,942	0	0	0
B0062506	BROWNSBURG	IN.	·	05/22/2003		2,098,525		0			0	J0	8,942		0	٠	
A6082802	CARMEL	IN	<u> </u>	10/10/2006		1,561,079	 n	n	n	n	n	n	12,846	12,846	n	 n	n
A8080804	CHESTERFIELD	IN		10/28/2008		505,743	 0	n	n	n	n	n	3,257	3,257	n	0 N	n
A7031903	CLARKSVILLE	IN		06/14/2007		180,303	 0	0	0	0	0	0	2,438	2,438	0		0
B3070906	COLUMBUS	IN		09/30/2013		1, 115, 132	0	0	0	0	0	0	8,856		0	0	0
A8012104	CROWN POINT	IN		04/15/2008		312,715	0	0		0	0	0	2,349	2,349	0	0	0
B0070702	EVANSVILLE	IN		09/29/2010		684 , 173	0	0	0	0	0	0	4, 160	4,160	0	0	0
B3121002	EVANSVILLE	IN		03/03/2014		1,473,356	0	0	0	0	0	0	11,225	11,225	0	0	0
B1091903	FISHERS	IN	ļ	12/15/2011	ļ	957,000	0	0	0	0	0	0	6,958	6,958	0	0	0
B3030502	FISHERS	IN		05/28/2013		403,089	0	0	0	0	0	0	5,040	5,040	0	0	0
A5072805	FORT WAYNE	IN		09/28/2005		183,757	0	0	0	ļ0	0		3, 142	3,142	0	0	ō
A7011905	FORT WAYNE	IN	·	03/30/2007		429,001	0	<u>0</u>	0	0	0	0	3,434	3,434	0	0	}0
B0082504	FORT WAYNE		<u> </u>	11/30/2010	 	2,433,866 181,696	0	0	0	0	ļ0	0	14,816	14,816	0	0	0
B4041103	GARY	I N	·	02/1//2005		790,212	 n	0	0	U	0	0	4.530		0	٠	0 n
A2081501	GREENDALE	IN	·	12/31/2006		241,331	 n	n	n	n	n	n	4,366	4,366	n	0 n	n
A1121301	GREENF I ELD	IN	<u> </u>	04/03/2002		1,624,797	 0	0	0	0	0	0	34,417	34,417	0		0
A7082704	GREENSBURG	IN		11/20/2007		470,606		0	0	0	0	0	3,535		0	n	n
B4052801	GREENWOOD	IN.		10/24/2014		320,237	0	0	0	0	0	0	1,871	1,871	0	0	0
B3122003	HAMMOND	IN	ļ	04/08/2014		817,946	0	0	0	0	0	0	4,767	4,767	0	0	0
A2010203	INDIANAPOLIS	IN	ļ	04/03/2002		550,353	0	0	0	0	0	0	11,660	11,660	0	0	0
A2081606	INDIANAPOLIS	IN	ļ	11/26/2002	ļ	1,261,785	0	0	0	0	0	0	22,832	22,832	0	0	0
A4112901	INDIANAPOLIS	IN		02/17/2005		285,961	0	0	0	o	0	0	5,137	5, 137	0	0	0
A5070102	INDIANAPOLIS	IN		09/01/2005		274,339	0	0	0	ļ0	0	0	2,778	2,778	0	0	ō
A6013002	INDIANAPOLIS	IN.	}	12/31/2006		236,653	0	ļō	0	0	0	ļ0	2,143	2,143	0	0	}ō
A6102401A7102401	INDIANAPOLIS	IIN.	<u> </u>	12/14/2006	 	692,101 . 431,113 .	0	0	0	0	ļ0	ļ0	5,742 3,171	5,742 3,171	0	0	ļ0
A7 10240 1 A8031006	INDIANAPOLIS	IN.		12/20/2007		431,113	 n	0	0	0 ^	0	0	3, 171	3, 171	0	٠٥	0 n
A8031007	INDIANAPOLIS	IN		06/20/2008		884,200	 0	n	n	n	n	n	6,544	6,544	n	0 N	n
A8090802	INDIANAPOLIS	IN		11/05/2008		525,456	n	n	n	n	n	n	4,395	4,395	n	n	n
B0111502	INDIANAPOLIS	IN	[02/23/2011		566,782	0	0	0	0	0	0	3,433	3,433	0	0	0
B1030804	INDIANAPOLIS	IN		04/29/2011		1,551,075	0	0	0	0	0	0	11,806	11,806	0	0	0
B1071104	INDIANAPOLIS	IN		09/15/2011		623,654	0	0	0	0	0	0	3,835	3,835	0	0	0
B1122005	INDIANAPOLIS	IN	ļ	03/01/2012	ļ	1,357,450	0	0	0	0	0	0	8,031	8,031	0	0	0
B2103111	INDIANAPOLIS	IN		01/16/2013		641,281	0	0	0	0	0	0	3,871	3,871	0	0	0
B2110705	INDIANAPOLIS	IN		12/28/2012		1,573,962	0	0	0	0	0	0	21,911	21,911	0	0	0
B3032602	INDIANAPOLIS	IN	ļ	06/25/2013		1,320,492	0	0	0	0	0	0	10,989	10,989	0	0	0
B3052001	INDIANAPOLIS	IN	}	09/13/2013		307,564	0	ļ0	0	ļ0	0	ļ0	2,161	2,161	0	0	ļ0
B3100801	INDIANAPOLIS	IN		12/13/2013		576,318	0	0	0	ļ0	ļ0	ļ0	3,150	3, 150	0	0	ļō
B3112101	INDIANAPOLIS	IN		01/17/2014		561,047	0	L0	L0	L0	0	0	3. 103	3. 103	L0	L	L0

				Showing A	All Mortgage Loa	ıns DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4050504	INDIANAPOLIS	IN		07/17/2014		1, 107, 322	0	0	0	0	0	0	5,912	5,912	0	0	0
B5030402	INDIANAPOLIS	IN		05/21/2015		0	0	0	0	0	0	0	380,600	380,600	0	0	0
B1022805	JEFFERSONVILLE	IN	·	05/09/2011		319,414	0	0	0	0	0	0	1,723	1,723	0	0	0
A8082602A7091002	LAWRENCELEBANON	IN IN		10/30/2008		2,722,137 275,563		0	0	0	0	0	22,040	22,040	0	0	0
B5040304	MISHAWAKA	IN		05/29/2015		0	0	0	0	0	0	0	657 , 400	657 . 400	0	0	0
B4082801	MOORESVILLE	IN		10/09/2014		232,079	0	0	0	0	0	0	1,286	1,286	0	0	0
A8092303	MUNCIE	IN		11/21/2008		1,515,693	0	0	0	0	0	0	10,092	10,092	0	0	0
W4060501	PENDLETON	IN		07/22/2014		2,974,213	0	0	0	0	0	0	19,991	19,991	0	0	0
B2041210	RUSHVILLE	IN		08/29/2012		344,310 .	0	ļ	0	<u>0</u>	}ō	0	4,840	4,840	0	0	0
B1092701	SOUTH BEND	IN.		12/13/2011 12/28/2012		578,4031,178,048	0	0	0	0	0	0	3,325 16,398	3,325 16,398	0	0	0
A7083104	TERRE HAUTE	IN	·	12/04/2007	<u> </u>	769,351	 n	n	n	n	n	0	18,550	18,550	n	n	0
A2010202	ZIONSVILLE	IN	<u> </u>	04/05/2002		873,968	0	0	0	0	0	0	18,513	18,513	0	0	0
B2022101	EL DORADO	KS		05/07/2012		651,650	0	0	0	0	0	0	9,412	9,412	0	0	0
B0062202	FAIRWAY	KS		08/31/2010	ļ	636,559	0	0	0	0	0	0	6,562	6,562	0	0	0
A6032707	KANSAS CITY	KS		12/31/2006		76,262	0	0	0	0	0	0	2,381	2,381	0	0	0
B2110720	KANSAS CITY	KS		12/28/2012		1,022,268	0	0	0	0	0	0	14,230	14,230	0	0	0
A7100201B3042401	LANSING LEAWOOD	KSKS		12/13/2007 06/28/2013		356,317 995,713	0	0	0	0	0	0	2,621 13,890	2,621 13,890	0	0	0
A3092201	LENEXA	KS		12/16/2003		465,506	٥٥	0	0	0	0	0	25,519	25,519	0 n	0	0
A3092202	LENEXA	KS.		12/31/2006		195,499	0	0	0	0	0	0	10,714	10,714	0	0	0
B1030303	LENEXA	KS		05/17/2011		780,278	0	0	0	0	0	0	4,774	4,774	0	0	0
A4042701	MERRIAM	KS		07/21/2004		370 , 100	0	0	0	0	0	0	17,581	17,581	0	0	0
A5021801	OLATHE	KS		05/13/2005		245,408	0	0	0	0	0	0	9,758	9,758	0	0	0
A6042501	OLATHE	KSKS.		12/31/2006		297,233	0	0	0	0	0	0	2,567	2,567	0	0	0
A8011802	OLATHE			02/27/2008		1,981,869 . 718,425		0	0	0	0	0	27,830 6.377	27,830 6,377	0	0	0
B3082901	OLATHE	KS KS		11/20/2013		957,778	٥	0	0	0	0	0	4,910	4,910	0	0	0
B3102901	OLATHE	KS.		01/21/2014		602,124	0	0	0	0	0	0	3,630	3,630	0	0	0
B3102902	OLATHE	KS		01/21/2014		1,120,233	0	0	0	0	0	0	6,753	6,753	0	0	0
A2011806	OVERLAND PARK	KS		03/28/2002		120,037	0	0	0	0	0	0	12,103	12,103	0	0	0
A5081702	OVERLAND PARK	KS		10/27/2005		502,013	0	0	0	0	0	0	2,846	2,846	0	0	0
B1013102 A4092703	SHAWNEE	KSKS		03/17/2011			0	0	0	0	0	0	5, 159 20,819	5, 159 20, 819	0	0	0
B0041901	WICHITA	KS.		06/30/2010		4,596,930	 0	0	0		0	0	18, 183	18, 183	0	0	0
B4061115	ALMO	KY		08/14/2014		318,077	0	0	0	0	0	0	3,792	3,792	0	0	0
B4061116	BARDWELL	КҮ		08/21/2014		263,532	0	0	0	0	0	0	3,142	3,142	0	0	0
B4061146	BEAVER DAM	KY		08/21/2014		415,552	0	0	0	0	0	0	4,954	4,954	0	0	0
B4061117	BOSTON	KY		08/28/2014		174,667	0	0	0		ļō	0	2,082	2,082	0	0	0
A6032906 B4061147	BOWLING GREEN	KYKY	·}	12/31/2006 08/12/2014	<u> </u>	476,218 _ 466,855 _	0	ļ0	0	0	·0	0	4,311 5,565	4,311 5,565	0	0	0
A5060301	BURLING GHEEN	KY	·	10/17/2005		681,250	 n	n	n	n	n	n	9,094		n	n	n
B4061169	CADIZ	KY.		10/30/2014		647,267	0	0	0	0	0	0			0	0	0
B4061170	CADIZ	КҮ	. .	10/30/2014		416,503	0	0	0	0	0	0	4,887	4,887	0	0	0
B4061118	CAVE CITY	KY	· 	08/12/2014		260 , 468	0	0	0	0	0	0	3, 105	3, 105	0	0	0
B4061125	CAVE CITY	KY		08/21/2014		297,556	0	0	0	0	0	0	3,547	3,547	0	0	0
B4061119 B4012103	COLUMBIA	КҮ КҮ	· 	08/28/201404/23/2014		333,469569,440	0	0	0	0	0	0	3,975	3,975 3,039	0	0	0
A2081505	DRY RIDGE	KY	·	11/26/2002		220,621	00	n	n	n	n	n	3,967	3,967	n	n	0
A8010801	ELIZABETHTOWN	KY		03/25/2008		528,620	0	0	0	0	0	0	12,065	12,065	0	0	0
B4061120	EMINENCE	KY		09/10/2014		195,055	0	0	0	0	0	0	2,307	2,307	0	0	0
A2091101	ERLANGER	KY		11/25/2002		399,694	0	0	0	0	0	0	9,775	9,775	0	0	0
A4033022	ERLANGER	КҮ		06/28/2004	ļ	238,390 .	0	0	0	0	ļ0	0	4,776	4,776	0	0	0
A7022001	ERLANGER	КүКҮ	· 	05/07/2007		234,297	0	ļ0	0	0	}0	0	6,301	6,301	0	0	0
A7022104 A7022105	ERLANGER	KYKY	·	05/21/200705/03/2007		387 , 102344 , 064	0 n		0	0	0 n	0	3,086	3,086 2,744	0	0	0
A8121016	FLORENCE	КҮ	· [03/30/2009		554,064	 n	n	n	n	n	n	5,388	5,388	n	n	n
A4040602	FORT MITCHELL	KY	[07/07/2004		429,316	0	0	0	0	0	0	8,492	8,492	0	0	0
A4032307	EODT WDIGHT	KV	1	06/19/2004	1	28/ 058		0	0	1	1	0	5 702	5 702	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loai	ns DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3			Be	ook Value/	8	9	10	11	12	13	Book Value/				
					F	Recorded			Current				Recorded				
					Ir	nvestment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A8022209	GEORGETOWN	KY	туре	05/14/2008	Date	608,323	(Decrease)	Accretion	necognized	Other	(0+3-10+11)	DOOK Value	4,417	4,417	ρισροσαι	ρισμοσαι	Disposai
B4061121	GLASGOW	КҮ		08/12/2014		323,207	0	0	0	0	0	0	3,853	3,853	0		0
B4061122	GRAND RIVERS	KYKY_		08/14/2014		189,988	0	0	0	0	0	0	2,265	2,265	0	0	0
B4061123	GREENSBURG	КҮ		08/21/2014		545,451	0	0	0	0	0	0	6,502	6.502	0	0	0
B4061110	HANSON	KY		08/14/2014		216 , 152	0	0	0	0	0	0	4,521	4,521	0	0	0
B4061145	HARDIN	KY		08/14/2014		374,510	0	0	0	0	0	0	4,465	4,465	0	0	0
B4061124	HAWESVILLE	KY		08/21/2014		189,988	0	0	0	0	0	0	2,265	2,265	0	0	0
B4061127	KEVIL	КҮ		08/14/2014		214,503	0	0	0	0	0	0	2,557	2,557	0	0	0
B4061128	LEITCHFIELD	KY		08/21/2014		266,775 .	0	<u>0</u>	0	ļ <u>0</u>	L0	ļ0	3, 180	3, 180	ļ0	0	ļ0
A9082101	LEXINGTON	KY KY	····	11/06/2009 _01/29/2004		678,093 . 380,484	0	0	0	ļō	ō	<u>0</u>	5,395 20,389	5,395 20,389	0	0	<u>0</u>
A3093002	LOUISVILLE	КҮ КҮ		12/31/2006		380,484	0	0	0	0	0	0	3,759		0	0	0
A6080201	LOUISVILLE	КҮКҮ.	l	12/31/2006	 	123,733	٥	0	⁰	0		0	1,800	1,800	u	۰	
B3042914	LOUISVILLE	KY		08/22/2013		1,754,040	 0	n	n	n	n	n	8.987		n	0 N	n
B3083003	LOUISVILLE	КҮ		11/22/2013		1,866,000	0	0	0	0	0	0	8,558		0	0	0
B4061151	LOUISVILLE	KYKY_		08/28/2014		231,387	0	0	0	0	0	0	2,758	2,758	0	0	0
B3093003	MADISONVILLE	КҮ		03/05/2014		574,584	0	0	0	0	0	0	4,146	4 , 146	0	0	0
B4061129	MAGNOL I A	КҮ		08/21/2014		266,775	0	0	0	0	0	0	3, 180	3, 180	0	0	0
B4061131	MAYFIELD	КҮ		08/14/2014		196,117	0	0	0	0	0	0	2,338	2,338	0	0	0
B4061132	MILTON	КҮ	ļ	08/28/2014	ļ	256,513	0	0	0	0	0	0	3,059	3,059	0	0	0
B1083104	OAK GROVE	КҮ	}	11/23/2011		1,609,919	0	ļ0	0	ļ <u>0</u>	ļ0	ļ0	8,791	8,791	ļ0	0	ļ0
B3121003 B4061111	OWENSBORO	KY KY		02/25/2014		538,825 .	0	0	0	<u>0</u>	0	ļ0	4,538	4,538	0	0	0
B4061111	OWENTON	КҮ КҮ		08/21/2014		264,470 372,603	0	0	0	0	0	0	5,530 3,558	5,530 3,558	0	0	0
B4061171	PADUCAH	KY	l	10/30/2014		422,443		0		0		0	4,005	4,005		U	U
B4061133	PEMBROKE	ΚΥ	<u> </u>	08/21/2014		162,409	 n	n	n	n	n	n	1.936	1,936	n	0 n	n
A7080306	PIKEVILLE	KY		10/22/2007		336,916	0	0	0	0	0	0	4,198	4, 198	0	0	0
A4091004	RADCLIFF	КҮ		12/10/2004		455,695	0	0	0	0	0	0	6,574	6,574	0	0	0
B4061134	RUSSELL SPRINGS	KY		08/28/2014		189,988	0	0	0	0	0	0	2,265	2,265	0	0	0
B4061135	SALEM	КҮ		08/14/2014		256,513	0	0	0	0	0	0	3,059	3,059	0	0	0
B4061136	SCOTTSVILLE	КҮ		08/12/2014		189,988 .	0	0	0	0	0	0	2,265	2,265	0	0	0
B4061137	SMITHS GROVE	KY		08/12/2014		199 , 182 .	0	0	0	ļ0	0	0	2,374	2,374	0	0	0
B4061138 B4061139	SPOTTSVILLESPRINGFIELD	KY	}	08/21/2014	 	302,686	0	ļ0	ļ0	ļ0	ļ0	ļ0	3,609 2,082	3,609 2,082	}0	0	}0
B4061139	SUMMERSVILLE	νγ	l	08/28/2014		1/4,667	0	0	0	0	0	0	2,082	2,082	0	0	0
B4061141	UNIONTOWN	Κλ ν.	·	08/21/2014		159,345	 n	n	n	n	n	n	1.899		n	0 n	n
B4061130	UTICA	ΚΥ		08/21/2014		292,426	0	0	0	0	0	0	3,486	3,486	0	0	0
B4061142	UTICA	КҮ		08/21/2014		343,728	0	0	0	0	0	0	4,098	4,098	0	0	0
A4032309	WALTON	КҮ		07/01/2004		659,766	0	0	0	0	0	0	13,200	13,200	0	0	0
B4061143	WILLISBURG	КҮ		08/28/2014		333,469	0	0	0	0	0	0	3,975	3,975	0	0	0
B4061144	WOODBURN	КҮ	ļ	08/21/2014	ļ	307,817	0	0	0	0	0	0	3,669	3,669	0	0	0
B0030502	BOSTON	MA		05/14/2010		1,321,565	0	L0	0	ļ <u>0</u>	L0	ļ0	7,904	7,904	ļ0	0	ļ0
A8012404 A5121504	BRIDGEWATER	MAMA	····	03/26/2008		156,300 . 548.844	0	0	0	ļ0	0	0	1, 153 8,655	1, 153 8,655	0	0	0
A2101102	CAMBRIDGE	MA		01/09/2003		548,844	 n	0 n	0	0 n	0 n	0	7.076	7,076	0	٠٥	0
A3052708	CHELMSFORD	MAMA	l	08/25/2003	<u> </u>	757 , 181	 n	0	0	n	n	0	16,751			۰۰	0
A7011705	CHELMSFORD		<u> </u>	04/09/2007		273, 392	 0	0	0	0	0	0	3,026	3.026	0	0	0
A5122801	DORCHESTER	MA.		12/31/2006		241,985	0	0	0	0	0	0	3,846	3,846	0	0	0
A5021702	HANOVER	MA		04/26/2005		710,610	0	0	0	0	0	0	10,313	10,313	0	0	0
	HOLYOKE	MA	ļ	12/31/2006	ļ	224,880	0	0	0	0	0	0	3,631	3,631	0	0	0
	HOLYOKE	MA	ļ	08/21/2006		327 , 122	0	0	0	0	0	0	4,832	4,832	0	0	0
A6113002	HYANNIS	MA		02/23/2007		489,345	0	0	0	0	0	0	4,045	4,045	0	0	0
A7082703	KINGSTON	MA	}	11/21/2007		279,515	0	ļ <u>0</u>	0	ļ0	0	ļ	3,540	3,540	ļ0	0	ļ0
A3042802	LYNN	ΜΑ	}	07/31/2003	 	939,934	0	ļō	}0	ļō	ļō	ļō	11,262	11,262	}0	0	ļ0
B0051008 A5061304	MIDDLEBORO	MA		07/28/2010		181,724 . 1,170,263	0	0	0	0	0	0	1,714 20,396	1,714	0	0	0
A8100101	NEW BEDFORD	MA	·	10/27/2008		1, 170,263	 n	n	n	n	n	n	3,051		n	0 n	n
B4022803	NORWELL	MA	<u> </u>	05/30/2014		1,008,418	 n	n	n	n	n	n	5,947	5,947	n	n	n
A5012502	PEABODY	MA		04/13/2005		720,504	0	0	0	0	0		7,046	7,046	0	0	0
A6070701	PLYMOUTH	MA		08/31/2006		711,318	0	0	0	0	0	0			0	0	0

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value		estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5092801	QUINCY	MA		12/31/2006		309,582	0	0	0	0	0	0	10,945	10,945	0	0	0
A6053102	SAGAMORE	MA		08/22/2006		477,658 612,487	0	0	0	0	0	0	6,898	6,898	0	0	0
A7073102	SALISBURY	MA	-	10/22/2007			0	0	0	0	0	0	4,636	4,636	0	0	0
A6011604	SANDWICH	MA		12/31/2006		216,753	0	0	0	0	0	0	3,385	3,385	0	0	0
A6031302 B2121202	SAUGUSSPRINGFIELD			12/13/2006		1,842,247 251,195		0	0	0	0	0	14,939	14,939	0	0	0
A4011403	STOUGHTON	MA MA		03/21/2013		696,431	0	0	0	0	0	0	14,077	14,077	0	0	0
B5010903	WEST YARMOUTH	MA		04/15/2015		0	0	0	0	0	0	0	900,000	900,000	0	0	0
A7011214	WORCESTER	MA		03/30/2007		299,515	0	0	0	0	0	0	2,426	2,426	0	0	0
B1062103	ABERDEEN	MD		09/23/2011		3,277,877	0	0	0	0	0	0	29, 190	29, 190	0	0	0
B2040908	ANNAPOLIS	MD	-}	08/21/2012		506,211	0	0	0	0	0	0	8,194	8,194	0	0	0
B3050301	ANNAPOLIS	MD	-}	07/18/2013	 	2,228,123	0	ļ0	0	0	·0	0	13,886	13,886	0	0	ļ0
B5021804	ANNAPOLIS	MDMD.	-	05/13/2015 06/27/2012	·		0	0	0	0	·0	0	346,000	346,000	0	0	0
A6040306	ASHTON	MDMD	·	06/27/2012		1,611,085	 n	n	n	0 n	0	0 n			0 n	n	0 n
A2081601	BALTIMORE	MD		10/31/2002		348,401	0	0	0	0	0	0	27,760	27,760	0	0	0
A3020401	BALTIMORE	MD		05/22/2003		446,030	0	0	0	0	0	0		7,356	0	0	0
A30204013	BALTIMORE	MD		09/23/2005		273,412	0	0	0	0	0	0	4,587	4,587	0	0	0
A4030514	BALTIMORE	MD	-	06/30/2004		787 , 427	0	0	0	0	0	0	38,849	38,849	0	0	0
A7082801	BALTIMORE	MD		12/07/2007		501,607	0	0	0	0	0	0	3,815	3,815	0	0	0
B1111601 B1122103	BALTIMORE	MD		01/30/2012		655,518 698,618		0	0	0	0	0	4,815 4,284	4,815 4,284	0	0	0
B1122104	BALTIMORE	MD		05/17/2012		193,067	0	0	0	0	0	0	1,185		0	0	0
B2052902	BALTIMORE	MD MD		06/27/2012		1,667,428	0	0	0	0	0	0	10,161	10,161	0	0	0
B2052903	BALTIMORE	MD		06/27/2012		563,319	0	0	0	0	0	0	3,433	3,433	0	0	0
B2052904	BALTIMORE	MD		06/27/2012		247 , 847	0	0	0	0	0	0	1,512	1,512	0	0	0
B2052905	BALTIMORE	MD		06/27/2012		715,405	0	0	0	0	0	0	4,361	4,361	0	0	0
B2121101	BALTIMORE	MD		02/12/2013		677,390	0	0	0	0	0	0	4,203	4,203	0	0	0
B2121705 B3082302	BALTIMOREBALTIMORE	MD	-	03/29/2013		2,850,620 1,907,376	0	0	0	0	0	0	17,578	17,578	0	0	0
B3093009	BALTIMORE	MD		11/26/2013		1,525,898	٥		0	0	0	0	9,460		0	0	0
B4050801	BALTIMORE	,MD		07/16/2014		1,327,724	0	0	0	0	0	0	7,881	7,881	0	0	0
B4072402	BALTIMORE	MD		09/29/2014		347,217	0	0	0	0	0	0	2,112	2,112	0	0	0
B4080602	BALTIMORE	MD		10/16/2014		3,017,034	0	0	0	0	0	0	16,708	16,708	0	0	0
B4081302	BALTIMORE	MD	-	10/01/2014		568,632	0	0	0	0	0	0	3,038	3,038	0	0	0
A4012901	BALTIMORE CITYBEL AIR	MDMD	-}	04/30/2004		310,366 371,496	0	0	0	0	0	0	6,691	6,691 8,354	0	0	0
A3052702	BEL AIR	MD MD	·	08/28/2003	<u> </u>	371,496	0	0	0	0	·0	0	8,354 8,620		0	0	0
A3052704	BEL AIR	MD	<u> </u>	08/28/2003		578 , 195	O	0	n	0	0	0	12,998	12,998	n	n	0
A3110501	BEL AIR	MD.		01/30/2004		820,946	0	0	0	0	0	0	16,994	16,994	0	0	0
A3110502	BEL AIR	MD		01/30/2004	ļ	775,763	0	0	0	0	0	0	16,058	16,058	0	0	0
A3110503	BEL AIR	MD	-	01/30/2004		366 , 441	0	0	0	0	0	0	7,588		0	0	0
A3110504	BEL AIR	MD		01/30/2004		696,312	0	0	0	0	}0	0	14,416	14,416	0	0	0
A3110505	BEL AIR	MD	-	01/30/2004		164,843 65,195	0	0	0	0	0	0	3,417 1,358	3,417 1,358	0	0	0
A3110508	BEL AIR	MD	· [01/30/2004	<u> </u>	1,078,992	0n	n	n	n	n	n	22,334	22,334	n	n	n
B1083101	BEL AIR	MD		12/13/2011		3,572,640	0	0	0	0	0	0	21,545	21,545	0	0	0
B3093006	BEL AIR	MD		12/26/2013			0	0	0	0	0	0	1,789	1,789	0	0	0
B2030901	BELCAMP	MD	.	06/22/2012		789,374	0	0	0	0	0	0	4,734	4,734	0	0	0
A5102801	BELTSVILLE	MD	-}	03/13/2006	<u> </u>	363,895	0	o	0	0	ļ0	0	5,614	5,614	0	0	0
A7100902	BELTSVILLE	MD	-}	11/30/2007		368,405 3,084,550	0	ō	0	0	} <u>0</u>	0	2,766	2,766	0	0	0
B2071702 B2041206	BELTSVILLE	MD		08/16/2012 07/31/2012		3,084,550 102,708	0	0	0	0	0	0	19,811 1,471	19,811 1,471	0	0	0
B4011505	CAMBRIDGE	MD	·	04/18/2014	<u> </u>	1,987,526	 n	n	n	0	n	0	23,307	23,307	n	n	n
B4040107	CAMBRIDGE	MD		06/27/2014		667,588	0	0	0	0	0	0	5, 193	5, 193	0	0	0
A7022601	COLMAR MANOR	MD		05/08/2007		461,451	0	0	0	0	0	0	3,633	3,633	0	0	0
B0071903	COLUMBIA	MD		09/23/2010		194 , 157	0	0	0	0	0	0	7,257	7,257	0	0	0
A3041102	CROFTON	MD	-}	06/02/2003	<u> </u>	612,162	0	o	0	0	ļ0	0	13,835	13,835	0	0	0
A6040309	DERWOOD	MD		06/08/2006		441,898	0	0	0	0	·0	0	13,680	13,680	0	0	0

SCHEDULE B - PART 3

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location	1	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3	1		E	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	O:h	04-4-											Disposal				
	City DISTRICT HEIGHTS	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value		eration	Disposal	Disposal	Disposal
B4031207 B1012007	DUNKIRK	MD		05/30/2014		1,059,894 1,860,704		0	0	0	0	0	5,724 10,847	5,724	0		0
B1062105	EDGEWOOD	MD.		09/23/2011		2,458,389	 0	0	0	0	0	0	21,894	21,894			0
A4030515	ELDERSBURG	MD		06/30/2004		533,219	٥	0		n	0	0	25,692	25.692		٥	n
B1101906	ELKRIDGE	MD		01/04/2012		3,228,957	0	0	0	0	0	0	28,032	28,032	0	0	0
B4121001	ELKTON	MD		02/13/2015		0	0	0	0	0	0	0	7,914		0	0	0
B2101813	ELLICOTT CITY	MD		12/13/2012		1,641,831	0	0	0	0	0	0	9,969	9,969	0	0	0
B2102402	ELLICOTT CITY	MD		12/18/2012		1,574,604	0	0	0	0	0	0	9,404	9,404	0	0	0
B2102403	ELLICOTT CITY	MD		12/18/2012		2,053,838	0	0	0	0	00	0	12,266	12,266	0	0	0
B2102403-1	ELLICOTT CITY	MD		11/18/2014		185,640	0	0	0	0	00	0	1,090	1,090	0	0	0
A6032908	GA I THERSBURG	MD		12/31/2006		267 , 745	0	0	0	ļ <u>0</u>	<u> </u>	0	4,007	4,007	0	0	ļ0
B2072003	GA I THERSBURG	MD	}	10/01/2012	 	721,575	0	0	0	} <u>0</u>		ļ0	10,170	10,170	0	0	}ō
B5032404	GA I THERSBURG	MD MD	·	05/28/2015			0	0	0	0	0	0	1,323,450 26,534	1,323,450 26,534	0	0	0
B3030120	GERMANTOWN	MD.		04/25/2011		4,513,292	 n	0	0	0 n		0		5,064	U	 n	0
A4030510	GLEN BURNIE	MD	l	06/30/2004		963,875	 n	n	n	n	,0 n	n			0 n	 n	n
A4122203	GLEN BURNIE	MD	ļ	03/18/2005		230 , 490	0	0	0	0	0	0	9.388	9.388	0	0	0
A9031701	GLEN BURNIE	MD		05/21/2009		1,595,240	0	0	0	0	0	0	9,715	9,715	0	0	0
B3022502	GLEN BURNIE	MD		04/12/2013		992,379	0	0	0	0	0	0	6,085	6,085	0	0	0
B3041203	GLEN BURNIE	MD		07/09/2013		3,053,811	0	0	0	0	0	0	18,095	18,095	0	0	0
A3031901	HAGERSTOWN	MD		06/04/2003		1,017,159	0	0	0	0	00	0	18,835	18,835	0	0	0
B3100901	HAGERSTOWN	MD		01/30/2014		1,684,737	0	0	0	0	00	0			0	0	0
B4021102	HAGERSTOWN	MD		06/02/2014		2,511,484	0	0	0	0	00	0	14,474	14,474	0	0	0
B4032503	HAGERSTOWN	MD		06/19/2014		1,011,206	0	0	0	0	0	0	5,828	5,828	0	0	0
B3082005	HALETHORPE	MD		10/15/2013		718,246 158,717	0	0	0	0	0	0	3,837 3,291	3,837 3,291	0	0	0
B3062006	HYATTSVILLE	MDMD		09/17/2013		2,204,183	 0	0	0	0	0	0	18,681	18,681	0		0
B2111901	JEFFERSON	MD.		01/29/2013		572,556		0	0	0	0	0	7,700	7,700	0		0
A1090601	LANDOVER	MD		12/13/2001		504.783	0	0	0	0	0	0	7.588	7,588	0	0	0
A10906013	LANDOVER	MD		02/28/2007		293,727	0	0	0	0	0	0	4,414	4,414	0	0	0
B3103109	LANDOVER HILLS	MD		02/20/2014		326,017	0	0	0	0	0	0	1,792	1,792	0	0	0
B2050208	LINTHICUM HEIGHTS	MD		06/20/2012		7,583,469	0	0	0	0	00	0	30,402	30,402	0	0	0
B1062104	LOTHIAN	MD		09/23/2011		5,244,603	0	0	0	0	00	0	46,705	46,705	0	0	0
B3010402	MILLERSVILE	MD		05/30/2013		883,699	0	0	0	0	00	0	11,686	11,686	0	0	0
A5112301	OCEAN CITY	MDMD		12/31/2006		349,130	0	0	0	0	0	0	15,748	15,748	0	0	0
A5112302	OLNEY	MD		12/31/2006 06/08/2006		296,731 266,654	 n	0 n	u	u		0	13,332 8,258	13,332 8,258	U	 n	0 n
A4030512	OWINGS MILL	MD.	<u> </u>	06/30/2004		984,458	 n	n	n	n	n	n	47.429	47,429	n	 n	n
A8022009	PASADENA	MD	L	05/07/2008		691.987	0	0	0	o) [0	0	5.160	5.160	0	0	0
A8022010	PASADENA	MD.		05/07/2008		813,085	0	0		0	0	0	6,063	6,063	0	0	0
A8080601	PASADENA	MD	ļ	09/26/2008		424,988	0	0	0	0	0	0	4,817	4,817	0	0	0
B3030119	PIKESVILLE	MD		04/10/2013		402,538	0	0	0	0	00	0	2,270	2,270	0	0	0
B3062507	PIKESVILLE	MD	ļ	08/30/2013		1,064,105	0	0	0	0	0	0	6, 164	6, 164	0	0	0
A4030513	RANDALLSTOWN	MD		06/30/2004		970 , 112	ō	0	0	ļ0	·0	0	46,849	46,849	0	0	0
A5061402	RANDALLSTOWN	MD	}	09/08/2005	 	636,986	0	ļ0	ļ0	ļ0	0	ļ0	6,378	6,378	0	0	ļ0
A4030511 A7042304	ROCKVILLE	MD		06/30/2004		1,312,551 293,960	0	0	0	0	0	0	63,241	63,241	0	0	0
B1100101	ROCKVILLE	MD.		01/24/2012		293,960	 n	n	n	n	n	n	4,696 د		0 n	 n	n
B1102002	ROCKVILLE	MD		01/24/2012			o	0	0	0	0	0	7,630	7,630	0	0	0
B3012805	ROCKVILLE	MD		03/28/2013		376,472	0	0	0	0	0	0	3,280	3,280	0	0	0
B4120202	TIMONIUM	MD		05/08/2015		0	0	0	0	0	00	0	2,398,500	2,398,500	0	0	0
A4052112	TOWSON	MD		08/18/2004		423,979	0	0	0	0	0	0	19,583	19,583	0	0	0
B3101401	TOWSON	MD		12/30/2013		2,261,463	0	0	0	0	00	0	13,942	13,942	0	0	0
B5012703	TOWSON	MD	ļ	04/22/2015		0	0	0	0	0	0	0	583,775	583,775	0	0	0
A3070101	WALDORF	MD		12/31/2006		986,081	0	0	0	ļ0	·0	0	17,968	17,968	0	0	ļ0
B4091905	WALDORF	MD.		12/30/2014		3,650,000 410,544	0	0	0	}0	. 0	0	9,872	9,872 12.712	0	0	0
B4092304	WINDSOR MILL	MDMD	}	06/08/2006		2,655,000	0	0	0	0	0	0	12,712 14,621	12,712	0	0	0
A6051901	BIDDEFORD	ME	l	08/08/2006	<u> </u>	2,655,000	 n	n	U	U	,0 n	0	6,911	6,911	U	 n	U
A6121305	BIDDEFORD	ME		03/12/2007		765,872	00	n	n	n	0	n	6.357	6.357	n	 n	n

SCHEDULE B - PART 3

					All Mortgage Lo	ans DISPOS	SED, Transf						•				
1	Location		4	5	6	7		Change	e in Book Value	/Recorded Inv	restment		14	15	16	17	18
	2	3]			Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
															Gain	Gain	Gain
				Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0			
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8050902	BINGHAM	ME		07/31/2008		116,650	0	0	0	0	0	0	2,558	2,558	0	0	0
A7052504	BREWER	ME		08/15/2007		179,870	0	0	0	0	0	0	1,401	1,401	0	0	0
A6100604	LEWISTON	ME		04/30/2007		1,884,437	0	0	0	0	0	0	25,944	25,944	0	0	0
A8050901	LEWISTON	ME ME		07/31/2008		147 , 853 169 , 685	0	0	0	0	0	0	3,240	3,240	0	0	0
A0033003	PORTLAND	MEME		05/31/2008		169,685		0	0	0	0	0	3,720 14,146	3,720 14,146	0	0	0
A2051601	PORTLAND	ME		09/03/2002		1,620,155	 0	0	0	o	0	0		32, 170			0
A6032202	PORTLAND	MF		12/31/2006		153.405	٥	o		n	0	0	1.367	1,367		٥	n
A6062102	PORTLAND	ME		09/15/2006		520,222	0	0	0	0	0	0	4,266	4,266	0	0	0
A6090806	PORTLAND	ME.		12/21/2006		514,775	0	0	0		0	0	5,734	5,734	0	0	0
A6120804	PORTLAND	ME		03/21/2007		493,574	0	0	0	0	0	0	4,096	4,096	0	0	0
A7041001	PORTLAND	ME	ļ	07/10/2007	L	351,876	0	0	0	0	0	0	3,756	3,756	0	0	0
A7092801	PORTLAND	ME		01/18/2008		262,502	0	0	0	0	0	0	1,940	1,940	0	0	0
A3061301	SACO	ME		12/31/2006		68,605	0	0	0	0	0	0	20,546	20,546	0	0	0
A4031207	SACO	ME	ļ	06/14/2004		511,115	0	o	0	o	o	0	7,944	7,944	0	0	0
A4031208	SACO	ME	}	06/14/2004		575,436	0	0	0	ļ0	ļ0	0	8,944	8,944	0	0	ļ0
A4120201	SACO	ME	}	02/28/2005	 	598,722	0	ļ0	0	ļ0	ļ0	ļ0	10,616	10,616	0	0	}0
A6100204	SANFORD	ME		12/15/2006		383,397 712,046	0	0	0	0	0	0	3,219 5,978	3,219 5,978	0	0	0
A6031503	SCARBOROUGH	MEMF		06/06/2006			 n	0 n	0	0 n	0	0	5,978 8,245	5,978 8,245	0	٠٥	0
A8030603	SCARBOROUGH	MEME	l	06/06/2008	·	648,673	 n	0	0	n	n	0		4,867	U	۰۰	0
A5041103	SOUTH PORTLAND	ME	·	06/17/2005		397,213	 n	n	n	n	n	n	3.960	3,960	n	0 N	n
A7062902	WATERVILLE	ME		11/09/2007		265,775	0	0	0	o	0	0	3,309	3,309	0	0	n
A8050904	ANN ARBOR	MI		07/14/2008		398,537	0	0	0		0		1,756	1,756	0	0	0
B1021101	ANN ARBOR	MI		06/15/2011		1,007,951	0	0	0	0	0	0	8,278	8,278	0	0	0
A1032706	AUBURN HILLS	MI		06/12/2001		872, 157	0	0	0	0	0	0	38,319	38,319	0	0	0
A7052105	AUBURN HILLS	MI		08/13/2007		594,414	0	0	0	0	0	0	4,687	4,687	0	0	0
A8081802	AUBURN HILLS	MI	ļ	11/19/2008	ļ	892,892	0	0	0	0	0	0	6,901	6,901	0	0	0
A9031304	AUBURN HILLS	MI	}	04/30/2009		338 , 117	0	ļ	0	ļ	ļ0	ļ0	2,775	2,775	0	0	ļ0
B2061501	AUBURN HILLS	MI	}	08/07/2012		1,469,390	0	ō	0	ļō	ļō	ļō			0	0	}0
B1090203	BELDING	МI		10/28/2011 12/19/2014		1,238,812 1,575,000	0	0	0	0	0	0	10,442 5,904	10,442 5,904	0	0	0
A8082001	BIRMINGHAM	MI	·	11/03/2008		738,553	 n	0		U	0	0	4,919	4,919	u	۰	0
B1071502	BIRMINGHAM	MI	<u> </u>	09/28/2011		619,298	 n	n	n	n	n	n	5,201	5,201	n	n	n
B2041702	BIRMINGHAM	MI		05/30/2012		1,015,732	 0	0	0	0	0	0	7.999		0		0
B2080604	BIRMINGHAM	MI		01/30/2013		311,759	0	0	0	0	0	0	4,266	4,266	0	0	0
B3030103	BIRMINGHAM	MI		06/25/2013		687,029	0	0	0	0	0	0	5,573	5,573	0	0	0
B3072501	BIRMINGHAM	MI	ļ	10/01/2013		641,797	0	0	0	0	0	0	4,609	4,609	0	0	0
A2101702	BLOOMFIELD	MI		01/23/2003		228,991	0	0	0	0	0	0	16,601	16,601	0	0	0
A8030609	BRIGHTON	MI	ļ	06/05/2008		270 , 117	0	0	0	0	0	0	1,999	1,999	0	0	0
B1022203	BRIGHTON	MI	}	05/10/2011	}	1,270,739	0	0	0	ļ0	ļ0	ļ0	10,772	10,772	0	0	ļ0
B3021901 B3122002	BRIGHTON	MI	}	04/17/2013	<u> </u>	383,495 355,774	0	ļō	0	ļō	ļō	ļō	5, 159 4, 242	5, 159 4, 242	0	0	}0
A8090305	CANTON	МI		02/28/2014		355,774	0	0	0	0	0	0	2.464	4,242	0	0	0
B4121002	CEDAR SPRINGS	MI		02/26/2015		000,439 N	 n	n	n	n	n	n	8.136	8.136	n	0 n	n
B2100105	CHARLEVOIX	MI	<u> </u>	12/03/2012		2,436,991	n	n	n	n	n	n	18,867	18,867	n	n	n
A2061201	CHESTERFIELD	MI		10/10/2002		843,371	0	0	0	0	0	0	9.985	9.985	0	0	0
B2021502	CHESTERFIELD TOWNSHIP	MI		04/11/2012		1,754,233	0	0	0	0	0	0	10 , 147	10 , 147	0	0	0
B2021502-1	CHESTERFIELD TOWNSHIP	MI		11/12/2014		377,400	0	0	0	0	0	0	2, 183	2, 183	0	0	0
B4071102	CLARKSTON	MI	ļ	09/15/2014	ļ	1,069,757	0	0	0	0	0	0		7,825	0	0	0
A9070701	CLINTON TOWNSHIP	MI	ļ	11/25/2009		165,034	0	0	0	0	0	0	1,980	1,980	0	0	0
B1010703	CLINTON TOWNSHIP	MI	ļ	03/31/2011		2,264,877	0	0	0	0	0	0	18,567	18,567	0	0	0
B1040101	CLINTON TOWNSHIP	MI	ļ	06/14/2011		434,702	0	0	0	ļ0	ļ0	ļ0	6,553	6,553	0	0	ļ0
B4042801	COMMERCE TOWNSHIP	LMI	}	07/11/2014	 	682,243	0	ļō	0	ļ <u>0</u>	ļ0	ļ0	5,059	5,059	ļ0	<u>0</u>	}ō
A6051604	COMSTOCK PARK			12/31/2006		469,669 334,781	0	0	0	0	0	0	14,428	14,428	0	0	0
A8090310	DETROIT			11/20/2008			0	0	0	0	0	0	2, 168 9, 195	2, 168 9, 195	0	0	0
A4032906	DETROIT	MI	l	06/15/2004		547,618	 n	n		U	0	0			U	۰	0
A5070701	DETROIT	MI	<u> </u>	09/26/2005		1,021,273	ں۔۔۔۔۔۔ ۱	n	n	n	n	n	17,251	17,251	n	0 n	n
A7112907	DETROIT	MI		02/01/2008		232,676	0	0	0	0	0	0	2.199	2, 199	0	0	0

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7112909	DETROIT	MI		02/01/2008	201,649	0	0	0	0	0	0	1,906	1,906	0	0	0
B0020102	DETROIT	MI		03/31/2010	321,993	0	0	0	0	0	0	5,970	5,970	0	0	0
B2020305	DETROIT			05/18/2012		0	0	0	0	0	0	10,703	10,703	0	0	0
B3050603 B4031801	DETROIT	MI		07/26/2013 06/05/2014		0	0	0	0	0	0	11,558 5,207	5,207	0	0	0
B4120401	DETROIT	MI		02/20/2015	0,007	0	0	0	0	0	0	6,419	6,419	0	0	0
B1020404	DOUGLAS	MI		02/23/2011		0	0	0	0	0	0	4,397	4,397	0	0	0
A8062005	EAST LANSING	MI		08/28/2008	634,472	0	0	0	0	0	0	5,207	5,207	0	0	0
A8081803	EAST LANSING	MI		10/31/2008	1,895,130	0	0	0	0	00	0	15,751	15,751	0	0	0
B4030402	EAST LANSING	MI		05/23/2014	982,202	0	0	0	<u>0</u>	0	0	7,112		0	0	0
A7080704	FARMINGTON HILLSFARMINGTON HILLS	MI		11/20/2007 05/30/2008		0	0	0	0	0	0	2,475 3,943	2,475 3,943	0	0	0
A9021002	FARMINGTON HILLS	MI	<u> </u>	03/31/2009	1,542,142	n	n	n	n	,0 n	n			n	n	n
B2052403	FARMINGTON HILLS	MI		10/30/2012	404,485	0	0	0	0	0	0	5, 353	5, 353	0	0	0
B4072803	FARMINGTON HILLS	MI		10/08/2014	803,276	0	0	0	0	0	0	5,674	5,674	0	0	0
B4082101	FARMINGTON HILLS	MI	ļ	12/10/2014	315,496	0	0	0	0	00	0	198,049	198,049	0	0	0
B4102401	FARMINGTON HILLS	MI	ļ	01/30/2015	0	0	0	0	0	0	0	8,870	8,870	0	0	0
B5011305	FARMINGTON HILLS	MI		04/01/2015	ļ0	0	0	0	0	0	0	1,578,000	1,578,000	0	0	0
B5021703	FARMINGTON HILLS	MI		05/08/2015 05/15/2013	1,631,605	0	0	0	0	0	0	173,000 13,325	173,000 13,325	0	0	0
A6051603	FLINT	мтм		12/31/2006		0	0	0	0	0	0	6, 106	6, 106	0	0	0
B4031804	FLINT	MI		06/05/2014	1,271,706	0	0	0	0	0	0	20,659	20,659	0	0	0
B4070901	GARDEN CITY	MI		10/01/2014	719, 103	0	0	0	0	0	0	5,042	5,042	0	0	0
B2022302	GAYLORD	MI		04/25/2012	457,346	0	0	0	0	00	0	6,453	6,453	0	0	0
A8062004	GRAND RAPIDS	MI		08/28/2008	467 , 514	0	0	0	0	0	0	3,838	3,838	0	0	0
B2030802 B2030804	GRAND RAPIDS	MI		05/02/2012	1,367,575	0	0	0	0	0	0	11,877	11,877	0	0	0
B3061902	GRAND RAPIDS	MI		05/02/2012 .09/06/2013	1, 187, 612 1, 187, 612 283, 170	0	0	0	0		0	10,317 3,588	3,588	0	0	0
B3061903	GRAND RAPIDS	MI		09/06/2013	1,528,737	0	0	0	0	0	0	19,366	19,366	0	0	0
B3091701	GRAND RAPIDS	MI		12/10/2013	565,547	0	0	0	0	0	0	3,900	3,900	0	0	0
B3120402	GRAND RAPIDS	MI		02/13/2014	355,650	0	0	0	0	0	0	4,281	4,281	0	0	0
B4011703	GRAND RAPIDS	MI		03/24/2014	907,064	0	0	0	0	00	0	4,870	4,870	0	0	0
B4061802	GRAND RAPIDS	MI		09/05/2014	1,434,006	0	0	0	0	0	0	5,810	5,810	0	0	0
A8081904	HASTINGSHIGHLAND PARK	MI		10/31/2008 02/13/2014		0	0	0	0	0	0	2,739 2,529	2,739 2,529	0	0	0
B1061302	HIGHLAND TOWNSHIP	MI		08/11/2011	623,906	0	0	0	0	0	0	9,797	9,797	0	0	0
A8090307	HOWELL	MI		11/20/2008	190,220	0	0	0	0	0	0	1,232	1,232	0	0	0
B2101901	JACKSON	MI		12/14/2012	1,631,959	0	0	0	0	00	0	11,546	11,546	0	0	0
B2042501	KALAMAZOO	MI	ļ	06/29/2012	1,338,069	0	0	0	0	0	0	12,404	12,404	0	0	0
B2072601 B3052002	KALAMAZOOKALAMAZOO	MI		09/11/2012	1,205,017 206,589	0		0	0	0		10,809 1,407	10,809 1,407	0	0	ļ0
A7083103	KENTWOOD	MI	<u> </u>	11/28/2007		n	n	n	n	, ⁰	n	7,278		n	n	n
A8062002	LAKE ORION	MI		08/29/2008	234,603	0	0	0	0	0	0	2,610	2,610	0	0	0
A8062003	LAKE ORION	MI		08/29/2008	234,603	0	0	0	0	0	0	2,610	2,610	0	0	0
A9022710	LANSING	MI	ļ	06/01/2009	1,457,373	0	0	0	0	00	0	10,879	10,879	0	0	0
B0060203	LANSING	MI	ļ	07/26/2010	1,106,819	ļ0	ļ0	0	ļō	[ļ0	18,441	18,441	0	0	ļō
B4020702 B4020703	LANSING	МI		05/09/2014		0	0	0	0	0	0	3,737 7,386	3,737 7,386	0	0	
A6050101	LIVONIA	MI		05/09/2014	1,239,526	0	0	0	0	0	0	10,705		0	0	0
A6061202	LIVONIA			08/29/2006	512,175	0	0	0	0	0	0	4,388	4,388	0	0	0
A6101305	LIVONIA	MI		12/20/2006	1,229,230	0	0	0	0	0	0	4,618	4,618	0	0	0
A61013053	LIVONIA	MI		04/29/2010	279,963	0	0	0	0	0	0	7,637	7,637	0	0	0
A7080701	LIVONIA	MI	ļ	10/31/2007	1,342,786	0	0	0	0	0	0	17 , 170	17 , 170	0	0	0
B2012201	LIVONIA	MI	}	03/30/2012	700,939	0	0	0	0	0	0	5,890	5,890	0	ļ0	ļō
B3072402 B1112301	MARSHALL	MI		10/28/2013 03/27/2012		0	0	0	0		0	3,015 5,269	3,015 5,269	0	0	0
B4122201	MARSHALL			02/09/2015	027 , 109	0	0	0	0	0	0	1,980	1,980	0	0	0
A6072802	MARYSVILLE	MI		09/06/2006	63,172	0	0	0	0	0	0	8,314	8,314	0	0	0
B4013104	MARYSVILLE	MI		04/07/2014		0	0	0	0	0	0	4,573	4,573	0	0	0
A7032202	MUNDY TOWNSHIP	MI	I	06/12/2007	282 . 195	0	0	0	0	0	0	2.262	2.262	0	0	0

					All Mortgage Loa	ns DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value			T	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date F	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3082801	NORTHVILLE	MI		11/08/2013		373,831 360,047	0	0	0	0	0	0	2,928	2,928 1,535	0	0	0
A8072103	NOVI			09/30/2008		360,047	0	0	0	0	0	0	1,535	1,535	0	0	0
A8100104	NOVI	MI	·	11/25/2008		1,228,333			0	0	0		3,275 5,074	5,074		0	0
A8021101	ORCHARD LAKE	MI		07/09/2008		710,687	0	0	0	0	0	0	5, 151	5,151		0	0
B3102802	ORION	MI		01/15/2014		789,502	0	0	0	0	0	0	5.936	5,936		0	0
A5031703	OWOSSO	MI		06/02/2005		916,491	0	0	0	0	0	0	35,234	35,234		0	0
B1112201	PETOSKEY	MI		04/30/2012		1,267,708	0	0	0	0	0	0	6,868			0	0
A1112102	PLYMOUTH	MI		02/04/2002		366 , 158	0	0	0	0	0	00	2, 165	2, 165	0	0	0
A7032002	PLYMOUTH		·	06/19/2007 05/27/2009		724,913 .	0	0	ļō	0	·0	0	9,875	9,875 9,121		0	ō
A9040302	PONTIAC	MI	·	05/2//2009		761,826 _ 591,306 _	0 n	0	0	0	0 n	, ⁰	9, 121 3,664	9,121 3,664		0	0
B1010702	PONTIAC	MI	·	03/30/2011	<u> </u>	1, 171, 978	00	n	n	n	n	,	10 , 102	10,102		n	n
A8081901	PORTAGE			10/30/2008		686 , 124	0	0	0	0	0	0	8,700	8,700		0	0
B3052103	PORTAGE	MI		08/05/2013		439,117	0	0	0	0	0	0	5,661	5,661	0	0	0
A8070301	ROCHESTER HILLS	MI	.	10/10/2008		369,886	0	0	0	0	0	0	4,115	4,115		0	0
B1060904	ROCKFORD	MI		08/23/2011		1,097,103	0	0	0	0	0	00	10,314	10,314	0	0	0
B2051403	ROCKFORD	MI		07/12/2012		648,556	0	0	0	0	0	0	5,292	5,292		0	0
A4072801 A6101111	ROYAL OAK	MI		11/10/2004 12/14/2006		573,023 . 484,252	0	0	0	0	0		25,002 4,366	25,002 4,366		0	0
A8090311	ROYAL OAK	MI		11/20/2008		228,218	٥٥	0	0	0	0	0	4,300	1,481		0 n	0
B2080602	ROYAL OAK	MI		01/30/2013		311,211	0	0	0	0	0	0	4,332	4.332		0	0
B2080603	ROYAL OAK			01/30/2013		623,517	0	0	0	0	0	0	8,532			0	0
B3042502	ROYAL OAK	MI		06/28/2013		707,251	0	0	0	0	0	00	7,768	7 ,768		0	0
A9040804	SAUGATUCK	IM		05/29/2009		173,040	0	0	0	0	0	00	2,112	2,112		0	0
A3052004	SHELBY TOWNSHIP			09/03/2003		1,011,984	0	0	0	0	0	0	61,672	61,672		0	0
A3092204	SHELBY TOWNSHIP	MI	·	12/08/2003 05/21/2004		735,030 . 407,248	0	0	0	0	0	0	15,222 4,971	15,222 4,971	0	0	0
A4101904	SHELBY TOWNSHIP		·	12/29/2004		910,693		0	0		0			10,529	0	0	0
B2101601	SHELBY TOWNSHIP	MI		12/21/2012		589,385	0	0	0	0	0	0	7,526	7,526		0	0
B3082804	SHELBY TOWNSHIP	, MI		11/13/2013		522,920	0	0	0	0	0	0	4,206	4,206		0	0
A8123102	SHERIDAN	MI		02/25/2009		425,441	0	0	0	0	0	00	5,025	5,025		0	0
B4120402	SOUTH LYON	MI		02/04/2015		0	0	0	0	0	0	00	11,119	11,119		0	0
B5022401	SOUTH LYON			03/24/2015		0	0	0	0	0	0	0	1,275,000	1,275,000	0	0	0
A8050203	SOUTHFIELD	MI		07/30/2008		195,589 . 370,084	0	0	0	0	0		2,238 3,060	2,238 3,060		0	0
B1020901	SOUTHFIELD	MI	·	08/26/2010	<u> </u>	507.966	u	n	n	0	n	,	7,813			U	n
B1060701	SOUTHF IELD	MI	[08/17/2011		2,479,252	0	o	0	n	n	0	20,012	20,012		n	0
B2101902	SOUTHF I ELD			12/11/2012		644,519	0	0	0	0	0	0	4,801	4,801	0	0	0
B3052302	SOUTHFIELD	MI		07/31/2013		579,377	0	0	0	0	0	00	4,667	4,667		0	0
A8081903	SPARTA	MI	-	10/31/2008	····	418,088	0	0	0	0	0	0	4,565	4,565		0	0
A8092301 A5071502	ST CLAIR SHORESSTERLING HEIGHTS			12/05/2008		1,329,306	0	ļ0	ļ0	0	·0	0	5,352	5,352 5,218		0	}0
A5071502A7091303	STERLING HEIGHTS	MI	·	10/13/2005		531,136 . 446,535 .	0 n	0	0	0	0 n	, 0	3,370			0	0 n
B3021204	STERLING HEIGHTS	MI		04/23/2013		369,708	0	0	0	0	0	0	2,742	2,742		0	0
B3121602	STERLING HEIGHTS	MI		04/17/2014		672,020	0	0	0	0	0	0		7,362	0	0	0
B5011304	STERLING HEIGHTS	M		04/16/2015		0	0	0	0	0	0	0	294 , 166	294, 166	0	0	0
B1031801	STURGIS			05/26/2011		1,963,049	0	0	0	0	0	·0	29,437	29,437		0	0
A8082508	TAYLOR	. MI	· 	11/12/2008		1,067,314	0	0	ļ0	ļō	ļ0	0	6,816	6,816		0	0
A3050603 A7080702	TROY		·}	07/28/2003	<u> </u>	169,001769,304	0	ļ0	ļ0	ļ0	·0	0	10,493	10,493 9,835		0	ļ0
A7080703	TROY		·	10/31/2007			u	n	n	0	n	,	9,835			0 n	n
B1050604	TROY	MI		07/28/2011		493,930	0	0	0	0	0	0	4,069	4.069		0	0
B4050201	TROY			07/22/2014		379,633	0	0	0	0	0	. [0	7,832			0	0
B4031802	UTICA	MI		05/20/2014		530,046	0	0	0	0	0	0	2,814	2,814	0	0	0
A3071501	VAN BUREN TOWNSHIP	MI		10/06/2003		2,887,784	0	0	0	0	0	00	34,639	34,639		0	0
B3092701	WARREN		·	12/09/2013		342,678	0	0	0	0	0	0	2,630	2,630		0	0
B3050202 B3053104	WATERFORD		-}	06/28/2013	<u> </u>	967,808 . 1,441,400 .	0	ļ0	ļ0	ļ0	·0	0	7,452	7,452 34,010		ļ0	ļ0
B0070601	WEST RICOMETEID	MI	·	09/17/2010		1 3/2 550	 n	0	10	0	0		12 ///8	12 //8		0	10

SCHEDULE B - PART 3

					All Mortgage L	oans DISPO	SED, Transf						•	•			
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3	Ī			Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred		Exchange	Accrued		Gain	Gain	Gain
			Laan	Data	Diamagal						in			Canaid			
1		a	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2090403	WESTLAND	MI		10/31/2012		452,384	0	0	0	0	0	0	3,648	3,648	0	0	0
B2110719	WYOMING	MI		01/22/2013		643,731	0	0	0	0	0	0	8,885	8,885	0	0	0
A8071102	YPSILANTI	MI		09/29/2008		2,033,718	0	0	0	0	0	0	13,381	13,381	0	0	0
A8071102-1 B4071501	YPSILANTI	MI		10/08/2014		203,638 1,903,115	0	0	0	0	0	0	1, 108 10, 353	1, 108 10, 353	0	0	0
A8013104	APPLE VALLEY	MN.		03/31/2008		658,316			0	0		0	4,983	4,983	0		0
A5102003	BLOOMINGTON	MN		12/31/2006		347,238	 0	0	0		0	0	5,590	5,590	0		0
A9031103	BLOOMINGTON			05/13/2009		631.840	٥٥	0		o	0	0	8.013	8.013		٥	n
B3052904	BLOOM I NGTON	MN		08/19/2013		413,583	0	0	0	0	0	0	3.484	3.484	0	0	0
B0121401	BRAINERD	MN		01/21/2011		606,691	0	0	0	0	0	0	9,077	9.077	0	0	0
A6092601	BROOKLYN PARK	MN		11/28/2006		592,647	0	0	0	0	0	0	4,955	4,955	0	0	0
B2052102	BROOKLYN PARK	MN		07/27/2012		863,806	0	0	0	0	0	0	8,049	8,049	0	0	0
B4042304	BROOKLYN PARK	MN	ļ	06/26/2014		1,229,969	0	0	0	0	0	0	10,098	10,098	0	0	0
	BUFFALO	MN		04/30/2008		275,016	0	0	0	0	0	0	3, 100	3, 100	0	0	0
A4031007	BURNSVILLE	MN		06/03/2004		201,002	0	0	0	0	0	0	6,655	6,655	0	0	0
	BURNSVILLE	MN	ļ	06/15/2005		833,100	0	0	0	0	0	0	11,348	11,348	0	0	0
	BURNSVILLE	MN	}	04/30/2008		1, 110,741	0	ļ0	0	0	ļ0	ļ0	12,697	12,697	0	0	ļ0
A8022005	BURNSVILLE	MN		04/30/2008		1,200,829	0	ļ0	0	0	ļ0	0	14, 155	14, 155	0	0	ļ0
A4011204	CHASKA	MN		03/05/2004		592,707	0	ļō	0	ļō	ļō	ļō	9,837	9,837	0	0	}ō
A4050301	COON RAPIDS	MN	}	08/19/2004		504, 104	0	ļ0	<u>0</u>	0	ļ0	ļ0	9,380	9,380	0	0	}0
A4050703 A4050705	COON RAPIDS	MN	<u> </u>	08/19/2004		331,721	0	ļ0	0	0	ļ0	ļ0	6, 173	6, 173	0	0	ļ0
A4050705A4050707	COON RAPIDS	MN		08/19/2004		504,104	0	0	0	0	0	0	9,380 16,049	9,380 16,049	0	0	0
A4082301	EDINA	MN		10/21/2004		1,135,331	u	0		0 n	0 n	0	8,481		0		0 n
B2052103	GOLDEN VALLEY	MN	·	07/27/2012		1,759,231	 n	n	n	n	n	n			n	0 0	n
B2052104	GOLDEN VALLEY	MN	<u> </u>	07/27/2012		1,219,963	ں۔۔۔۔۔۔ ۱	n	n	n	n	n	11.504	11.504	n	0 N	n
A6090702	HOPK INS	MN.		12/31/2006		314,658	0	0	0	0	0	0	2,814	2,814	0	0	n
A3092303	LAKEVILLE	MN		11/20/2003		272,499	0			0	0		4,384	4,384	0	0	0
A8062010	LAKEVILLE	MN		08/28/2008		1,358,033	0	0	0	0	0	0	11,146	11,146	0	0	0
A7021402	MAPLEWOOD	MN		06/26/2007		144,826	0	0	0	0	0	0	1,909	1,909	0	0	0
B0101101	MAPLEWOOD	MN		03/25/2011		3,488,868	0	0	0	0	0	0	20,980	20,980	0	0	0
A6062803	MINNEAPOLIS	MN		08/31/2006		589,575	0	0	0	0	0	0	5,606	5,606	0	0	0
A8022004	MINNEAPOLIS	MN	ļ	04/30/2008		1,692,043	0	0	0	0	0	0	9,418	9,418	0	0	0
B3012501	MINNEAPOLIS	MN	ļ	04/17/2013		1,335,015	0	0	0	0	ļ0	0	18,598	18,598	0	0	0
B3070902	MINNEAPOLIS	MN		09/03/2013		1,007,288	0	0	0	ļ0	ļ0	0	12,761	12,761	0	0	ļ0
B4061303	MINNEAPOLIS	MN	·	09/19/2014		1,242,424	0	ļ0	0	0	0	0	10,425	10,425	0	0	0
B4061304 A8082202	MINNEAPOLIS	MNMN.	<u> </u>	09/19/2014		991,912 1,579,381	0	ļ0	0	0	ļ0	ļ0	8,323 6,638	8,323 6,638	0	0	ļ0
B2052105	MINNETONKA	MN.	l	07/27/2012			 ^	0	0	0	0				0		0
A5020203	MOORHEAD	MN	·	05/09/2005		159,227	 n	n	n	U	n	n	8,824		n	u	n
A5110702	NEW HOPE			12/31/2006		265,617	 n	n	n	n	n	n	9,107	9,107	n		n
A5081903	NORTH ST PAUL	MN	Ī	12/31/2006		219,343	0	0	0	0	0	0	7,957	7,957	0	0	n
B0112402	OAKDALE	MN		02/10/2011		2,507,167	0	0	0	0	0	0	14,718	14,718	0	0	0
A7073001	OTSEGO	MN		09/26/2007		843,402	0	0	0	0	0	0	6,033	6,033	0	0	0
A6071801	PINE CITY	MN	ļ	09/14/2006		724,872	0	0	0	0	0	0	5,944	5,944	0	0	0
A5031801	PLYMOUTH	MN	ļ	06/03/2005		378,964	0	0	0	0	0	0	14,617	14,617	0	0	0
A6121103	PLYMOUTH	MN		02/02/2007		642,248	0	0	0	0	0	0	7,365	7 , 365	0	0	0
A7012202	RICHFIELD	MN		03/06/2007		668,291	0	0	0	0	0	0	2,923	2,923	0	0	0
A4041909	ROCHESTER	MN	ļ	07/12/2004		289,005	0	0	0	0	ļ0	0	9,024	9,024	0	0	0
A4121701	ROSEVILLE	MN	}	02/28/2005		193,014	0	ļ0	0	ļ0	ļ0	ļ0	8,051	8,051	0	0	ļ0
A5031503	SHAKOPEE	MN	····	05/26/2005		496,412	0	ļ0	0	0	ļ0	ļ0	3, 192	3, 192	0	0	}0
A5083001	SHOREVIEWST BONIFACIUS	MN	·	12/31/2006		296,590	0	ļ0	0	0	0	0	2,860	2,860 9.526	0	0	0
A3031401A6062802	ST LOUIS PARK	MIV		06/11/2003		150,005 595,659	0	0	0	0	<u>0</u>	ļ0	9,526 5,665	9,526 L	0	0	0
A8032801	ST LOUIS PARK	MN.	l	05/01/2008		332,909	 ^	0		0	0	0	2,936	2,936	0	۰	0
B2042604	ST LOUIS PARK	MN.	·	06/28/2012		2,862,583	 n	n	n	n	0	n	2,936	12,042	n	0 n	n
A3062501	ST PAUL	MN		09/22/2003		451,846	 n	n	n	n	n	n	7,687	7,687	n	0 N	n
B5032703	ST. MICHAEL	MN		05/29/2015		n	n	n	n	n	n	n	410,513	410,513	n	n	n
B1071801	VICTORIA	MN	[10/11/2011		1,311,612	0	0	0	0	0	0	9,236	9,236	0	0	0
B1071801-1	VICTORIA	MN		11/07/2014		123,878	0	0	0	0	0	0	858	858	0	0	0

						oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6061601	WHITE BEAR LAKE	MN		08/22/2006			0	0	0	0	0	0		7,298 5,314	0	0	0
B3052903 B0030901	WILLMAR BLUE SPRINGS	MN		08/23/2013		404,855	0	0	0	0	0	0	5,314	5,314	0	0	0
A5092802	CLAYTON	MO		05/04/2010		2,494,654 175,691	0	0	0	0	0		14,045 6,168	14,045			0
A6110701	CLAYTON	MO		01/16/2007		507,437	٥٥	0	0	0	0	0	7,019	7,019		0	0
A7022005	COLUMBIA			05/09/2007		364.575	0	0	0	0	0	0	2,944	2,944		0	0
A8022007	COLUMBIA	MO		05/07/2008		624,715	0	0	0	0	0	0	7,482	7,482		0	0
B2050803	COLUMBIA	MO		06/28/2012		423,651	0	0	0	0	0	0	2,459	2,459		0	0
A4113003	EARTH CITY	MO		02/28/2005		536,341	0	0	0	0	0	0	22, 169	22, 169		0	0
A7122401	FLORISSANT	MO	-	03/05/2008		224,367	ō	<u>0</u>	ļ	<u>0</u>	J0	}ō	1,362	1,362		ļ0	
B3090301 B1042501	HAZELWOODINDEPENDENCE	MUMO		12/11/2013 06/09/2011		2,453,235 961,747	0	0	0	0	·0	0	19,855 8,668	19,855 8,668		0	0
A5100301	KANSAS CITY	MO	·	12/31/2006	<u> </u>	531,451	u	0	0	⁰	ļ ⁰	ļ0				0	0
A6121304	KANSAS CITY		·	06/08/2007		289,942	 0	0	0	0	0	0	3,951	3,951		0	0
A6122903	KANSAS CITY	MO		03/15/2007		306 , 124	0	0	0	0	0	0	4,257	4,257		0	0
A7052305	KANSAS CITY	MO		08/07/2007	ļ	448,608	0	0	0	0	0	0	3,493	3,493	0	0	0
A7080203	KANSAS CITY	MO		09/20/2007	ļ	582,711	0	0	0	0	0	0	2,803	2,803	0	0	0
B1071504	KANSAS CITY	MO		10/14/2011		702,954	0	0	0	0	0	0	6,286	6,286		0	0
B1090701	KANSAS CITY	MOMO		11/18/2011 11/15/2012		1,387,336 522,585	0	0	0	0	0	0	8,094 7,336	8,094		0	0
B3031201	KANSAS CITY	MO		05/20/2013		941,372	٥٥		0		0		8.510	7,336 8,510		0	
B3052105	KANSAS CITY	MO		07/30/2013		836.902	ں۔۔۔۔۔۔ ۱	0	0		0	0	5,303	5.303		0	0
B3052303	KANSAS CITY	MO.		08/16/2013		1,223,745	0	0	0	0	0	0	10,851	10,851		0	0
B3121001	KANSAS CITY	MO		02/18/2014		925,966	0	0	0	0	0	0	10,729	10,729		0	0
B4022402	KANSAS CITY	MO		03/31/2014		376 , 841	0	0	0	0	0	0	2,024	2,024	0	0	0
B5020511	KANSAS CITY			03/30/2015		0	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0
A8011803	KIRKWOOD	MO		03/26/2008		486 , 126 184 . 847	0	0	0	0	0	0	3,632	3,632 11,785		0	0
A8011804	0'FALLON	MO		03/26/2008		457,540	٥٥		0	0	0		3,418			0	0
A6122105	PARKVILLE	MO		05/23/2007		580,675	00	0	0	0	0	0	5,045	5,045		0	0
B1102706	PLATTE CITY	.MO.		03/08/2012		921,961	0	0	0	0	0	0	5,633	5,633		0	0
A7090502	POPLAR BLUFF	MO		10/31/2007		306,454	0	0	0	0	0	0	2,349	2,349		0	0
A8021203	RAYMORE	MO		04/09/2008		1,016,607	0	0	0	0	0	0	13,319	13,319		0	0
B3120403	RAYMORE	MO		02/18/2014		454,286	0	0	0	0	0	0	2,369	2,369		0	0
B4101001 B1080402	RAYMORE			12/18/2014 10/13/2011		2,250,000 1,432,719	0	0	0	0	0	0	6,087 13,115	6,087 13,115	0	0	0
B2061803	SHREWSBURY	MO		09/24/2012		3,066,051	 0	0	0	0	0	0	20,216	20,216		0	0
A6101007	ST PETERS	MO		01/03/2007		381,910	0	0	0	0	0	0	3, 183	3, 183		0	0
A8012402	ST PETERS	MO		04/30/2008			0	0	0	0	0	0	12,444	12,444	0	0	0
A4102002	ST. LOUIS		.	01/19/2005		414,057	0	0	0	0	0	0	17,439	17,439		0	0
A7062901	ST. LOUIS	MO		08/27/2007	ļ	791,648	0	0	0	0	0	ļ0	7,963	7,963		0	0
B0080202 B0082604	ST. LOUIS		-}	11/02/2010	ł	1,399,461 762,008	0	ļ0	ļ0	0	·0	<u>0</u>				}0	ļ0
B1061012	ST. LOUIS		·	07/22/2010		1,200,591	 n	n	n	0 n	n	n				n	0
B1090204	ST. LOUIS	MO		12/22/2011		369,148	0	0	0	0	0	0	2,364	2,364		0	0
B1090206	ST. LOUIS	MO		12/22/2011		156,672	0	0	0	0	0	0	961	961	0	0	0
B1100402	ST. LOUIS	MO		12/22/2011		918,622	0	0	0	0	0	0	5,282	5,282	0	0	0
B1100403	ST. LOUIS	MO	-	12/22/2011	ļ	1, 161, 041	0	0	0	0	0	0	6,676	6,676		0	0
B1100406	ST. LOUIS	MO	-	12/22/2011	·	643,879	0	ļō	ļ0	ļō	0	ļ0	3,703	3,703		0	ļō
B2012702 B2012703	ST. LOUIS	MO		04/18/2012	<u> </u>	598,086 563,322	0	0	0	0	L0	<u>0</u>	5,236 4,989	5,236 4,989		0	0
B2080606	ST. LOUIS	MO	·	10/05/2012			 n	n	n	n	0	n	2,801	2,801	n	n	n
B3032502	ST. LOUIS			05/17/2013		374,304	0	0	0	0	0	0	3,217	3,217	0	0	0
B1100405	UNIVERSITY CITY	MO		12/22/2011		459,294	0	0	0	0	0	0	2,643	2,643		0	0
B1090207	WEBSTER GROVES	MO		12/22/2011		245,609	0	0	0	0	0	0	1,505	1,505	0	0	0
A8022218	WOODSON TERRACE	MO	-	05/19/2008		149,069	0	0	0	0	0	0	1, 116	1, 116		0	0
B0090102	BYRAM	MS	-	11/10/2010		724,966	0	ļ0	ļ0	ļ0	J0	ļ0	4,024	4,024		ļ0	ļ0
A8050202 B0032506	HATTIESBURG	MS		07/30/2008	<u> </u>	224,034	0	0	0	0	L0	<u>0</u>	1,540 12,402	1,540 12,402		0	0
B0032506	PEARI	JIIS	·	12/28/2010	İ	2,042,884	0	10	0	J0	10	10	12,402	12,402	10	10	J0

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7112702	SOUTHAVEN			01/29/2008		1,197,894 1,187,030	0	0	0	0	0	0	8,798	8,798 9,889	0	0	0
B0061711	SOUTHAVEN	MS		11/08/2010		1, 187, 030	0	0	0	0	0	0	9,889			0	0
B3042913	SOUTHAVEN	MS MT		08/30/2013		1,683,475 520,141		0	0	0	0		8,880 4,032	8,880 4,032		0	0
B5022005	MISSOULA	MT		04/23/2015			٥٥	0	0	0	0	0	1,356,000	1,356,000		0	0
B2051001	APEX	NC.		07/16/2012		1,045,734	0	0	0	0	0	0	9,398	9.398		0	0
B1052001	ARDEN	NC		08/12/2011		3,357,445	0	0	0	0	0	0	25,471	25,471		0	0
A4112602	ASHEVILLE	NC		01/14/2005		992 , 107	0	0	0	0	0	0	14,289	14,289		0	0
B2031302	ASHEVILLE	NC		07/19/2012			0	0	0	0	0	0	10,621	10,621		0	0
B3040202	ASHEVILLE	NC	· · · · · · · · · · · · · · · · · · ·	06/25/2013		920,337	0	0	0	0	0	0	5,393	5,393		0	0
A3070805	BOONE BOONE	NC	·	09/25/2003		742,708 318,255	 n	0	0	0	0 n	ļ0	16,138 2,264	16,138 2,264		0	0
B5031801	BOONE	NC	·	05/27/2015			ںں n	n	n	n	n	n	825,210			n	0
A7043001	BURL INGTON	NC.		08/23/2007		281,133	0	0	0	0	0	0		7, 188		0	0
B3072901	CARRBORO	NC.		10/24/2013		566,066	0	0	0	0	0	0	2,920	2,920	0	0	0
A5080204	CARY	NC		10/17/2005	ļ	739,059	0	0	0	0	0	0	12,180	12, 180		0	0
A7030103	CARY	NC	-	06/15/2007	}	323,410	0	o	o	0	0	ļ0	2,559	2,559	0	o	0
B0030101	CARYCHAPEL HILL	NCNC.		05/07/2010		1,040,883 483,157	0	0	0	0	0	0	10,093	10,093		0	0
A2112202	CHARLOTTE	NC.		05/11/201209/19/2003		1,605,276	 0			0	0	0	2,915 34,996	2,915		0	0
A3091704	CHARLOTTE	NC		12/16/2003		292,402	٥٥	0	0	0	0	0	15,992	15,992		0	0
A6102001	CHARLOTTE	NC.		12/18/2006		491,514	0	0	0	0	0	0	4, 177	4.177		0	0
A7012910	CHARLOTTE	NC		03/15/2007		3,624,538	0	0	0	0	0	0	19, 125	19, 125		0	0
B0052006	CHARLOTTE	NC		08/12/2010		1, 163, 246	0	0	0	0	0	0	11,117	11,117		0	0
B0072601	CHARLOTTE	NC		10/27/2010		942,777	0	0	0	0	0	0	34,069	34,069		0	0
B1120901 B1120902	CHARLOTTE	NC		02/13/201202/13/2012		554,034 1,128,984	0	0	0	0	0	0	3,299	3, 299		0	0
B3050206	CHARLOTTE	NC	·	07/23/2013		1, 128, 984	٥٥	0	0	0	0	0	6,615 2,542	2,542		0	0
B3051402	CHARLOTTE	NC		07/19/2013		304,073	00	0	0	0	0	0	2,513	2,513		0	0
B3051707	CHARLOTTE	NC.		07/24/2013		700,025	0	0	0	0	0	0	4,219	4,219		0	0
B3060701	CHARLOTTE	NC		08/23/2013		514,839	0	0	0	0	0	0	6,699	6,699		0	0
B3080203	CHARLOTTE	NC		10/15/2013		701,113	0	0	0	0	0	0	3,553	3,553		0	0
B3103006	CHARLOTTE	NC		01/10/2014		1,514,837	0	0	0	0	0	0	8,375	8,375		0	0
B4021001 B4021302	CHARLOTTE	NCNC.		05/01/2014		1,108,396 1,529,543	0	0	0	0	0	0	5,998 7,784	5,998 7,784		0	0
B0012903	CLAYTON	NC		03/30/2010		2,989,045	 0	0	0	0	0	0	21,324	21,324	0	0	0
B4092402	CLAYTON	NC.		11/24/2014		265,500	0	0	0	0	0	0	2,586	2,586		0	0
A5061311	CONCORD	NCNC.		09/15/2005		459,666	0	0	0	0	0	0	6,300	6,300		0	0
B1081504	CONCORD	NC		10/26/2011		342,805	0	0	0	0	0	0	15,673	15,673		0	0
B3062103	CONCORD	NC		09/11/2013		468,701	·····ō	0	0		ļō	ļō	2,792	2,792		0	0
A5091601	DUNN	NCNC.	· 	12/09/2005 04/01/2004	ł	561,240 535,799	0	0	0	0	·0	·0	9, 125 7,037	9, 125 7,037		0	0
A7030102	DURHAM	NC	·	06/15/2007	<u> </u>	323,799	 n	n	n	n	n	n	2,559	2,559	n	n	n
A8072501	DURHAM	NC.		09/19/2008		438,837	0	0	0	0	0	0	2,968	2,968	0	0	0
A9030404	DURHAM	NC	ļ	05/21/2009		1,033,157	0	0	0	0	0	0	8,536		0	0	0
B1122701	DURHAM	NC	· 	03/09/2012	}	1,712,217	0	0	0	0	0	0	10,461	10,461		0	0
B3052401	DURHAM	NC		07/23/2013		1,199,920	0	0	0	0	0	ļ0	8,828	8,828		0	0
B4112502 B1012002	EDEN	NCNC	·	02/27/201505/31/2011	·	00000	0	0	0	0	0	0	5,964 11,652	5,964 11,652		0	0
B1012002	ELON	NC	·	05/31/2011	f	1,647,660	 n	n	n	n	n	h	9,322	9,322		n	n
A8041002	FAIRVIEW	NCNC	L	06/02/2008		834,600	0	0	0	0	0	0	7,725		0	0	0
A3062003	FAYETTEVILLE	NC		09/08/2003		489,669	0	0	0	0	0	0	2,821	2,821	0	0	0
A7121015	FAYETTEVILLE	NC		03/31/2008	ļ	706,772	0	0	0	0	0	0	5,280	5,280	0	0	0
A8022001	FAYETTEVILLE	NC	-	05/09/2008	}	266 , 184	0	o	o	0	ļ0	ļ0	3, 160	3, 160		o	0
B0072004	FAYETTEVILLE	NCNC.	-	10/19/2010		385,327 777,808	0	0	0	0	0	} <u>0</u>	2,291	2,291		0	0
B1081503	FAYETTEVILLE	NCNC.	·	11/10/2011		572,255	0 n	0	0	0	0 n	0	11,510 5,283	11,510 5,283		0 n	0
B1093002	FAYETTEVILLE	NC	 	12/15/2011	t	376 , 182	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	3,391			n	n
B1100401	FAYETTEVILLE	NC	[02/28/2012			0	0	0	0	0	0	6,519			0	0
R2071701	EAVETTEVILLE	NC	1	10/31/2012		1 103 375	0	0	0	n	1	0	1 030	1 030		0	0

				Showing A	All Mortgage Loans D	SPOSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	e/Recorded Inv	vestment		14	15	16	17	18
	2	3			Book \		9	10	11	12	13	Book Value/				
					Reco			Current				Recorded				
					Invest			Year's Other		Total		Investment		Foreign		
					Exclu			Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accr		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inter		(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2092401	FAYETTEVILLE	NC		12/18/2012		338,344	0	0	0	00	0	1,955	1,955 12,658	0	0	0
B2101102	FAYETTEVILLE	NC		12/19/2012	2,	050,718	.0	0	LQ	0	0	12,658	12,658	0	0	0
B2121803	FAYETTEVILLE	NC		03/07/2013		459,647	.0	0	0	0	0	8,707	8,707	0	0	0
B3021401	FAYETTEVILLE	NCNC		04/11/2013		077,266 363,505	.0) 0	0	18,205	18,205 5,146	0	0	0
A7050107	FUQUAY-VARINA	NC.		07/30/2007		215,568	0	0	0	0	0	1,714	1.714	0	0	0
A8020808	FUQUAY-VARINA	NC.		04/11/2008		885,994	0	0	0	0	0	4,828	4,828	0	0	0
A7092112	GARNER	NC		12/12/2007		255 , 193	0	00	0	00	0	1,926	1,926	0	0	0
B1090902	GASTONIA	NC		11/10/2011	1,	111,291	.0	00	0	00	0	9,862	9,862	0	0	0
A6062302	GREENSBORO	NC		09/07/2006		039,045	0	ō	J)	<u>0</u>	22,893	22,893	0	ō	0
A6062303 B0032901	GREENSBORO	NC.		09/07/2006 07/22/2010		033,951 229,716	ر	0	¦0	,0	0	12,627 8,944	12,627 8,944	0	0	0
B0072605	GREENSBORO	NC NC		10/27/2010		942,294	0	,	ļ	,	n	14,650	14,650	n	n	n
B3012902	GREENSBORO	NC		04/08/2013		320,615	0	0		0	0	4,428	4,428	0	0	0
B4073001	GREENSBORO	NC		10/22/2014		198,515	0 [0		0	0	15,308	15,308	0	0	0
B4111403	GREENSBORO	NC	ļ	01/28/2015		0	0	0	L	0	0	2,622	2,622	0	0	0
B5020604	GREENSBORO	NC	ļ	05/01/2015	ļ	0	0	0	ļ0) 0	0	423,850	423,850	0	0	0
B5030602	GREENSBORO	NC		05/27/2015		0 299.728	.0 0	00	L0	0	0	346,000	346,000	0	0	0
A4092706	GREENVILLE	NCNC		12/01/2004		299,728 982,894	.0			0	0	34,630 15,593	34,630 15,593	0	0	0
B0090301	GREENVILLE	NC		12/10/2010		217,614	0	,o		0	0	20,737	20,737	0 n	0	0
B3012404	HARRISBURG	NC NC		04/09/2013		741,672	0	0	0	0	0	10,333	10,333	0	0	0
A3032801	HICKORY	NC		06/19/2003		585,726	0	0		0	0	14,372	14,372	0	0	0
B2021703	HICKORY	NC		04/13/2012		361,661	.0(00	0	00	0	2,304	2,304	0	0	0
B3032004	HICKORY	NC		06/07/2013	1,	301,483	0	00	0	00	0	17,370	17,370	0	0	0
B5013001	HICKORY	NCNC		04/17/2015	l	0	.0 0	0	ļ0	0	0	770,583	770,583	0	0	0
A7030901	HIGH POINT	NC.		05/17/2007	··'·	419,412 283,030	0			0	0	11,314	11,314	0	0	0
A4051901	HILDEBRAN	NC		08/27/2004		965,274	0	,o		0	0	13,929	13,929	0	0	0
B4012402	HOLLY SPRINGS	NC		06/02/2014		335,876	0	0		0	0	9,835	9,835	0	0	0
B1030401	HOPE MILLS	NC		05/31/2011	1,	452, 178	.0	00	0	00	0	8,347	8,347	0	0	0
B0040601	JACKSONVILLE	NC		06/28/2010		226, 292	.00	00	0	00	0	32,291	32,291	0	0	0
B2121804	JACKSONVILLE	NC		04/30/2013		566,261	.0 0	0	·	0	0	7,821	7,821	0	0	0
A7100202 B2040404	KANNAPOLIS KERNERSVILLE	NCNC		12/14/200706/20/2012		411,335 563,844	.0			0	0	2,006 3,381	2,006 3,381	0	0	0
A6033102	KINSTON	NC		12/31/2006		149,802	0	0)	0	1,778	1,778	0		0
B3022704	KITTY HAWK	NC.		06/28/2013		383,645	0	0	0	0	0	15,007	15,007	0	0	0
A4011304	KNIGHTDALE	NC		04/01/2004		362,397	.0	0	ļ0	00	0	4,762	4,762	0	0	0
B2091101	KNIGHTDALE	NC		11/28/2012	1,	728,653	.0	0	C	00	0	15,864	15,864	0	0	0
B3122010	MAIDEN	NC		03/04/2014		580,676	.0	ō	ļū	0		7,408		0		0
A6063001	MATTHEWS	NCNC	·	09/28/2006		409 , 134 536 , 336	ر	0	¦0	,0	0	3,395 5,679	3,395 5,679	0	0	0
B2050204	MATTHEWS	NC		07/31/2012		417,204	0	n	, L	,)	n	14,640	14,640	n	n	n
B3040503	MATTHEWS	NC.		06/03/2013		108, 152	0	0	0	0	0	6,496	6,496	0	0	0
B2060802	MONROE	NC		08/14/2012		459,507	0	0	ļ0	0	0	2,999	2,999	0	0	0
A7083105	MORRISVILLE	NC	ļ	10/25/2007		555,418	.0	0	ļ0) 0	0	4,257	4,257	0	0	0
A9021901	MORRISVILLE	NC		07/01/2009		953,549	.0	ō	ļ	0	0	5,633	5,633	0	0	0
A7011102 A7060704	NAGS HEAD	NCNC		04/06/2007		379,016 283,171	υ ⁽	0	L0	0	0	11,807 2,150	11,807 2,150	0	0	0
A3062601	RALEIGH	NC NC		08/14/2003		794,750	0	,	,	,0	n			n	n	n
A7060805	RALEIGH	NC		07/23/2007		111,771	0	0) L0	0	3, 192	3, 192	0	0	0
A7080801	RALEIGH	NC		10/22/2007		530,097	.0	0	0	00	0	4,011	4,011	0	0	0
A7102302	RALEIGH	NC		12/21/2007		457, 499	.0	00	LC	00	0	2,237	2,237	0	0	0
A8121002	RALEIGH	NC	ļ	02/20/2009		381,652	0	ļ 0	ļ0)	ļ0	3, 172	3, 172	0	o	0
A8123101 B1040807	RALEIGH	NCNC		02/13/2009		341,080 661,656	.0	0	· }0	0	0	14,190	14,190	0	0	0
B1040807	RALEIGH	NCNC		06/27/201107/15/2011		760,059	0	0 		, 0	0	5,760 4,378	5,760 4,378	0	0	0
B1061013	RALEIGH	NC		09/30/2011		264,239	0	n	n	,)	n	4,376		n	n	n
B1061602	RALEIGH	NC		08/26/2011		399,971	0 [0		0	0			0	0	0
R1071802	DVIETCH	NC		10/26/2011		338 902	0 1		1)	0	2/ 701	2/ 701	0	1	

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1072602	RALEIGH	NC		11/09/2011		904,390	0	0	0	0	0	0	8, 120		0	0	0
B1091201	RALEIGH	NC		11/17/2011		700,393 2,853,077	0	0	0	0	0	0	4,056		0	0	0
B2021402 B2052303	RALEIGH	NCNC		11/01/2012		2,853,077	0	0	0	0	0	0	17,428 10,497	17,428 10,497	0	0	0
B2052304	RALEIGH	NC		09/21/2012		497 , 403	٥	0			0	0			0 n	0	
B2102201	RALEIGH	NC NC		12/20/2012		792,837	0	0	0	0	0	0	6.416	6.416	0	0	0
B2122107	RALEIGH	NC		02/14/2013		725,591	0	0	0	0	0	0	4,211	4,211	0	0	0
B4120802	RALEIGH	NC		03/16/2015		0	0	0	0	0	0	0	337,418	337 , 418	0	0	0
	RESEARCH TRIANGLE PARK	NC		12/02/2004		578,725	0	0	0	0	0	0	25,391	25,391	0	0	0
B4062702	ROANOKE RAPIDS	NC		09/12/2014		397,303	0	0	0	0	ļ0	0	4,745	4,745	0	0	0
A5081602A7102007	ROCKY MOUNT	NCNC		12/19/2005 03/27/2008		995,937 1,893,789	0	0	0	0	0	0	34,577 15,608	34,577 15,608	0	0	0
	ROCKY MOUNT	NC NC	ļ	05/19/2008		1,893,789	u	0	U	0	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	0	15,608	15,608	U		U
	ROCKY MOUNT	NC		03/19/2008		2,521,041	0	0	0	0	0	0	20,758	20,758	0	0	0
A7102010A	ROCKY MOUNT	NC.		05/19/2008		615,481	0	0	0	0	0	0	5,074	5,074	0	0	0
A7102011	ROCKY MOUNT	NC		03/27/2008		738,005	0	0	0	0	0	0	6,069	6,069	0	0	0
A8110401	ROCKY MOUNT	NC	ļ	01/12/2009		641,531	0	0	0	0	0	0	5,227	5,227	0	0	0
B4031401	ROCKY MOUNT	NC		05/02/2014		1,058,617	0	0	0	0	0	0	6,353	6,353	0	0	0
B1081206	ROSEBORO	NCNC		10/31/2011		205,510	0	0	0	0	0	0	16,610	16,610	0	0	0
B2111605 A6032907	SHELBY	NC NC		01/25/2013		494,838 597,564		0	0	0	0	0	4,263 5,307	4,263 5,307	0	0	0
B3122012	SHELBY	NC		03/04/2014		496,341	٥	0	0	0	0	0	6.097	6.097	0	0	0
	SMITHFIELD	NC NC		06/14/2007		473,064	0	0	0	0	0	0	3,790	3.790	0	0	0
	SOUTHERN PINES	NC		12/31/2006		133,339	0	0	0	0	0	0	4,559	4,559	0	0	0
	SOUTHERN PINES	NC		12/31/2006		242,958	0	0	0	0	0	0	2,940	2,940	0	0	0
A7010501	SOUTHERN PINES	NC		04/11/2007		263,819	0	0	0	0	0	0	2, 121	2, 121	0	0	0
B0021601	SOUTHPORT	NC		03/31/2010		831,023	0	0	0	0	0	0	33,310	33,310	0	0	0
A6071001	SPRING LAKE	NC		11/17/2006		1,916,264 5,430,401	0	0	0	0	0	0	26,399 24,028	26,399 24,028	0	0	0
A4011306	WAKE FOREST	NC NC		04/01/2004			٥٥	0	0	0	0	0	4,028	4,014	0	0	0
A3013002	WEDDINGTON	NC.		04/17/2003		511,266	0	0	0	0	0	0	11,827	11,827	0	0	0
B3010202	WILMINGTON	NC		03/28/2013		619,245	0	0	0	0	0	0	3,819	3,819	0	0	0
B3082001	WILMINGTON	NC		12/10/2013		548,920	0	0	0	0	0	0	3,328	3,328	0	0	0
B0111602	WINSTON-SALEM	NC		01/18/2011		1,670,836	0	0	0	0	0	0	15,323	15,323	0	0	0
B1063011	WINSTON-SALEM	NC		09/22/2011		1,040,269	0	0	0	0	0	0	6,104	6,104	0	0	0
B2110901 A5020204	WINSTON-SALEM	NCND		02/15/2013 05/11/2005		564,882 308,980		0	0	0	0	0	3,390 12,058	3,390 12,058	0	0	0
A8071006	FARGO	ND ND		10/03/2008		370,752	٥	0	0	0	0	0	4.087	4,087	0	0	0
B2110732	FARGO	,ND		12/28/2012		303,107	0	0	0	0	0	0	4,220	4,220	0	0	0
B1042803	GRAND FORKS	ND		07/28/2011		1,529,269	0	0	0	0	0	0	22,467	22,467	0	0	0
A1030803	LEXINGTON	NE	ļ	07/02/2001		67,504	0	0	0	0	0	0	10,320	10,320	0	0	0
97120207	LINCOLN	NE		02/26/1998		572,751	0	ļ0	0	0	ļ0	0	39,776	39,776	0	ļ <u>0</u>	0
A6030906	LINCOLN	NENF		12/31/2006		242,657 145,711	0	ļ0	0	0	0	0	2,907	2,907 15,306	0	0	0
A1111514	OMAHA	NE		11/12/2002		145,711	u	n	0	0	n	n	15,306 15,690	15,306	0 n	n	0
A3010901	OMAHA	NE		04/22/2003		237 ,978	0	0	0	0	n	0	15,944	15,944	n	0	0
A3061902	OMAHA	NE		08/22/2003		500,234	0	0	0	0	0	0	30,601	30,601	0	0	0
A4100706	OMAHA	NE		12/07/2004		328,601	0	0	0	0	0	0	14,233	14,233	0	0	0
A6042403	CMAHA	NE	ļ	12/31/2006		427 , 754	0	0	0	0	0	0	4,986	4,986	0	0	0
A7021204	OMAHA	NE		04/10/2007		348 , 148	0	ļ0	0	0	ļ0	0	4,717	4,717	0	ļ0	0
A7031604	OMAHA	NENENE		05/30/200705/05/2008		522,580 527,339	0	0	0	0	<u>0</u>	0	4,323 2,529	4,323 2,529	0	0	0
A8030606 A9020601	OMAHA	NE		05/05/2008		412,831	u	n	0 n	U	⁰	0	5,275		0 n	n	0 n
B2012902	OMAHA	NE		03/30/2012		2,052,396	0	0	0	0	n	0	18,531	18,531	n	0	0
B2031308	OMAHA	NE		05/22/2012			0	0	0	0	0	0			0	0	0
B2082701	OMAHA	NE		10/30/2012		553,912	0	0	0	0	0	0	4,874	4,874	0	0	0
B2112102	OMAHA	NE		01/29/2013		648,354	0	0	0	0	0	0	9,025	9,025	0	0	0
B3062402	OMAHA	NE		09/05/2013		428,670	0	ļ0	0	0	ļ0	0	3,495	3,495	0	ļ0	0
B3071901	OMAHA	NE		09/30/2013		1,690,153	0	0	0	0	·0	0	8,772	8,772	0	0	0

						Loans DISPO	SED, Transf								ı	T	I
1	Loca		4	5	6	7			e in Book Value			T	14	15	16	17	18
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						Recorded			Current		-		Recorded		- ·		
						Investment			Year's Other		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	Than	Capitalized		Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3072305	OMAHA	NE		10/11/2013		432,384	0	0	0		0	0	6,818	6,818	0	0	
B3072306	OMAHA	NE		10/11/2013		549,323	0	0	0		00	0	8,662	8,662	0	0	
A7061203	PAPILLION	NE		01/16/2008		206,064	0	0	0	L	0 0	0	3, 152	3, 152	0	0	
A6062103	CONCORD	NH		09/11/2006			0	0	0		00	0	13,919	13,919	0	0	
A5061701	DERRY DOVER	NHNH.		08/01/2005		448,425 920,109	0	0	0		00	0	4,525 5.543	4,525 5,543	0	0	
A7092404	EXETER	NnNH		12/17/2007			٥	0	0		0	0			0	0	
A6122701	HAMPSTEAD	NH		03/15/2007		1,109,388		0	0		n n	0	9,095	9,095		0	
A7080902	MANCHESTER	NH		10/12/2007		1,059,853	0	0	0	(0 0	0	13,204	13,204	0	0	(
A5042801	MERRIMACK	NH.		07/18/2005			0	0	0		0	0	9,044	9,044	0	0	
A7040302	NASHUA	NH		06/27/2007		77,349	0	0	0	0	0 0	0	1,091	1,091	0	0	
A7092401	NORTH HAMPTON	NH		12/17/2007	 	310,478	0	0	0		0 0	0	3,077	3,077	0	0	
A7092403	NORTH HAMPTON	NH		12/17/2007		642,383	0	0	0		0 0	0	6,366	6,366	0	0	
B0110801	ATLANTIC CITY	NJ		01/19/2011		811,041	0	0	0		0 0	0	6,374	6,374	0	0	
B0110802	ATLANTIC CITY	NJ		01/19/2011		3,083,879	0	0	0	ļ	D 0	0	24,229	24,229	<u>0</u>	0	ļ
B0110803	ATLANTIC CITY	NJ		01/19/2011		2,291,147	0	ļ0	ļ0	ļ	n0	ļ0	18,002	18,002	0	0	ļ
A3112603	BELLEVILLE	NJNJ		02/27/2004			0	0	0		00	0	11,684 2,760	11,684 2,760	0	0	
A5050602	CARLSTADT	NJ		12/31/2006		244.080	٥٥	0	0		0	0	9.345	9.345	0	0	
A4013002	CLIFTON	NJ		04/20/2004		919,636	٥٠	0	0		n	0	19,489	9,345	0	0	
B0060702	DEPTFORD	NJ.		08/18/2010		1,610,745		0	0		n n	0	26, 181	26, 181		0	
A5120603	EAST BRUNSWICK	NJ.		12/31/2006			0	0	0	(0 0	0	3,635	3,635	0	0	(
A7081601	FREEHOLD	NJ.		11/30/2007		198,317	0	0	0		o [o	0	1,776	1,776	0	0	
A7072604	HALEDON	NJ		10/04/2007		2,261,947	0	0	0		00	0	14,358	14,358	0	0	
B2110703	HAMPTON	NJ		03/27/2013			0	0	0		00	0	10,989	10,989	0	0	
A4011402	HILLSIDE	NJ		03/23/2004		690,559	0	0	0		00	0	14,971	14,971	0	0	
B3021903	HILLSIDE	NJ		05/15/2013			0	0	0		0 0	0	12,144	12,144	0	0	
B1112501	HOBOKEN	NJ		12/29/2011		1,270,414	0	0	0		0 0	0	7,785	7,785	0	0	
B5020506	KEARNY	NJNJ		12/31/2006			0	0	0		00	0	216,250	216,250	0	0	
A6060501	MIDDLESEX	NJ		08/24/2006		373,964	٥٥	0	0		00	0		9,283	0	0	
A4031105	MIDDLETOWN	NJ		04/29/2004		233,918		0	0		n		11,863	11,863		0	
A6061206	MILLVILLE	NJ		12/31/2006		461,551	0	0	0	(0	0	6,610	6,610	0	0	(
A7102903	MORRISTOWN	NJ.		01/14/2008			0	0	0		00	0	6,045	6,045	0	0	
A3051501	MOUNTAINSIDE	NJ.		07/31/2003		1,321,070	0	0	0		00	0	82,229	82,229	0	0	
A4032611	MT LAUREL	NJ		05/24/2004		661,667	0	0	0		00	0	7,475	7 ,475	0	0	
A7041004	NEW BRUNSWICK	NJ		07/02/2007		777,562	0	0	0	ļ	00	0	7,244	7,244	0	0	
A2102301	NEWARK	NJ		01/23/2003		577,982	0	0	0	ļ	0 0	0	14,896	14,896	0	0	ļ
A3012801	NEWARK NEWARK	NJNJ		04/24/2003		473,392 710,803	0	0	0	ļ	n0	0	11,768 15,492	11,768 15,492	0	0	ļ
A3091803	NEWARK	NJNJ		12/31/2006			0	0	0	ļ	n 0	0			0	0	ļ
A8082702	NEWARK	NJ		11/14/2008		1,126,487	n	n	n	r	n	n	12.428	12,428	n	n	
B4111004	NORTH BRUNSWICK	NJ.		01/30/2015		1, 120, 407	o	0	0	[0 [0	12,328	12,328	0	0	
A4030507	PATERSON	NJ		05/24/2004			0	0	0		0	0	17,123	17,123	0	0	
A5082202	PATERSON	NJ		10/31/2005		1,950,178	0	0	0		0 0	0	21,937	21,937	0	0	
A5082203	PATERSON	NJ		10/31/2005		432,085	0	0	0		00	0	4,862	4,862	0	0	
A5122202	PATERSON	NJ		03/08/2006		1,479,937	0	0	0		0 0	0	18,383	18,383	0	0	
A8041403	PATERSON	NJ		06/19/2008		227,000	0	0	0		0 0	0	1,615	1,615	0		ļ
B3021904	POINT PLEASANT BEACH	NJ		05/22/2013		845 , 128	0	0	ļ <u>0</u>	ļ	n 0	ļ0	7,451	7,451	0	0	ļ
A4021702 B3011002	RUNNEMEDE	NJ		05/10/2004		547,275	0	0	0	ļ	u0	0	11,744	11,744	0	0	ļ
A4021202	SWEDESBORO	NJNJ		03/15/2013		1,241,380	0	0	0		n 0	0	16,695	16,695	0	0	
B4070203	SWEDESHORO SWEDESHORO	NJ		09/18/2014			o	0	u		n0	0 n	14,243	2,297	n	0 n	
A4091406	TURNERSVILLE	NJ		12/16/2004		678,524	n	n	n		o	n	13,534	13,534	n	n	
B5020902	WEST DEPTFORD	NJ.		04/01/2015		0	0	0	0		0	0	1,350,000	1,350,000	0	0	
B5031201	WESTAMPTON	NJ		05/29/2015		0	0	0	0		0	0	1,972,200	1,972,200	0	0	
B5021902	WOODBURY	NJ		05/01/2015		0	0	0	0		0 0	0	3, 114,000	3, 114,000	0	0	
A5062301	ALBUQUERQUE	NM.		09/27/2005	ļ	69,447	0	0	0	ļ	0 0	0	20,789	20,789	0	0	ļ
A5081802	ALBUQUERQUE	NM		12/31/2006		521,855	0	0	0		0 0	0	5, 104	5, 104	0	0	
45090703	ALDINIEDNIE	MM		12/21/2006	1	225 455	. Λ						2 107				

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1	Location		4	5	6	7		9	e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			l .	Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1		a	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5091203 A5122803	ALBUQUERQUE ALBUQUERQUE	NMNMNM		12/31/2006 12/31/2006		309,666 288,574	0	0	0	0	0	0	3,042	3,042 4,532	0	0	0
A6012302	ALBUQUERQUE	NM		12/31/2006			٥٥	0	0	0	0	0	2,518	2,518	0	0	0
A6031301	ALBUQUERQUE	NM		12/31/2006		271,623	00	0	0	0	0	0	2,479	2,479	0	0	0
A6033109	ALBUQUERQUE	NM		11/15/2006		619,808	0	0	0	0	0	0	1,677	1,677	0	0	0
A6092202	ALBUQUERQUE	NM		11/30/2006		402,369	0	0	0	0	0	0	4,521	4,521	0	0	0
A6101903	ALBUQUERQUE	NM		12/20/2006		674,881	0	0	0	0	0	0	9,507	9,507	0	0	0
A7012302	ALBUQUERQUE	NM		03/14/2007		1,446,707	0	0	0	0	0	0	12,005	12,005	0	0	0
A7050902 A7091704	ALBUQUERQUE ALBUQUERQUE	NMNM		07/25/2007		257,329 208,993	0	0	0	0	0	0	2,096	2,096 1,558	0	0	0
A7120402	ALBUQUERQUE	NMNM		02/25/2008		208,993	 n	U	U	0 n	0	0	1,558 2,727	2,727	0 n	0 n	0 n
A7120402	ALBUQUERQUE	NM		02/25/2008		361,148	 0	0	0	0	0	0	2,727	2,727	n	0	0
A7120404	ALBUQUERQUE	NM.		02/25/2008		383,029	0	0	0	0	0	0	2,893	2,893	0	0	0
A7120407	ALBUQUERQUE	NM		02/25/2008		494,676	0	0	0	0	0	0	3,735	3,735	0	0	0
A7120409	ALBUQUERQUE	NM		02/25/2008		411,527	0	0	0	0	0	0	3, 105	3, 105	0	0	0
A8090901	ALBUQUERQUE	NM	ļ	12/18/2008		1,348,598	0	0	0	0	0	0	7,371	7,371	0	ļ0	0
A8091201 B0040504	ALBUQUERQUE ALBUQUERQUE	NMNM.	·	12/05/2008		549,643 794,654	0	0	0	ļ0	ļ0	0	3,682 4,242	3,682 4,242	ļ0	ļō	0
B0040504 B0040505	ALBUQUERQUE	NMNM		06/04/2010		430,751	 0	0	0	0	0	0		4,242	0	0	0
B0040506	ALBUQUERQUE	NM		06/04/2010		1,798,504	 0	0	0	0	0	0	9,595	9,595	0	0	0
B0050701	ALBUQUERQUE	NM		07/15/2010		422,816	0	0	0	0	0	0	188,031	188,031	0	0	0
B0111201	ALBUQUERQUE	NM		01/27/2011		401,768	0	0	0	0	0	0	2,375	2,375	0	0	0
B2022701	ALBUQUERQUE	NM		04/30/2012		2,284,927	0	0	0	0	0	0	20,479	20,479	0	0	0
B3022601	ALBUQUERQUE	NM		04/24/2013		440,591	0	0	0	0	0	0	3,911	3,911	0	0	0
B3030401	ALBUQUERQUE	NM		10/11/2013		1,397,061	0	0	0	0	0	0	8,277	8,277	0	0	0
B3050906 B4022506	ALBUQUERQUE ALBUQUERQUE	NMNM		07/24/2013		1,434,991 803,962	0	0	0	0	0	0	12,325	12,325	0	0	0
B4090902	ALBUQUERQUE	NM		12/23/2014		1,050,000	 0	0	0	0	0	0	3.052	3,052	0	0	0
B5010603	ALBUQUERQUE	NM		04/02/2015		0	0	0	0	0	0	0	644.462	644,462	0	0	0
A7120405	BERNAL ILLO	NM		02/25/2008		224, 128	0	0	0	0	0	0	1,693	1,693	0	0	0
A5062406	BOSQUE FARMS	NM		09/29/2005		192,259	0	0	0	0	0	0	7,091	7,091	0	0	0
A6121901	FARMINGTON	NM		03/12/2007		506,923	0	0	0	0	0	0	4,470	4,470	0	0	0
B3022602	FARMINGTON	NIL NM		04/16/2013		916,436 233,110	0	0	0	0	0	0	8,032 3,257		0	0	0
A6101301	LAS CRUCES	NMNM.		01/05/2007		415,832	0	0	0	0	0	0	5,049		0	0	0
A7120301	LAS CRUCES	NM.		03/20/2008		166,236	00	0	0	0	0	0	1,412	1,412	0	0	0
A7121302	LAS CRUCES	NM		02/29/2008		157, 254	0	0	0	0	0	0	929	929	0	0	0
B1012502	LAS CRUCES	NM	ļ	07/18/2011		2,533,531	0	0	0	0	0	0	14,592	14,592	0	0	0
B2062906	LAS CRUCES	NM		09/13/2012		2,162,947	0	0	0	0	0	0	12,731	12,731	0	0	0
B2113001	LAS CRUCES	NM		01/30/2013		791,366 2,460,264	0	0	0	ļō	ļō	0	4,777	4,777	ļ0	0	0
B1012605 B4041701	LOS LUNAS	NMNM		07/07/2011 07/14/2014			00	U	U	U	0	0	20,998 6,259	20,998 6,259	U	0	U
A7120410	RIO RANCHO	NM		02/25/2008		380,841	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	2,876	2,876	0	0	0
A8120502	RIO RANCHO	NM.		01/15/2009		209,610	0	0	0	0	0	0	1,754	1,754	0	0	0
B4060901	RIO RANCHO	NM	ļ	07/23/2014		802,460	0	0	0	0	0	0	4,600	4,600	0	0	0
A5092804	ROSWELL	NM	ļ	12/31/2006		104,569	0	0	0	0	0	0	3,659	3,659	0	0	0
B1092904	ROSWELL	NM		11/18/2011		761,436	0	0	0	ļō	ō	0	6,758	6,758	0	ļō	0
B4121103	ROSWELL	NMNM.		01/23/2015 03/17/2004		352,461	0	0	0	0	0	0	3,879 18,099	3,879 18,099	0	0	0
A5091209	SANTA FE	NM		12/31/2006		242,422	 0	n	n	n	n	n	2,389	2,389	n	n	0 n
A6033001	SANTA FE	NM		12/31/2006		202,377	0	0	0	0	0	0	3,053	3,053	0	0	0
A6062206	SANTA FE	NM		09/15/2006		2,842,115	0	0	0	0	0	0	31,909	31,909	0	0	0
A7091701	SANTA FE	NM		12/17/2007		240,800	0	0	0	0	0	0	2,996	2,996	0	0	0
A7120408	SANTA FE	NM	ļ	02/25/2008	ļ	336 , 193	0	0	0	0	0	0	2,539	2,539	0	0	0
B2062203	SANTA FE	NMNM		09/28/2012		1,844,551	0	0	0	ļō	ļō	0	11,588	11,588	ļ0	ļō	0
B2062204 B2103110	SANTA FE	NMNM		09/28/2012		614,843 991,181	0	0	0	0	0	0	3,864 8,315	3,864 8,315	0	0	0
B3030104	SANTA FE	NM		06/14/2013		3, 155, 444	ںں n	n	n	n	n	n			n	n	n
B3090303	SANTA FE	NM	L	11/08/2013		666,575	0	0	0	0	0	0	4,442	4,442	0	0	0
Δ7120702	CANTA TEDECA	NM		02/21/2000	[453,616	0	0	0	0	0	0	2 020	2 020	0	0	0

				Showing A	All Mortgage Loa	ins DISPOS	SED, Transf	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3			В	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
					l li	nvestment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1112902	SANTA TERESA	NM	1,700	02/28/2012	Bato	825,275	(Decircase)	771001011011	nccognized	011101	(0+3 10+11)	DOOK VAIGE	12, 154	12, 154	Π	ο	Λ
B3021304	SANTA TERESA	NM		04/25/2013		431, 165	0	0	0	0	0	0	5,853	5,853	0	0	0
A7030105	SILVER CITY	NM		08/23/2007		196,901	0	0	0	0	0	0	5,034	5,034	0	0	0
A4041905	CARSON CITY	NV		07/06/2004		4,909,325	0	0	0	0	0	0	35, 149	35, 149	0	0	0
A5081704	CARSON CITY	NV		11/02/2005		1,221,650	0	0	0	0	0	0	11,778	11,778	0	0	0
A5112206	CARSON CITY	NV		02/08/2006		1,007,054	0	0	0	0	0	0	16,045	16,045	0	0	0
A6071702	CARSON CITY	NV		10/02/2006		758 , 560	0	0	0	0	0	0	6,094	6,094	0	0	0
B4030403	GARDNERVILLE	NV		04/30/2014		2,003,817	0	0	0	0	0	0	16,005	16,005	0	0	0
A1030201	HENDERSON	NVNV		06/01/2001		550,778 713,572	0	0	0	0	0	0	7,651 6,260		0	0	0
A6080704	HENDERSON	NV.		11/25/2003			 n	0 n	0 n	0	0	0 n	2,680		 n	U	0
A7032704	HENDERSON	NV		05/17/2007	·	320,315	 n	n	n	n	n	n	2,784	2,784	 n	n	n
B0040701	HENDERSON	NV		07/30/2010		1,369,846	0	n	n	0	n	n	6,786	6,786	0	n	0
B1022803	HENDERSON	NV.		04/29/2011		230,828	0	0	0	0	0	0	1,255	1,255	0	0	0
B1081001	HENDERSON	NV		10/06/2011		466,418	0	0	0	0	0	0	6,807	6,807	0	0	0
B4020504	HENDERSON	NV		03/31/2014		648,891	0	0	0	0	0	0	7,748	7,748	0	0	0
B4030303	HENDERSON	NV		05/30/2014		1,513,840	0	0	0	0	0	0	8,323		0	0	0
B4050105	HENDERSON	NV		07/11/2014		242,333	0	0	0	0	0	0	1,826	1,826	0	0	0
B5012805	HENDERSON	NV		03/23/2015		0 739,944	0	0	0	0	0	0	2,024,665	2,024,665 6,170	0	0	0
A2082901	LAS VEGAS	NV NV		07/28/2011 12/13/2002				0				0	6,170 10,904			0	0
A3050101	LAS VEGAS	NV		07/08/2003		735,810	٥	0	0 n	0	0	0	12,260	12,260	٥	0	0
A4031903	LAS VEGAS	NV		12/31/2006		302,917	0	0	0	0	0	0	3.462	3,462	0	0	0
A4032001	LAS VEGAS	NV		04/21/2004		551,169	0	0	0	0	0	0	6,158	6,158	0	0	0
A4052001	LAS VEGAS	NV		12/31/2006			0	0	0	0	0	0	4,691	4,691	0	0	0
A4090106	LAS VEGAS	NV		01/26/2005		1,090,235	0	0	0	0	0	0	12,258	12,258	0	0	0
A5042803	LAS VEGAS	NV		07/18/2005		803,524	0	0	0	0	0	0	7,919		0	0	0
A5102402	LAS VEGAS	NV		12/31/2006		260,984	0	0	0	0	0	0	3,364	3,364	0	0	0
A5110303	LAS VEGAS	NV		12/31/2006		196,866	0	0	0	0	0	0	1,754	1,754	0	0	0
A6012603 A6022803	LAS VEGAS	NV		03/09/2006		393,488	 n	0	0	0	0	0	3,634 1,512	3,634 1,512		0	0
A6083001	LAS VEGAS	NV		12/01/2006		360,761		0	0	0	0	0	3, 103	3,103		0	0
A6083002	LAS VEGAS	NV		11/10/2006		234,753	0	0	0	0	0	0	1,896	1,896	0	0	0
A6100502	LAS VEGAS	NV		12/21/2006		939,793	0	0	0	0	0	0	7,893		0	0	0
A6110903	LAS VEGAS	NV		02/01/2007		819,301	0	0	0	0	0	0	6,741	6,741	0	0	0
A6110905	LAS VEGAS	NV		02/01/2007		436 , 198	0	0	0	0	0	0	3,592	3,592	0	0	0
A6112704	LAS VEGAS	NV	ļ	01/09/2007	ļ	318,280	0	0	0	0	0	0	2,652	2,652	0	0	0
A7032205	LAS VEGAS	NV		04/26/2007		459,003	0	0	0	ļ0	ļ0	0	3,689	3,689	0	0	0
A7032804 A7032808	LAS VEGAS	NVNV		05/17/2007		453,425 539,036	0	0	0	0	0	0	3,548 4,263	3,548 4,263	0	0	0
A7071901	LAS VEGAS	NV		06/29/2007		539,036	u	U	U	U	0	0 n	4,263	4,263	u	U	0
A7091101	LAS VEGAS	NV		11/29/2007		1,615,092	 n	n	n	n	n	n	4,910	7,565	٥	n	n
A8020812	LAS VEGAS	NV		04/28/2008		1,737,479	0	0	0	0	0	0	12,549	12,549	0	0	0
A8022705	LAS VEGAS	NV		05/13/2008		247,419	0	0	0	0	0	0	1,845	1,845	0	0	0
A8033103	LAS VEGAS	NV		07/01/2008		1,629,696	0	0	0	0	0	0	14, 178	14, 178	0	0	0
A8040901	LAS VEGAS	NV		07/31/2008		776 , 164	0	0	0	0	0	0	6,250	6,250	0	0	0
A8062006	LAS VEGAS	NV		08/28/2008		1,736,496	0	0	0	0	0	0	14,253	14,253	0	0	0
A9040702	LAS VEGAS	NV		06/09/2009		413,749	0	0	ļ0	<u>0</u>	ļō	0	3,397	3,397	0	0	0
A9092402 B0030504	LAS VEGAS	NVNV		11/17/2009	 	95,574	0	0	0	0	0	0	524 6,631	524 6,631	0	0	ļ0
B0030504 B0051301	LAS VEGAS	NVNV		04/29/2010	<u> </u>	976 , 751 657 , 346	 n	0	0	0	0	0				0	0
B0061503	LAS VEGAS	NV NV		08/13/2010		1,515,985	 n	n	n	n	n	n	9.566	9.566	 n	n	n
B0071202	LAS VEGAS	NV		10/06/2010		315,288	0	0	0	0	0	0	2,053	2,053	0	0	0
B0072603	LAS VEGAS	NV		10/12/2010		226,785	0	0	0	0	0	0	1,477	1,477	0	0	0
B0080609	LAS VEGAS	NV		10/06/2010		638,814	0	0	0	0	0	0	3,865	3,865	0	0	0
B0080611	LAS VEGAS	NV		10/28/2010		1,006,252	0	0	0	0	0	0	15,555	15,555	0	0	0
B0122701	LAS VEGAS	NV		03/11/2011		1,262,175	0	0	0	0	0	0	6,912	6,912	0	0	0
B1012001	LAS VEGAS	NV		03/10/2011	 	1,365,019	0	ļ0	ļ0	ļ0	ļ0	0	12,457	12,457	0	0	ļ0
B1022401	LAS VEGAS	NV		04/28/2011	l	791,777	0	0	ļ0	ļ0	ļ0	0	4,512	4,512	0	0	0

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf	erred or Repa	aid During th	ne Current Qι	ıarter						
1	Location	1	4	5	6	7		Change	e in Book Valu	e/Recorded Inv	restment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)			Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B1033004	LAS VEGAS	NV	. 7 -	06/30/2011		537,877	0	0	0	00	0	0	4,577	4,577	0	0	0
B1033102	LAS VEGAS	NV		05/25/2011		1,418,219	0	0		0	0	0	22,582	22,582	0	0	0
B1033106	LAS VEGAS	NV		07/27/2011		677,149	0	0		00	0	0	3,780	3,780	0	0	0
B1091401	LAS VEGAS	NV		11/29/2011		350,720	0	0	0	00	0	0	2,606	2,606	0	0	0
B1111001	LAS VEGAS	NVNV		01/19/2012		833,397	0	0		00	0	0	5,074	5,074	0	0	0
B3032701	LAS VEGAS	NVNV		05/21/2013		1,369,684 711,257	0	0		0	0	0	11,330 5,535	11,330 5,535	0	0	0
B3090304	LAS VEGAS	NV		11/22/2013		545,854	 n	0 n		0	0		3, 161	3, 333	٥	0 n	
B4021901	LAS VEGAS	NV		04/14/2014		412,648	0	0	0	0	0	0	2,448	2.448	0	0	0
B4030304	LAS VEGAS	NV		05/30/2014		1,387,686	0	0		0	0	0	7,630	7,630	0	0	0
B4030305	LAS VEGAS	NV		05/30/2014	L	2, 144, 609	0	0	0	0	0	0	11,790	11,790	0	0	0
B4050104	LAS VEGAS	NV		07/25/2014		279,785	0	0	0	0 0	0	0	2, 108	2, 108	0	0	0
B4060502	LAS VEGAS	NV		07/29/2014		815,929	0	0	LQ	·0	0	0	7,024		0	0	0
B4061201 B4061202	LAS VEGAS	NVNV		09/05/2014		652,954 1,124,531	0	0	0	0	0	0	3,446 5,935	3,446 5,935	0	0	0
B4082102	LAS VEGAS	NVNV		11/05/2014		1, 124,531	0 n	u		,u	U	0	2,513	2,513	 n	0 n	U
B4092303	LAS VEGAS	NV		12/03/2014		920,000	0	0	0	0	0	0	2,674	2,674	0	0	0
B4092801	LAS VEGAS	NV		01/07/2015		0	0	0	0	0	0	0	10,474	10,474	0	0	0
B4100903	LAS VEGAS	NV		01/20/2015		0	0	0	0	00	0	0	6,556	6,556	0	0	0
B4102201	LAS VEGAS	NV		12/12/2014		2,750,000	0	0	0	00	0	0	7,991	7,991	0	0	0
B4102204	LAS VEGAS	NV		12/11/2014		1,900,000	0	0	0	00	0	0	5,521	5,521	0	0	0
B4102205	LAS VEGAS	NV		12/11/2014		2,300,000	0	0	0	0	0	0	6,684	6,684	0	0	0
B4120301	LAS VEGAS	NVNV		02/12/2015				0		0	0	0	4,042	4,042		0	0
B5010602	LAS VEGAS	NV		03/09/2015		 0	 0	0		0	0	0	423, 126	423 , 126	٥	0	0
B5020905	LAS VEGAS	NV		04/01/2015		0	0	0	0	0	0	0	588,517		0	0	0
A4110407	NORTH LAS VEGAS	NV		02/28/2005		382,247	0	0	0	00	0	0	3,936	3,936	0	0	0
A6100402	NORTH LAS VEGAS	NV		12/21/2006		315,789	0	0	0	00	0	0	36,360	36,360	0	0	0
A6122302	NORTH LAS VEGAS	NV		03/29/2007		1,408,933	0	0	a	00	0	0	11,133	11, 133	0	0	0
A7121703 A7121709	NORTH LAS VEGAS	NVNV		04/04/2008		222,846	0	0	0	0	0	0	1,886 2,900	1,886 2,900	0	0	0
B2110710	NORTH LAS VEGAS	NV		12/28/2012		272,590	0 0	0		0	0	0	3,797	3,797	 0	0	
B5010901	NORTH LAS VEGAS	NV		03/30/2015		0	0	0		0	0	0	474,656	474,656	0	0	0
B5012807	NORTH LAS VEGAS	NV		03/30/2015		0	0	0	C	0	0	0	790,523	790,523	0	0	0
B5021004	NORTH LAS VEGAS	NV		05/01/2015		0	0	0		00	0	0	813, 100		0	0	0
A3031001	RENO	NV		05/22/2003		545,408	0	0	0	0	0	0	12,457	12,457	0	0	0
A3070704	RENO	NV		12/31/2006		416,492	0	0	0	0	0	0	3,653	3,653	0	0	0
A4032505 A6050103	RENO	NVNV		06/17/2004		1, 155, 632 3, 189, 170	0	0	L	0	0	0	12,077 26,585	12,077 26,585	0	0	0 1
A8031906	RENO	NV		05/09/2008		3, 189, 170	 n	n		,	n	n	3,415	3.415	 n	0 n	n
A8042401	RENO	NV		07/28/2008		174,854	0	0		0	0	0	2,058	2,058	0	0	
A8060901	RENO	NV		08/27/2008		603,720	0	0	L	0	0	0	8,910	8,910	0	0	0
A9030202	RENO	NV		05/15/2009		777 , 471 .	0	0	0	0	0	0	16,980	16,980	0	0	0
A9031305	RENO	NVNV		05/19/2009		834,974	0	0	L	0	0	0	6,449	6,449	0	0	0
A9040904	RENO	NV		05/19/2009		608,762 1,221,255		0		0	0	0	4,963 9,628	4,963 9,628		0	
A9040904	RENO	NVNV		06/30/2009		1, 153, 421	 0	0		0	0	0	9,028	9,093	 0	0	0
A9122302	RENO	NVNV		03/01/2010		722,725	0	0		0	0	0	5,275	5,275	0	0	0
B0102201	RENO	NV		01/04/2011		1,809,667	0	0		0	0	0	10,533	10,533	0	0	0
B0102202	RENO	NV		01/04/2011		1, 136, 151	0	0	c	00	0	0	10,421	10,421	0	0	0
B1021502	RENO	NV		04/19/2011		445,535	0	0	0	0	0	0	6,956	6,956	0	0	0
B1021503	RENO	NVNV		04/19/2011		451, 162	0	0	L	0	0	0	7,043		0	0	0
A2092704 A7111504	SPARKS	NV NV		12/19/2002 02/01/2008		421,266 673,088	0	0	C	0	0	0	3,695 5,002	3,695 5,002	0	0	0
A9021903	SPARKS	NV		04/27/2009		1,098,621	 n	n	n	,	0	0	9,135		 0	n	n
A9021904	SPARKS	NV		04/27/2009		353,390	0	0		0	0	0	2,938	2,938	0	0	0
B3043002	SPARKS	NV		07/19/2013		679,355	0	0		0	0	0	4,095	4,095	0	0	0
B4100201	SPARKS	NV		12/11/2014		525,000	0	0	c	0 0	0	0	1,968	1,968	0	0	0
B3120604	AKRON	NY		02/26/2014		205,445	0	0	0	00	0	0	5,284	5,284	0	0	0

					All Mortgage Loans D	ISPOSED, Trans										
1	Location		4	5	67			e in Book Value			1	14	15	16	17	18
	2	3			Book '		9	10	11	12	13	Book Value/				
					Reco			Current				Recorded				
					Inves		_	Year's Other		Total		Investment		Foreign		-
					Exclu			Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			١.	Б.	Acci		Year's	Temporary	Deferred	in	Exchange	Accrued	0 11	Gain	Gain	Gain
		a	Loan	Date	Disposal Inte		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6031703	ALBANY	NY		12/31/2006		97,863 .196,548	0	0	0	0	0	1, 162 8,003	1,162 8,003	0	0	0
A5081502	AMHERST	NY	·	02/26/2003		64,455	0	0	0	0	0	16,009		0	0	0
A5091403	AMHERST	NY		12/31/2006		144,401	0	0	0	0	0	11,304	11,304		0	0
A6030305	AMHERST	NY		12/31/2006		119,864	0	0	0	0	0	1,077	1,077		0	0
A6062801	AMHERST	NY		10/02/2006		418,251	0	0	0	0	0	5,871	5,871	0	0	0
A6082301	AMHERST	NY		12/31/2006		257,680	.00	00	0	0	0	3,647	3,647		0	0
A7100102	AMHERST	NY		12/27/2007		300,914	0	0	0	0	0	3,742	3,742		0	0
B4011004 A2040502	AMHERST	NY		04/23/2014		306,876	0	0	0	0	0	3,811	3,811		0	0
A20405023	AMITYVILLE	NY	·	09/03/2002		242,641 155,348	0	,u	0 n	u	ļ0	20, 292 13, 450	20,292		n	n
A4033007	AMSTERDAM	NY	ļ	06/28/2004		984,561	0	0	0	0	0	19,221	19,221		0	0
A7081301	ARMONK	NY		10/16/2007		334,071	.0	0	0	0	0	2,529	2,529		0	0
B4031701	ASTORIA	NY		06/12/2014		756,278	0	0	0	0	0	9,264	9,264	0	0	0
B4031702	ASTORIA	NY		06/12/2014		756,278	.0	00	0	0	0	9,264	9,264		0	0
A9090101	AUBURN	NY	-	09/30/2009		226,228	0	·0	0	ļ0	ļ0	2,278	2,278		ļ0	ļ0
A4072702 A5061603	BATAVIABAYVILLE	NY NY	· 	12/31/2006		283,887 372,063	0	0	0	0	ļ0	1,588	1,588	0	0	0
B0072610	BETHPAGE	NV		11/10/2010		488.604	.0	0	0	0	0	23,663	23,663		0	0
B4040202	BETHPAGE	NV	·	06/18/2014		924,643	0	0	0	0	0	4,706	4,706		0	0
A5052402	BLASDELL	NY		08/04/2005		248,256	0	0	0	0	0	9,314	9,314		0	0
B0051302	BOWMANSVILLE	NY		07/26/2010		934,911	0	0	0	0	0	9,210	9,210		0	0
A5061001	BRONX	NY		09/20/2005		436,374	.0	00	0	0	0	4,415	4,415		0	0
A9032001	BRONX	NY		06/16/2009		411,746	.00	00	0	0	0	2,381	2,381		0	0
B0090103	BRONX	NY		11/23/2010		622,561	.0 0	0	0	0	0	9,878	9,878		0	0
B0090104 A2071503	BRONX BROOKLYN	NY		11/23/2010	l1	622,561 399,623	.0		0	0	0	9,878 31,669	9,878		0	0
B1040802	BROOKLYN	NV		07/14/2011		106,302	0	0	0	0	0	12,519	12,519		0	0
B2111604	BROOKLYN	NY		01/17/2013		737,634	0	0	0	0	0	4,336	4,336		0	0
B2112103	BROOKLYN	NY		01/28/2013		.654,919	.0	0	0	0	0	3,954	3,954		0	0
B3052801	BROOKLYN	NY		08/12/2013			.00	00	0	0	0	12,651	12,651		0	0
B3112706	BROOKLYN			02/28/2014		724,894	.0	0	0	0	0	3,846	3,846		0	0
A4042004	BUFFALO	NY		07/12/2004		222,111	.0 0	0	0	0	0	10,330	10,330		0	0
A4090104 A5022801	BUFFALO	NY		11/05/200405/26/2005		330,879 782,732	.0		0	0	0	3,216	3,216		0	0
A50228013	BUFFALO	NY		04/21/2011		179,269	0	0	0	0	0	30,900	30,900	0	0	0
A5030104	BUFFALO	NY		06/02/2005		243,299	0	0	0	0	0	9,418	9,418		0	0
A6120701	BUFFALO	NY		02/27/2007		187 ,773	.0	0	0	0	0	1,570	1,570		0	0
A6120707	BUFFALO	NY	·	02/27/2007		204,111	.0	0	0	0	0	1,707	1,707		0	0
A6121507	BUFFALO	NY		03/12/2007		161,120	0	0	0	0	ļ0	4,456	4,456		0	0
A7031605	BUFFALO	NY NY	· 	06/22/2007		236,504 408,580	رر	0	0	L0	₀	1,896 3,272	1,896 3,272		0	0
A7032102	BUFFALO	NY	· [06/29/2007		752,616	0	n	n	n	n	6,028	6,028		n	n
A7083001	BUFFALO	NY		11/21/2007		167,440	0	0	0	0	0	1,258	1,258		0	0
A8012802	BUFFALO	NY	ļ	03/27/2008		263,922	0	0	0	0	0	1,974	1,974		0	0
B2022702	BUFFALO	NY	· 	05/16/2012		.480 , 145	.0	0	0	0	0	6,937	6,937	0	0	0
B3071703	BUFFALO	NY		10/11/2013		97,078	0	0	0	0	ļ0	839	839	0	0	0
B3122602 B4030601	BUFFALO	NY NY	·	05/01/201405/30/2014		421,883 180,734	ν ⁽		0	0	0	8,994 1,474	8,994 1,474	0	0	0
B4040101	BUFFALO	NY NY	·	05/30/2014	<u> </u>		.0	, ⁰		ļ0	ļ0			U	0	0
B4070701	BUFFALO	NY	<u> </u>	10/29/2014		787,320	.0 [0	0	0	0	9,704	9,704		0	0
B5012301	BUFFALO	NY		04/14/2015		0 L	0	0	0	0	0	551,128	551, 128	0	0	0
A4033005	BUTLER	NY		06/28/2004		788,915	.0	0	0	0	0	15,401	15,401	0	0	0
A3100203	CATSKILL	NY	· 	01/30/2004	ļ	325,258	.0	0	0	0	0	6,616	6,616		0	0
A4042005	CHEEKTOWAGA	NY	·	08/26/2004		394,690	0	0	0	0	ļ0				0	0
A6012501	CHEEKTOWAGA	NYNY	· 	12/31/2006		156,906 250,459	.u }	0	0	0		1,949 2,820	1,949 2,820		0	0
A6120709	CHEEKTOWAGA	NYNY	·	01/30/2007		216,361	,		0	ļ0	ļ0				U	U
B4042903	CHEEKTOWAGA	NY		06/20/2014		241,813	0	n	n	n	n	4,168	4, 168		n	n
A/110101	O ADENICE	NV		01/24/2005		225 281	0	0	0	0	0	5 000	5 000		0	0

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7010907	CLARENCE	NY		03/30/2007		574,057	0	0	0	0	0	0	7,979 4,209	7,979 4,209	0	0	0
A8022704	CLARENCE	NY		06/19/2008		351,298	0	0	0	0	0	0	4,209		0	0	0
A4032605 A5081001	CLAY	NYNY		08/06/2004		564,865	0	0	0	0	0	0	11,046 2,278	11,046 2,278	0	0	0
A5110306	COLONIE	NY		02/09/2006		1,303,464	٥٥	0	0	0	0	0	16,343	16,343	0	0	0
A7021504	COLONIE	NY		04/17/2007		922,639	0	0	0	0	0	0	12,701	12,701	0	0	0
B2060701	COMMACK	NY		08/02/2012		1,578,441	0	0	0	0	0	0	10,300	10,300	0	0	0
A8080701	DEWITT	NY		10/27/2008		515,976	0	0	0	0	0	0	6,423	6,423	0	0	0
A2100221	EAST HAMPTON	NY	·	12/18/2002		389,087	0	0	0	0	0	0	9,858	9,858	0	0	0
B3070101	EAST MORICHES	NY		09/26/2013		477,119	0	0	0	0	ļ0	ļ0	6,326	6,326	0	0	0
B3012901	EAST SETAUKETFALCONER	NYNY	·	06/24/2013 12/31/2006		3,527,089 228,189	0	0	0	0	0	0	21,379 2,033	21,379 2,033	0	0	0
A4011205	FARMINGDALE	NY NY	·	03/30/2004	t	352,735	u	0	0 n		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	ļ0			U	0 n	, <u>0</u>
A5051601	FLUSHING	NY	· · · · · · · · · · · · · · · · · · ·	08/10/2005		760 ,843	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	7.763	7,763	0	0	0
A8071002	FLUSHING	NY		09/25/2008			0	0	0	0	0	0	6,230	6,230	0	0	0
A5031402	GASPORT	NY		09/28/2005	ļ	307,471	0	0	0	0	0	0	5,086	5,086	0	0	0
B3072301	GRAND ISLAND	NY	·	09/25/2013	ļ	292,210	0	0	0	0	0	0	1,465	1,465	0	0	0
A7120603	GREECE	NY		03/31/2008		608,287	0	0	0	0	0	0			0	0	0
A8110403	GREECE GREENLAWN	NY		01/20/2009		1,060,192 1,512,671	0	0	0	0	0	0	11,033	11,033	0	0	0
B1111402	HALFMOON	NY NY		03/20/2012		1,249,784	٥		0	0	0		8,525 30,966	8,525 30,966	0	0	0
A8072401	HAMBURG	NY		10/01/2008			ں۔۔۔۔۔۔ ۱	0		0	0	0	2,112	2,112	0		0
B2112705	HAMBURG	NY		01/31/2013		403,458	0	0	0	0	0	0	3,348	3,348	0	0	0
A5021704	HASTINGS	NY		05/23/2005		221,429	0	0	0	0	0	0	3,928	3,928	0	0	0
A5082302	HAWTHORNE	NY		12/31/2006		661,673	0	0	0	0	0	0	11,105	11,105	0	0	0
A4110803	JAMESTOWN	NY		12/31/2006		270,404	0	0	0	0	0	0	4,215	4,215	0	0	0
B0061403	KIRKVILLE	NY	·	09/08/2010		1,202,769	0	0	0	0	0	0	8,868	8,868	0	0	0
A3021201	LAKE PLACID	NY		06/26/2003		182,396 411,015	0	0	0	0	0	0	11,590 2,069	11,590 2,069	0	0	0
A6030304	LANCASTER	NY		12/31/2006		122,863	0	0	0	0	0	0	2,009	1,104	0 n	0	0
A7010906	LANCASTER	NY.		03/30/2007			0	0	0	0	0	0	7.979	7.979	0	0	0
A9040802	LATHAM	NY		06/24/2009		167,045	0	0	0	0	0	0	2,082	2,082	0	0	0
A8070801	LIVERPOOL	NY		09/17/2008			0	0	0	0	0	0	11,698	11,698	0	0	0
A6120712	LOCKPORT	NY	·	02/27/2007		193,898	0	0	0	0	0	0	1,623	1,623	0	0	0
A8022604	LOCKPORT	NY		07/21/2008		231,417	0	0	0	0	0	0	2,697	2,697	0	0	0
A8031102 B0061602	LOCKPORT	NY NV		05/13/2008		600,828 533,344	 0	0	0	0	0	0	4,306 4,731	4,306 4,731	0	0	0
A6121201	MENDON	NY		03/08/2007		291,822	٥٥	0	0	0	0	0	3,256	3,256	0	0	0
A7121002	MIDDLETOWN	,NY		03/06/2008			0	0	0	0	0	0	9,508	9,508	0	0	0
B2010401	NEW ROCHELLE	NY		03/29/2012		6,027,122	0	0	0	0	0	0	36,232	36,232	0	0	0
A3032003	NEW YORK	NY	· 	07/31/2003	ļ	588,573	0	0	0	0	0	0	13,042	13,042	0	0	0
A8012101	NEW YORK	NY		04/02/2008	ł	223,074	ō	ļ0	L0	ļ0	ļ0	ļ0	1,882	1,882	0	L0	0
B0060901 B0120304	NEW YORK	NY	· · · · · · · · · · · · · · · · · · ·	07/26/2010		5,656,698 926,705	0	0	0	0	0	0	36,478	36,478 5,662	0	0	0
B1033003	NEW YORK	NY	·	06/24/2011		1,323,991	u	n	n	0	n	n	8,049	8,049	0 n	n	0
B2051801	NEW YORK	NY	<u> </u>	08/21/2012	L	1,503,260	o	0	o	n	n	0	9,812	9,812	n	o	n
B2121703	NEW YORK	NY		03/19/2013		648,723	0	0	0	0	0	0	3,871	3,871	0	0	0
A6120705	NIAGARA FALLS	NY		02/27/2007		152,711	0	0	0	0	0	0	1,280	1,280	0	0	0
A6120711	NIAGARA FALLS	NY	- 	02/27/2007	ļ	418,997	0	0	0	0	0	0	3,506	3,506	0	0	0
A6120714	NIAGARA FALLS	NY		02/27/2007	ł	93,773	0	ļ0	0	ļ0	ļ0	ļ0	785	785	0	0	0
A7041006 A8051901	NIAGARA FALLS	NYNY	· · · · · · · · · · · · · · · · · · ·	06/05/2007		795,664	0	0	0	0	0	0	6,371	6,371 3,633	0	0	0
B0121701	NIAGARA FALLS	NY NY	·	04/28/2011		681,638	u	n	n	0 n	⁰	0			U	n	0 n
B2061102	NIAGARA FALLS	NY	L	09/28/2012	L	982,706	o	0	o	n	n	0		8,393	n	o	0
A6120713	NORTH TONAWANDA	NY		02/27/2007		206,769	0	0	0	0	0	0	1,726	1,726	0	0	0
A6083004	ORCHARD PARK	NY		12/20/2006		272,327	0	0	0	0	0	0	3,687	3,687	0	0	0
A6120703	ORCHARD PARK	NY		02/27/2007	ļ	204, 111	0	0	0	0	0	0	1,707	1,707	0	0	0
A7020101	ORCHARD PARK	NY	· 	05/15/2007	ł	427 , 424	<u>0</u>	ļ0	ļ0	ļ0	ļ0	ļ0	5,733	5,733	0	ļ0	ļ0
A8110402	ORCHARD PARK	NY	·	01/20/2009		965,211	0	0	0	0	ļ0	0	10,047	10,047	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DIS	POSED, Trans						•				
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record	ed		Current				Recorded				
					Investm	ent		Year's Other		Total		Investment		Foreign		
					Excludi	ng Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A4033004	PALMYRA	NY	Турс	06/28/2004		2,021) /Accretion	n lecognized	Other	(0+3-10+11)	DOOK VAIUE	16,633	16,633	Λ	Λ	Λ
A8021404	PENFIELD	NY		06/06/2008	25	, 176	0	0	0	0	0	2,997	2,997	0	0	0
A8071502	PENFIELD	NY		10/03/2008		3,957	0	0	0	0	0	1,546	1,546	0	0	0
B1101905	PENFIELD	NY		12/22/2011		3,424	o [0	0	0	0		7,421	0	0	0
A5062202	PERINTON	NY		09/28/2005		,807	0	0	0	0	0	8,038	8,038	0	0	0
A6050301	PERINTON	NY		08/30/2006		7,350	0	0	0	0	0	5,261	5,261	0	0	0
A6050902	PERINTON	NY		08/17/2006		6,025	0 0	0	0	0	0	3,239	3,239	0	0	0
A6102705	PERINTON	NY		01/16/2007		5, 194	<u> </u>	0	0	0	0	6,922	6,922	0	0	0
A7120604	PERINTON	NY		03/31/2008		3,285	0	0	0	0	0	3,488	3,488	0	0	0
A9040703	PERINTONPITTSFORD	NYNY		06/16/200901/30/2007	19	5,392 1,500	,	0	0	0	0	2,012 3,023	2,012 3,023	0	0	0
A6111003	PITTSFORD	NY NY		01/30/2007		3,500	,	0		0	0	1,330	1,330	u	٠٥	0
	PLATTSBURGH	NY	<u> </u>	08/14/2008),478)	n	n	n	n	8,573		n	n	n
A2080702	PORT WASHINGTON	NY		11/14/2002		5,493) [0	0	0	0	8,373		0	0	0
A2080703	PORT WASHINGTON	NY		11/14/2002		3,890	o [o	0	0	0	0	6,083	6,083		0	0
B2031601	PORT WASHINGTON	NY		06/06/2012	59	,473	0	0	0	0	0	3,606	3,606	0	0	0
A7012201	QUEENSBURY	NY		04/09/2007		3, 150	0	0	0	0	0	2,206	2,206	0	0	0
A5021705	ROCHESTER	NY		05/31/2005		,490	0	0	0	0	0	1,910	1,910	0	0	0
A5030701	ROCHESTER	NY		10/31/2005	38	,003	0	0	0	0	0	13,866	13,866	0	0	0
A5040502	ROCHESTER	NY		07/20/2005		,840	0 0	0	0	0	0	5,297	5,297	0	0	0
A6011201	ROCHESTER	NY		12/31/2006		9,834	0	0	0	0	0	3,744	3,744	0	0	0
A6030706	ROCHESTER	NY		12/31/2006		2,255 1,692	J	0	0	0	0	1,870 3,048	1,870 3,048	0	0	0
A7020103	ROCHESTER	NY NY		05/07/2007		, 166	J	0	0	0	0	5,830	5,830	0	0	0
A7071001	ROCHESTER	NY		10/01/2007		, 928	1	0	o	0	0	3,744	3,744	0	٥	٥
A8032401	ROCHESTER	NY		05/28/2008		,061)	0	0	0	0	2.131	2,131	0	0	0
B3020702	ROCHESTER	NY		04/30/2013		8,850	o [o	0	0	0	0	5,719	5,719	0	0	0
B3111501	ROCHESTER	NY		02/12/2014		,728	0	0	0	0	0	9,598	9,598	0	0	0
A4033006	ROME	NY		12/31/2006		3,263	0	0	0	0	0	10,115	10 , 115	0	0	0
	RONKONKOMA	NY		03/31/2005		,918	00	0	0	0	0	7,431	7,431	0	0	0
	ROSLYN	NY		06/18/2014		1,294	0 0	0	0	0	0	2,718	2,718	0	0	0
	SALINA	NYNY		09/20/2006		2,504	,	0	0	0	0	3,993	3,993	0	0	0
	SALINASCHENECTADY	NY		09/20/2006		i,215 5,264		0	0		0	4,206 11,424	4,206 11,424		0	0
A3040404	SLOATSBURG	NV		06/17/2003	1,00	,236	1	0	0 N	0	0	4,400	4,400	n	٥	0 n
B3051610	SOMERS	NY		07/26/2013		i, 166	j	0	0	0	0	2,502	2,502	0	0	0
A4021001	TONAWANDA	NY		04/30/2004		5,591	D [0	0	0	0	0	11,540	11,540	0	0	0
A5051803	TONAWANDA	NY		09/19/2005	41	1,947	0	0	0	0	0	7,061	7,061	0	0	0
A6020204	TONAWANDA	NY		04/07/2006		, 178	0	0	0	0	0	12,862	12,862	0	0	0
A6120702	TONAWANDA	NY		02/27/2007		2,531	0	0	0	0	0	1,945	1,945	0	0	0
A6120706	TONAWANDA	NY	<u> </u>	02/27/2007		,628)	0	0	ļ0	0	1,178	1,178	ļ0	0	ļ0
A7010802	TONAWANDA	NY	}	03/30/2007	L61	2,308	, }ū	·0	0	0	ļ0	8,512	8,512	ļ0	0	ļ0
B3112201 B4040301	TONAWANDA	NY		03/07/2014		2,895 3,355	, l	h0	0	0	0	5,049 4,239	5,049	0	0	0
B2020102	TOWN OF LANCASTER	NYNY		05/27/2014		3,355	,	0		0	0	4,239	20.099	n		0 n
A6033002	TROY	NY	<u> </u>	12/31/2006		1,683)	n	n	n	n	1,819	1,819	n	0 n	n
A5022204	WATERTOWN	NY		06/09/2005		7,325	0	0	0	0	0	2,911	2,911	0	0	0
A6083003	WEBSTER	NY		11/27/2006	45	,473	o [0	0	0	0	12,972	12,972	0	0	0
A6110607	WEST SENECA	NY	ļ	01/16/2007		2,008	0	0	0	0	0	3,031	3,031	0	0	0
A6120708	WEST SENECA	NY		02/27/2007		, 263	0	0	0	0	0	2,394	2,394	0	0	0
A3052706	WHEATFIELD	NY		12/31/2006		,286	9	0	0	0	0	11,577	11,577	0	0	0
A5072001	WHEATFIELD	NY		12/31/2006		3,268	j	0	0	0	0	2,829	2,829	0	0	0
A50720013	WHEATFIELD	NYNY_	}	04/16/2008		3, 123 9, 452	,	0	0	0	0	2,560	2,560	}0	0	0
A5061702	WILLIAMSVILLE	NY	<u> </u>	02/14/2014		3, 425	, ,	0	0	0	0	2,721 27,987	2,721 27,987	0	0	0
A6050401	WILLIAMSVILLE	NY		08/24/2006	79	5, 129)	n	n	0	n	10,383	10,383	n	0 n	n
B4100701	WILLIAMSVILLE	NY		12/16/2014	1,08		0	0	0	0	0	4,241	4,241	0	0	0
B4040701	YONKERS	NY		07/10/2014	1,26		D	0	0	0	0	6,382	6,382	0	0	0
A4111101	AKRON	OH		02/18/2005	32	5,462	0	0	0	0	0	6,205	6,205	0	0	0
B3050702	AKRON	OH		08/07/2013			o Lo	L0	L0	0	0	5,759	5.759	0	0	0

				Showing A	All Mortgage Loans	DISPOS	ED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				k Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other		Total		Investment		Foreign		
						cluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal In	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6062307	AMHERST	OH		10/05/2006		419,396 293,820	0	0	0	0	0	0	3,412	3,412 11,227	0	0	0
A5033002	ANNA	OH		06/23/2005		293,820	0	0	0	0	0	0	11,227	11,227	0	0	0
A8011603	ASHLAND	OH	·	03/26/2008		151,873	0	0	0	0	0	0	1,117	1,117	0	0	0
A7120708A4032306	AVONBATAVIA	OHOH		02/12/2008		447,640		0	0	0	0	0	3,370 4,340	3,370 4,340	0	0	0
B3022001	BEACHWOOD	OH		05/08/2013		624,093	0	0	0	0	0	0	5,503	5,503	0	0	0
B4062401	BEACHWOOD	OH.		09/15/2014		359,239	0	0	0	0	0	0			0	0	0
B0081012	BEAVERCREEK	OH		11/03/2010		1,617,586	0	0	0	0	0	0	26 , 198	26, 198	0	0	0
A9073112	BEDFORD	OH		10/28/2009		348,774	0	0	0	0	0	0	4,014	4,014	0	0	0
A4020902	BROOK PARK	OH		03/29/2004		448,694	0	0	0	0	0	0	9,571	9,571	0	0	0
A4020903 A6121801	BROOK PARK	OH		03/29/2004 03/15/2007		211,668 354,118	0	0	0	0	0	0	4,517 2,905	4,517 2,905	0	0	0
B1112303	BROOKLYN HEIGHTS	OH	·	03/15/200/	<u> </u>	1,036,541	 n				0	0			U		0
A8093005	BRUNSWICK	OH.		11/20/2008		615,688	0	0	0	0	0	0	5,083	5,083	0	0	0
A80930053	BRUNSWICK	OH		09/03/2009		268,464	0	0	0	0	0	0	2,217	2,217	0	0	0
A7080601	BRUNSWICK HILLS	OH		10/19/2007		784,545	0	0	0	0	0	0	5,938	5,938	0	0	0
B4011503	CANTON	OH		04/25/2014		1,643,759	0	0	0	0	0	0	26,623	26,623	0	0	0
A4022702	CENTERVILLE	OH		07/16/2004		321,413	0	0	0	0	0	0	15,354	15,354	0	0	0
A2081504	CINCINNATI	OHOH		12/31/2006 12/31/2006		266,785 280,491	0	0	0	0	0	0	4,795 6,798	4,795 6,798	0	0	0
A3011004	CINCINNATI	OH		04/01/2003		493,092		0	0			0			0	0	0
A3042401	CINCINNATI	OH		08/19/2003		159,293	0	0	0	0	0	0	9,612	9.612	0	0	0
A4032308	CINCINNATI	OH		12/31/2006		274,854	0	0	0	0	0	0	5,512	5,512	0	0	0
A5063003	CINCINNATI	OH		10/17/2005		659,160	0	0	0	0	0	0	8,949	8,949	0	0	0
A6070702	CINCINNATI	0H		09/22/2006		54,993	0	0	0	0	0	0			0	0	0
A6070703	CINCINNATI	OH		09/22/2006		174,422	0	0	0	0	0	0			0	0	0
A6070704A7030804	CINCINNATI	OH	·	09/26/2006 05/16/2007		120,768 382,652	0	0	0	0	0	0	7,101 3,128	7, 101 3, 128	0	0	0
A7031201	CINCINNATI	OH	·	05/29/2007		543,984		0	0			0		7,297	0	0	0
A7040301	CINCINNATI	OH		06/20/2007		292,697	0	0	0	0	0	0	3,888	3,888	0	0	0
A7040310	CINCINNATI	OH.		08/30/2007		241,464	0	0	0	0	0	0	1,927	1,927	0	0	0
A7040311	CINCINNATI	OH		06/18/2007		228,794	0	0	0	0	0	0	1,881	1,881	0	0	0
A7041701	CINCINNATI	0H		06/28/2007		1,897,427	0	0	0	0	0	0	15,006	15,006	0	0	0
A7080107	CINCINNATI	OH		01/28/2008		298 , 336	0	0	0	0	0	0	2,149	2,149	0	0	0
A7111201 A8032710	CINCINNATI	OHOH		08/22/2008		115,328	0	0	0	0	0	0	6,962 5,982		0	0	0
A9111801	CINCINNATI	OH		01/29/2010		2,225,100	0	0	0	0	0	0	16,314	16,314	0	0	0
B1090703	CINCINNATI	OH.		12/13/2011		752,357	0	0	0	0	0	0	4,362	4,362	0	0	0
B2091406	CINCINNATI	OH		11/29/2012		1,329,114	0	0	0	0	0	0	5,786	5,786	0	0	0
B2120601	CINCINNATI	OH		02/11/2013		3,074,660	0	0	0	0	0	0	19,705	19,705	0	0	0
B3012102	CINCINNATI	OH	-	06/24/2013		907,648	0	0	0	0	0	0	7,750	7,750	0	0	0
B3021501	CINCINNATI	OH	· 	07/17/2013 05/20/2013	<u> </u>	1,086,967	0	0	0	0	ļ0	0	11,222 7,683	11,222 7,683	0	0	ļ0
B4012101	CINCINNATI	OH.	·	05/20/2013		1,768,790	0 n	0	0	0 n	n	n		9,441	U	0	0
B4051602	CINCINNATI	OH.		07/10/2014		1,015,463	0	0	0	0	0	0	7,954	7,954	0	0	0
A6082201	CLEVELAND	OH	ļ	12/31/2006		266,306	0	0	0	0	0	0	2,233	2,233	0	0	0
A8072102	CLEVELAND	OH		09/25/2008		265,445	0	0	0	0	0	0	2,381	2,381	0	0	0
A9042401	CLEVELAND	OH		06/29/2009		1,982,298	0	0	0	0	0	0	20,695	20,695	0	0	0
A9073109	CLEVELAND	OH	· 	10/27/2009		688,856	0	0	0	0	0	0	7,924	7,924	0	0	ļ0
A9090201	CLEVELAND	OHOH	·	12/30/2009	 	545,060	0	0	0	0	0	0	6,626 8,422	6,626 8,422	0	0	0
B2110716	CLEVELAND	OH	·	02/26/2013		751,464	0 n	n	n	n	n	n			n	n	n
B3041605	CLEVELAND	OH		07/09/2013		944,554	0	0	0	0	0	0	5,504	5,504	0	0	0
B3060302	CLEVELAND	OH		08/20/2013		280,338	0	0	0	0	0	0	2,361	2,361	0	0	0
B3060303	CLEVELAND	OH		08/20/2013		252,500	0	0	0	0	0	0	2, 128	2, 128	0	0	0
B3071102	CLEVELAND	OH		10/03/2013		189,612	0	0	0	0	0	0	1,014	1,014	0	0	0
B4031703 B3041707	CLEVELAND	OH	· 	05/15/2014	 	757,211	0	0	0	0	ļ0	0	4,018	4,018 1.895	0	0	ļ0
A5080902	COLUMBUS	OHOH	·	07/02/201312/31/2006	 	314,353	0	0	0	0	0	0	1,895 22,807		0	0	0
A5080902	COLUMBUS	Urt.	· [12/31/2006	 	211 637	٥	0	0	0 n	0	0	1 765	1 765	U		0

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				Showing <i>i</i>	All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7		Change	e in Book Value	/Recorded Inv	restment		14	15	16	17	18
	2	3]		Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				6 -	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0 11			
		_	Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6082204	COLUMBUS	OH		11/01/2006	297 , 902	0	0	0	0	0	0	4,204	4,204	0	0	0
A8060503	COLUMBUS	OH		08/14/2008	204 , 454		0	0	0	0	0	1,593	1,593	0	0	0
A9051301	COLUMBUS	OH		07/31/2009	1,640,360		0	0	0	0	0	12,849	12,849	0	0	0
B2110715	COLUMBUS	OH		01/22/2013	642,585		· L0	0	0	0	0	9,023	9,023	0	0	0
B3031803	COLUMBUS	OH		05/30/2013	1,532,826		0	0	0	0	0	6,602	6,602	0	0	0
B3032603	COLUMBUS	OHOH.		06/25/2013	605,344		0	0	0	0	0	5,039	5,039	0	0	0
B3070907 B3040502	CORTLAND	UH		10/01/2013 07/10/2013	1,066,207 1,710,942		0	0	0	0	0	4,014 23.055	4,014 23.055	0	0	0
A8090202	CUYAHOGA FALLS	OH		11/17/2008	554,870		0		٥٥		0	4.703	4,703	0		0
A7080909	DAYTON	OH		10/22/2007	1,030,540		0	0	٥٥	0	0	12,952	12,952	0	٥	0
A7122705	DAYTON	UROH	·	08/01/2008	205,258		0	n	u	n	0	1.437	1, 437	n	u	U
A8050702	DAYTON	OH		08/01/2008	463,711		n	n	ں۔۔۔۔۔۔۔ ۱	n	n	6,978	6,978	n	0 n	n
B1022302	DAYTON	OH	<u> </u>	04/28/2011	319,861		n	n	ں۔۔۔۔۔۔۔ ۱	n	n	4.920	4,920	n	n	n
B4102301	DOVER	OH		01/28/2015		۱	0	0	ں۔۔۔۔۔۔۔ ۱	n	0	14,016	14,016	n	0 N	n
	DUBLIN	OH.		05/22/2008	.422,288		0	0	0	0	n	3,067	3,067	0	0	n
	DUBLIN	OH.		02/14/2014	415,566		0	0	0	0	0	3,068	3,068	0	0	0
	DUBLIN	OH		01/30/2015		0	0	0	0	0	0	6,620	6,620	0	0	0
A6103102	EASTLAKE	OH		01/25/2007	1,279,676	0	0	0	0	0	0	14,258	14,258	0	0	0
A5033003	EATON	OH.		06/20/2005		0	0	0	0	0	0	14,845	14,845	0	0	0
A9073114	ELYRIA	OH		10/28/2009	261,544	0	0	0	0	0	0	3,011	3,011	0	0	0
A7090706	EUCLID	OH		11/14/2007	137 ,872	0	0	0	0	0	0	3,353	3,353	0	0	0
A9073113	EUCLID	OH		10/28/2009	414, 124		0	0	0	0	0	4,766	4,766	0	0	0
B3070908	EUCLID	OH		10/02/2013	406,503		0	0	0	0	0	2,327	2,327	0	0	0
A7082002	FAIRFIELD	OH		02/29/2008	309,373		0	0	0	0	0	2,241	2,241	0	0	0
B1090901	FAIRFIELD	OH		01/27/2012	776, 433		0	0	0	0	0	11,359	11,359	0	0	0
A4031506	FAIRFIELD TOWNSHIP	OH		06/10/2004	272,909		0	0	0	0	0	13,367	13,367	0	0	0
B4012002	FINDLAY	OH		04/28/2014	626,661		0	0	0	0	0	4,806	4,806	0	0	0
A6110703	FOSTORIA	OH		03/15/2007	795,754		0	0	0	0	0	22,692	22,692	0	0	0
A5060102	FRANKLIN TOWNSHIP	OH		08/18/2005	30,942		0	0	0	0	0	10,333	10,333	0	0	0
A6062701	GREEN	OH		08/22/2006	810,829		0	0	0	0	0	6,784	6,784	0	0	0
A6040301	GROVEPORT	OH		12/31/2006			0	0	0	0	0	3,317 3,210	3,317	0	0	0
A7112005	HAMILTON	UH		12/04/2007	234,646		0	0	0	0	0		3,210 1,772		0	0
A8061201	HARRISON	OH		08/18/2008	801,475		0		0		0	1,772 6,838				0
B1040701	HUBER HEIGHTS	Urt		06/18/2008	1, 161,514		0		٥٥	0	0			0		0
B2050802	HUDSON	UH		06/22/2011	1,161,312		0	0	 0	0	0	9,452	9,452			0
B3031101	JOHNSTOWN	OH	·	06/06/2013	302,617		n	n	ں۔۔۔۔۔۔۔ ۱	n	n	4,250	4,250	n	0 n	n
A9073108	KENT	OH	<u> </u>	10/27/2009	741, 164		n	n	ں۔۔۔۔۔۔۔ ۱	n	n	8,528		n	n	n
B4050602	KETTERING	OH		06/27/2014	1,130,357		n	n	ں۔۔۔۔۔۔ ۱	n	n	6.401	6.401	n	0 N	n
B3121804	LAKEWOOD	OH.		07/17/2014	287,644	0	0	0	0	0	0	1,734	1,734	0	0	0
A4032311	LANCASTER	OH.		06/18/2004	226,097	· [0	0	0	0	0	0	4,525	4,525	0	0	0
B3031402	LEBANON	OH		06/27/2013	2,221,444	0	0	0	0	0	0	19,208	19,208	0	0	0
A5071902	LEWIS CENTER	OH		12/31/2006	840 , 376	0	0	0	0	0	0	11,412	11,412	0	0	0
A9073107	LORAIN	OH		10/27/2009	741, 164		0	0	0	0	0	8,528	8,528	0	0	0
B3061702	LOVELAND	OH	ļ	09/03/2013	333 , 185		0	0	0	0	0	2,825	2,825	0	0	0
B2100204	LYNDHURST	0H	ļ	12/12/2012	245 , 112	? 0	0	0	0	0	0	6,425	6,425	0	0	0
A9042406	MACEDONIA	OH		07/14/2009			0	0	0	0	0	5,786	5,786	0	0	0
A6071404	MANSFIELD	OH	ļ	12/31/2006	171, 131		0	0	0	0	0	1,886	1,886	0	0	0
A6071405	MANSFIELD	OH	ļ	12/31/2006	118,894		ļ0	0	0	ļ0	0	2,946	2,946	ļ0	0	ļ0
A7031202	MANSFIELD	OH	}	06/05/2007	457 , 133	} 0	ļ0	0	0	ļ0	0	6, 124	6, 124	ļ0	0	ļ0
B2081605	MARION	OH		10/19/2012	451,954		ļ <u>0</u>	0	0	ļ0	ļ0	6,348	6,348	0	0	ļ0
B2102307	MARYSVILLE	OH		12/28/2012	2,013,115		ō	0	0	ļō	ļ0	17,902	17,902	0	0	}ō
A8022011	MASON	OH	}	05/16/2008	474,065		0	0	0	ļō	0	10,881	10,881	}0	0	}ō
B2110903	MAYFIELD HEIGHTS	OH	}	01/22/2013	845,944		0	0	0	ļ0	0	5, 106	5, 106	ļ0	0	}0
A8033102 A80331023	MEDINA	OHOH.		06/09/2008	1,507,453 517,751	10	0	0	0	0	0	17,242 5,869	17,242	0	0	0
A80331023 A6081507	MENTOR	UHOH		10/24/2006	425,760		0	0	 ^	0	0	3,465	3,465	0	0	0
A6042405	MIDDLEBURG HEIGHTS	OH		12/31/2006					٥٠					0		
B0022201	MIDDLEBURG HEIGHTS	OH	l	05/06/2010	1,287,405				 ^	0		7,338				0
A7040309	MIDDLETOWN	UHOH.	l	08/30/2010		0	0		 ^	0	0					0
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					All Mortgage L	oans DISPO	SED, Transf						•				
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3	1			Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued									Gain	Gain	Gain
				6 .	D: 1		Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued				
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8012103	MIDDLETOWN	OH		03/20/2008		1,787,754	0	0	0	0	0	0	17,816	17,816	0	0	0
B4122908	MILFORD	OH		02/09/2015		0	0	0	0	0	0	0	5,714	5,714	0	0	0
A9073110	MILLBURY	OH		10/27/2009		967,861	0	0	0	0	0	0	11,134	11, 134	0	0	0
A5030903	MORROW	OH		08/05/2005		598,085	0	0	0	0	0	0	10 , 138	10 , 138	0	0	0
B3122605 A7040307	NEW CONCORD	OHOH.		04/21/2014		1, 108, 645 169, 750	0	0	0	0	0	0	5,917 3,741	5,917 3,741	0	0	0
A7040308	NORTH OLMSTED	UH.		07/02/2007		152,633		0	0	0	0	0	3,741	3,741	0		0
B3081301	NORTH OLMSTED	OH		10/23/2013		359.946	٥	0				0	1.731	1,731		٥	
A9042405	NORWOOD	OH		07/14/2009		282,074	٥٥	0	0	0	0	0	5,786	5,786	0	0 0	0
A6090508	ONTARIO	OH		11/15/2006		590,898	0	0	0	0	0	0	5,700	5,001	0	0	0
A6062804	PAINESVILLE TOWNSHIP	OH.		08/21/2006		627 , 104	0	0	0	0	0		5, 123	5, 123	0	0	0
A3053004	PARMA	OH		09/03/2003		305,307	0	0	0	0	0	0	18,572	18,572	0	0	0
A7090704	PARMA	OH		11/14/2007		127,834	0	0	0	0	0	0	3,110	3,110	0	0	0
A7092402	PARMA	OH		12/03/2007		263,279	0	0	0	0	0	0	1,963	1,963	0	0	0
A4051302	PARMA HEIGHTS	OH		08/23/2004		483,710	0	0	0	0	0	0	7,904	7,904	0	0	0
B3032601	PORTSMOUTH	OH	ļ	06/25/2013		825,676	0	0	0	0	0	0	6,872	6,872	0	0	0
B1072201	RAVENNA	OH	ļ	09/23/2011			0	0	0	0	ļ0	ļ0	7,035	7,035	0	0	ļ0
A9073111	RICHMOND HEIGHTS	OH		10/28/2009		435,931	0	0	0	ļ0	ļ0	0	5,017	5,017	0	0	ļ0
B1032401	RIVERSIDE	OH		06/09/2011		294,942	0	0	0	ļō	ļō	ļō	1,738	1,738	0	0	}ō
A8022104		OH	·	05/22/2008		460,536	0	ļō	<u>0</u>	0	0	0	10,517	10,517	}0	0	0
A8071005	SANDUSKYSHAKER HEIGHTS	OHOH.	·	09/30/2008		296,004	0	0	0	0	ļ0	ļ0	2,588	2,588 2,484	0	0	ļ0
B3040501	SHAKER HEIGHTS	UHOH		11/17/2008 06/13/2013			0	0	0	0	0	0	2,484 4,278	2,484 4,278	0	0	0
A6081402	SHARONVILLE	UH		10/18/2006		415, 132	 n	0	n	0 n	n	0	3,377	3,377	u	u	0
A8012803	SIDNEY	OH		04/11/2008		678,508	 n	n	n	n	n	n	6,706		n	0 n	n
B3060703	SIDNEY	OH		09/11/2013		1,320,603	 0	0	0	0	0	0	17.038	17.038	0	0	0
A4012903	SOLON	OH		04/26/2004		638,228	0	0	0	0	0	0	12,602	12,602	0	0	0
A6070705	SPRINGDALE	OH		09/22/2006		280,434	0	0	0	0	0	0	12,622	12,622	0	0	0
B3122011	STREETSBORO	OH		03/05/2014		1,361,272	0	0	0	0	0	0		7,055	0	0	0
A6121902	STRONGSVILLE	H0		03/09/2007		478,670	0	0	0	0	0	0	3,973	3,973	0	0	0
B0030903	STRONGSVILLE	OH		05/27/2010		177,204	0	0	0	0	0	0	4,637	4,637	0	0	0
B1120101	STRONGSVILLE	OH		01/27/2012		925,251	0	0	0	0	0	0	7,895	7,895	0	0	0
A4032310	SUNBURY	OH	ļ	06/16/2004		269,379	0	ļ0	ļ	ļ0	ļ0	ļ0	5,395	5,395	ļ0	0	ļ0
A4041502	TALLMADGE	OH		07/14/2004		942,895	0	0	0	ļō	ļō	ļ0		8,354	}0	0	}ō
A7080707	TIPP CITY	OH		10/26/2007		395,918	0	0	0	0	0	0	5,018 12.692	5,018 12,692	0	0	0
A3052103	TOLEDO	UH		08/21/2003 10/27/2009		208,610 806,514	0	0	0	0	0	0	12,692 9,278		0	0	0
A9073101	TOLEDO	OH	ļ	10/27/2009		741, 164	٠			0						۰	
A9073102	TOLEDO	OH		10/27/2009		566.777	 n	n	n	n	n	n	6.520	6.520	n	0 N	n
A9073104	TOLEDO	OH.		10/27/2009		632,127	0	0	0	0	0	0	7,272	7,272	0	0	0
A9073105	TOLEDO	OH		10/27/2009		566,777	0	0	0	0	0	0	6,520	6,520	0	0	0
A9073106	TOLED0	OH		10/27/2009		457,739	0	0	0	0	0	0	5,267	5,267	0	0	0
A5012903	TROY	OH		04/28/2005		244,214	0	0	0	0	0	0	4, 179	4, 179	0	0	0
A8012804	UNIONTOWN	OH		04/11/2008		761,209	0	0	0	0	0	0	7,526	7,526	0	0	0
B2020903	VALLEY VIEW	OH	ļ	03/22/2012		422,115	0	0	0	0	ļ0	0	1,843	1,843	0	0	0
A5090902	VERMILLION	OH	·	12/02/2005		245,995	0	0	0	ļ0	ļ0	ļ0	8,635	8,635	0	0	ļ0
A8040401	WADSWORTHWALBRIDGE	OH		07/07/2008		446 , 127	0	0	0	ļ0	ļō	ļō	3, 150	3, 150	0	0	}ō
B2110709	WALBRIDGE WEST CHESTER	OHOH		01/22/2013 05/10/2002		1, 156, 127	0	0	0	0	0	0	15,956	15,956 9,355	0	0	0
B2110707	WEST CHESTER	UH		12/28/2012		506,555 895,694	 ^			0	10	0	9,355 12,469	9,355	0	٠	0
A7090705	WEST CHESTER	UH	ļ	12/28/2012		199,631	 n	U	U	U	n	0	4,792		U		U
B3022603	YOUNGSTOWN	UH		05/13/2013		959,031	 n	n	n	n	n	n	5,466	5,466	n	0 N	n
B3011804	ADA	OK		03/13/2013		1,101,085	 0	0	0	0	0	0	6.803	6,803	0		0
B3011803	ALTUS	OK		03/25/2013		768,755		0	0	0	0	0	4,750	4,750	0	n	n
	ARDMORE	OK		04/04/2006		507,852	0	0	0	0	0		16,604	16,604	0	0	0
B3060305	BROKEN ARROW	OK.		08/30/2013		473,656	0	0	0	0	0	0	6,163	6, 163	0	0	0
A9101601	EDMOND	OK		10/30/2009		1,217,700	0	0	0	0	0	0	7 , 139	7 , 139	0	0	0
B3011805	LAWTON	OK	ļ	03/25/2013		892,242	0	0	0	0	0	0	5,514	5,514	0	0	0
B2100201	MIDWEST CITY	OK		12/21/2012		1, 119, 403	0	0	0	0	0	0	9, 235	9, 235	0	0	0
A7050102	MOORE	OK		07/25/2007		220,474	0	L0	0	L0	0	0	1,731	1,731	L0	0	L0

SCHEDULE B - PART 3

					All Mortgage Loans	DISPOS	SED, Transfe										
1	Location		4	5		7	·		e in Book Value				14	15	16	17	18
	2	3]		Bool	k Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
						estment			Year's Other		Total		Investment		Foreign		
						cluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued									Gain	Gain	Gain
				6 -			Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0			
		_	Loan	Date	•	nterest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prid	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7092004	MUSKOGEE	OK		12/11/2007		252,928	0	0	0	0	0	0	1,861	1,861	0	0	0
A4121303	OKLAHOMA CITY	OK		02/23/2005		432,654	0	0	0	0	0	0	4,928	4,928	0	0	0
A5072103	OKLAHOMA CITY	OK		10/12/2005		731,540	0	0	0	0	0	0	7, 188	7 , 188	0	0	0
A5090903	OKLAHOMA CITY	OK		12/31/2006		127 , 488	0	0	0	0	0	0	4,582	4,582	0	0	0
A7052202	OKLAHOMA CITY	OK		07/31/2007		799,801	0	0	0	0	0	0	6,277	6,277	0	0	0
A9070601 B1022205	OKLAHOMA CITY	OKOK		08/31/200904/19/2011		299,880380,489		0	0	0	0	0	3, 157 5, 767	3, 157 5,767	0		0
B2062902	OKLAHOMA CITY	OK		09/07/2012		1,507,694		0	0	0	0	0					0
B2112104	OKLAHOMA CITY	OK		02/01/2013		318,019	٥	0	0	٥	0	0	2,825	2,825	0	٥	0
B2122601	OKLAHOMA CITY	UK		03/12/2013		1,298,311	 n	n	n	n	n	n	7,616		n	 n	n
A6022103	PONCA	0K		12/31/2006		218,633	0	0	0	0	0	0	3,364	3,364	0	0	0
A5012911	STILLWATER	OK		04/29/2005		244,214	0	0	0	0	0	0	4,179	4,179	0	0	0
B0061501	STILLWATER	OK	[09/24/2010		1,191,957	0	0	0	0	0	0	7.469	7.469	0	0	0
A5072802	TULSA	OK		09/28/2005		220,117	0	0	0	0	0	0	2,968	2,968	0	0	0
A7070502	TULSA	OK		08/30/2007		347,633	0	0	0	0	0	0	2,673	2,673	0	0	0
A7101602	TULSA	OK	ļ	01/17/2008		308,286	0	0	0	0	0	0	3,798	3,798	0	0	0
B1012603	TULSA	OK		03/31/2011		1,254,974	0	0	0	0	0	0	11,323	11,323	0	0	0
B1012604	TULSA	OK		03/31/2011		1, 165, 287	0	0	0	0	0	0	10,518	10,518	0	0	0
B2042603	TULSA	OK		06/26/2012		337,984	0	0	0	0	0	0	4,461	4,461	0	0	0
B2051701	TULSA	OK		08/15/2012		711,920	0	0	0	0	0	0	6,353	6,353	0	0	0
B3020101	TULSA	OK		04/19/2013		544,207	0	0	0	0	0	0	6,824	6,824	0	0	0
B3103005	TULSA	OK	ļ	01/31/2014		1, 190 , 177	0	0	0	0	0	0	6,355	6,355	0	0	0
B2061903	YUKON	OK.		09/12/2012		848,498	0	0	0	0	0	0	5,419	5,419	0	0	0
A4051401	ALBANY	OR		07/22/2004		1,061,972	0	0	0	0	0	0	22,709	22,709	0	0	0
A9030503	ALBANY	OR		04/24/2009		1,291,034	0	0	0	0	0	0	7,265	7,265	0	0	0
A9082701	ALOHA	OROR		10/15/2009		423,215	0	0	0	0	0	0	7,358		0	0	0
A6120601	BANDON	UROR		01/31/2007		641,637 773,730		0		0	0	0	5,742 10,409	5,742	0		0
B3121701	BANDON	OR		04/06/2013		786,672		0	0		0		6.035	6,035			0
B3121701-1	BANDON	OR		02/19/2015		700,072	٥	0	0	n	0	0	1,873	1,873	Λ	٥	0
	BEAVERTON	OR		04/22/2002		91,352	0	0	0	0	0	0	804		0	0	0
	BEAVERTON	OR		12/12/2002		407,716	0	0	0	0	0	0	10,504	10,504	0	0	0
	BEAVERTON	OR		03/28/2003		76,010	0	0	0	0	0	0	676	676	0	0	0
	BEAVERTON	OR		03/27/2003		371,048	0	0	0	0	0	0	9,335	9,335	0	0	0
A5121603	BEAVERTON	OR		12/31/2006		250,575	0	0	0	0	0	0	3,995	3,995	0	0	0
A6092101	BEAVERTON	OR		11/27/2006		398,036	0	0	0	0	0	0	3,250	3,250	0	0	0
A60921013	BEAVERTON	OR	ļ	12/07/2009		183,213	0	0	0	0	0	0	1,042	1,042	0	0	0
B0032603	BEAVERTON	OR		06/18/2010		670,987	0	0	0	0	0	0	6,384	6,384	0	0	0
B0062502	BEAVERTON	OR		08/13/2010		541,485	0	0	0	0	0	0	5,406	5,406	0	0	0
B1031102	BEAVERTON	OR		04/29/2011		2, 161,070	0	ļ0	0	ļ <u>0</u>	0	ļ0	19,344	19,344	0	0	0
B1101201	BEAVERTON	OR	}	12/21/2011	 	1,028,209	0	ļ0	0	ļ0	0	ļ0	9,380	9,380	0	0	ļ0
B4052001	BEAVERTON	OR	}	07/24/2014	 	1,645,661	0	ļ0	0	ļ0	0	ļ0	9, 104	9, 104	0	0	ļ0
	BEND	0R		08/01/2003			0	0	0	0	0	0	7,630 11,245		0	0	0
	BEND	UHOR		01/11/2005		726,245 17,328,864	0	0		0	0		82.853	82.853	0	0	0
	BEND	OR	l	09/2//2007	 	2,675,636		0		0			8,344				0
	BEND	OR	<u> </u>	06/12/2008		227,000	 n	n	n	n	n	n	1,615	1,615	n	٥	n
	BEND	OR		09/12/2000		556 . 699	 n	n	n	n	n	0	3.334	3.334	n		n
	BEND	OR		07/10/2013		831,205	o	0	0	0	0	0	4,844	4,844	0	0	0
	BEND	OR	L	06/14/2013		1,847,674		0	0	n		0	16,595	16,595	0		0
	BEND	OR		09/26/2014		2,159,266	0	0	0	0	0	0	16,464	16,464	0	0	0
A0080201	CANBY	OR		09/19/2000		10,506	0	0	0	0	0	0	3, 189	3, 189	0	0	0
A3020602	CANBY	OR		04/22/2003		487 , 115	0	0	0	0	0	0	32,637	32,637	0	0	0
A30206023	CANBY	OR	ļ	08/10/2007	ļ	437,263	0	0	0	0	0	0	9,464	9,464	0	0	0
B5040207	CANNON BEACH	OR		05/29/2015		0	0	0	0	0	0	0	3,460,000	3,460,000	0	0	0
B5040208	CANNON BEACH	OR		05/29/2015		0	0	0	0	0	0	0	900,000	900,000	0	0	0
B0041903	CLACKAMAS	OR	ļ	06/21/2010		1,594,865	0	0	0	0	0	0	14,208	14,208	0	0	0
B0090207	CORVALLIS	OR	ļ	11/30/2010	 	6,752,605	0	ļ0	0	ļ0	0	ļ0	39,859	39,859	0	0	ļ0
B2082703	CORVALLIS	OR		11/09/2012		321,507	0	0	0	ļ0	0	0	8,454		0	0	ļ0
B3062401	DAMASCUS	OR.		09/27/2013		1,989,822	0	L0	L0	L0	0	0	11,264	11,264	L0 l	0	L0

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3043006	DURHAM	0R		07/19/2013		998,412	0	0	0	0	0	0	6, 119	6, 119 18, 146	0	0	0
A4021201	EUGENE	OR		04/07/2004		358,586	0	0	0	0	0	0	18,146	18,146	0	0	0
A5012601	EUGENE	OR	·	03/31/2005		330,381	0	0	0	0	0	0	5,909	5,909	0	0	0
A6081103 A8022108	EUGENE	OROROR		09/27/2006				0	0	0	0		4,526 8,919	4,526 8,919	0	0	0
A80221083	EUGENE	OR.		12/10/2009		761,778	0	0	0	0	0	0	5.178	5.178	0	0	0
B1062201	EUGENE	OR.		09/29/2011		811,074	0	0	0	0	0	0	4,910	4,910	0	0	0
B3082003	EUGENE	0R		11/01/2013		421,735	0	0	0	0	0	0	2,401	2,401	0	0	0
B3121203	EUGENE	OR		02/20/2014		427,686	0	0	0	0	0	0	2,270	2,270	0	0	0
B4050502	EUGENE	OR		06/26/2014		7,604,433	0	0	ļ	<u>0</u>	J0	}ō	34,118	34, 118	0	ō	0
B4050503 B3121202	EUGENE	OROR	· 	06/26/2014 02/19/2014		3,378,556 587,693	0	0	0	0	L0	0	15, 158 3, 120	15, 158 3, 120	0	0	0
B2032203	FAIRVIEW	OR	·	05/23/2012	 	3, 140, 093	 n	n	n	n	0	0			n	n	n
B3061801	GLADSTONE	OR.	<u> </u>	09/13/2013		446 , 110	0	0	0	0	0	0	5,756	5,756	0	0	0
B3102401	GLADSTONE	OR		12/16/2013		732,853	0	0	0	0	0	0	9, 139	9, 139	0	0	0
A5062905	GRANTS PASS	OR		09/30/2005	ļ	1,079,173	0	0	0	0	0	0	39,933	39,933	0	0	0
A4071701	GRESHAM	OR		09/29/2004		629,906	0	0	0	0	0	0	10 , 155	10 , 155	0	0	0
A4122701	GRESHAM GRESHAM	OR		03/29/2005		134,796	0	0	0	0	0	0	2,411	2,411	0	0	0
A5101203 A6020102	GRESHAM	OROR		12/21/2005		592,898 663,146	0	0	0	0	0	0	9,711 13,248	9,711 13,248	0	0	0
A7020801	GRESHAM	OR		04/13/2007		506 , 106	٥٥	0	0	0	0	0	4,019	4,019	0 n	0	0
B0052003	GRESHAM	OR		07/26/2010		499,149	0	0	0	0	0	0	4,409	4.409	0	0	0
B2080301	GRESHAM	OR.		10/31/2012		360,986	0	0	0	0	0	0	3,908	3,908	0	0	0
B4050501	GRESHAM	0R		07/14/2014		416,570	0	0	0	0	0	0	3,218	3,218	0	0	0
B0062301	HAPPY VALLEY	OR		09/08/2010		749,772	0	0	0	0	0	0	4,915	4,915	0	0	0
A9040301	HILLSBORO	OR		05/12/2009		5, 120, 742	0	0	0	0	0	0	111,827	111,827	0	0	0
B4010901 B4091503	HILLSBORO	OROR		03/14/2014		549,763 553,350	0	0	0	0	0	0	4,361 3,048	4,361 3,048	0	0	0
B4100101	HILLSBORO	OR		11/25/2014		1,750,000	٥٥		0	0	0	0		9.640	0 n	0	0
B4101501	HILLSBORO	OR.		12/17/2014		1, 150,000	0	0	0	0	0	0	4,889	4,889	0	0	0
A2060701	HOOD RIVER	OR.		09/03/2002		735,071	0	0	0	0	0	0	19,606	19,606	0	0	0
B3122601	HOOD RIVER	OR		04/04/2014		1,559,063	0	0	0	0	0	0	8, 175	8, 175	0	0	0
A7073003	HUBBARD	OR		09/05/2007		426,668	0	0	0	0	0	0	3,318	3,318	0	0	0
B3103009	INDEPENDENCE	OR		01/31/2014		178,062	0	0	0	0	0	0	1,451	1,451	0	0	0
A7041603	INDEPENDENCE	OROR.		07/10/200712/31/2006		319,352 126,772		0	0	0	0	0	2,601 1,136	2,601 1,136	0	0	0
A5062904	KLAMATH FALLS	OR		09/30/2005		888, 193	0	0	0	0	0	0	32,641	32,641	0	0	0
A6030605	KLAMATH FALLS	OR.		12/31/2006		380,947	0	0	0	0	0	0	3,383	3,383	0	0	0
B3081306	KLAMATH FALLS	OR		11/18/2013		1,083,575	0	0	0	0	0	0	8,485		0	0	0
A2090501	LAKE OSWEGO	OR	· 	11/18/2002		548,660	0	0	0	0	0	0	13,278	13,278	0	0	0
A2090502	LAKE OSWEGO	OR	-	12/02/2002	 	98,481	0	ļ0	ļ0	ļ0	ļ0	ļ0	2,383	2,383	0	ļ0	ļ0
A7030801A7040505	LAKE OSWEGO	OROR.	-	04/12/2007		339,363	0	0	0	0	L0	0	9,296 7,561	9,296 7,561	0	0	0
B0022203	LAKE OSWEGO	UR.	·	04/22/2010		952,955	 n	n	n	0 n	0	n			0 n	n	n
B1071101	LAKE OSWEGO	OR.		10/07/2011		2,558,157	0	0	0	0	0		9,373	9,373	0	0	0
B2052908	LAKE OSWEGO	0R		09/11/2012		1,524,244	0	0	0	0	0	0	6,989	6,989	0	0	0
B4051903	LAKE OSWEGO	OR		07/21/2014		319,168	0	0	0	0	0	0	1,644	1,644	0	0	0
B4120507	LAKE OSWEGO	OR	·	01/30/2015		0	ō	<u>0</u>	ļ <u>0</u>	0	0	ļ0	2,231	2,231	0	<u>0</u>	0
B3022708	LEBANON	OROR	· 	04/30/2013	 	586,065	0	ļō	ļō	0	0	ō	3,476	3,476	0	ļō	·0
B2040904 B3102904	MCMINNVILLE		·	12/18/2013		730,315 455,019	 n	n	n	0 n		h	4,451 2,576	4,451 2,576	n	n	0 n
A4062301	MEDFORD	OR		08/31/2004		635,727	0	0	0	0	0	0	11,682	11,682	0	0	0
B2070301	MEDFORD	OR		09/10/2012		696,216	0	0	0	0	0	0	5,945	5,945	0	0	0
17434	MILWAUKIE	OR		02/04/1994	ļ	29,086	0	0	0	0	0	0	650	650	0	0	0
B1042703	MILWAUKIE	OR		07/08/2011		277 , 482 .	0	0	0	0	0	0	2,425	2,425	0	0	0
B3120902	MILWAUKIE	OR		02/28/2014		452,196	0	0	0	0	ļ0	ļ0	2,359	2,359	0	0	0
B1030703	NEWBERG	OROR	· 	05/24/2011		1, 127, 340 133, 384	0	0	0	0	·0	·0	6,082 6,890	6,082 6.890	0	0	0
A9022708	OREGON CITY	OR	·	04/30/2009	<u> </u>	1,633,604	 n	n	n	n	n	n			n	n	n
A0120801	OREGON CITY	OR		02/24/2010		332 752	٥	0	0	0	0	0	3 870	3 870	0	0	0

					All Mortgage L		SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6102302	PENDLETON	OR		12/19/2006		324,010	0	0	0	0	0	0	3,642	3,642	0	0	0
A6110702	PENDLETON	OR		03/01/2007		1,268,654	0	0	0	0	0	0	9,904			0	0
A8061306	PENDLETON	OR OR		08/28/2008		117,466 356,986	0	0	0	0	0	0	770 2,336	770 2,336		0	0
B3053105	PENDLETON	OR		08/09/2013		1,009,988	٥٥	0	0	0	0	0	8,730	8,730		0	0
B3053105-1	PENDLETON	OR		09/05/2014		395,804	0	0	0	0	0	0	3,292	3,292		0	0
17072	PORTLAND	OR		02/18/1993		18,783	0	0	0	0	0	0	475	475		0	0
17452	PORTLAND	OR		02/25/1994		15,427	0	0	0	0	0	0	1,651	1,651		0	0
A1031901	PORTLAND	0R		05/08/2001		12,346	0	0	0	0	0	0	2,051	2,051		0	0
A1111601	PORTLAND	OR		02/07/2002		13,503	ō	ļ	0	ļō	}ō	0	1,449	1,449		ļ0	0
A2011503 A2012102	PORTLAND	OR OR		04/01/2002 04/16/2002		17,593 1,481,242	0	0	0	0	0	0	1, 192 2, 140	1, 192 22, 140		0	0
A2040804	PORTLAND	OR	l	07/02/2002		1,481,242	u	0	0 n		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	0	523	523		0	0
A2042503	PORTLAND	OR		06/19/2002		965,604	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	26,445	26,445	0	0	0
A3012101	PORTLAND	OR		04/01/2003		54,689	0	0	0	0	0	0	3,765	3,765		0	0
A3031201	PORTLAND	0R	ļ	05/16/2003		1,838,175	0	0	0	0	0	0	35,764	35,764	0	0	0
A3070802	PORTLAND	OR	ļ	12/31/2006		283,934	0	0	0	0	0	0	16,815	16,815	0	0	0
A3081202	PORTLAND	OR		10/28/2003		411,479	0	0	0	0	0	0	23,691	23,691	0	0	0
A3091902	PORTLAND	OR		12/05/2003		283,251	0	0	0	0	0	0	15,521	15,521	0	0	0
A3091903 A3112602	PORTLAND	OR OR		12/05/2003 12/31/2006		95,886 204,591	٥٥	0	0	0	0	0	5,243	5,243 10,988			0
A4072204	PORTLAND	OR		09/22/2004		179,730	ں۔۔۔۔۔۔ ۱	0		0	0	0	8.166	8, 166		0	0
A4092905	PORTLAND	OR.		12/17/2004		316,472	0	0	0	0	0	0	13,624	13,624		0	0
A5013101	PORTLAND	OR		04/05/2005		116,214	0	0	0	0	0	0	4,659	4,659		0	0
A5050902	PORTLAND	OR		07/26/2005		1,936,387	0	0	0	0	0	0	26,346	26,346		0	0
A5051701	PORTLAND	OR		07/28/2005		188,771	0	0	0	0	0	0	11,485	11,485		0	0
A5081804	PORTLAND	OR		12/31/2006		470,867	0	0	0	0	0	0	6, 123	6, 123		0	0
A5110901 A6051202	PORTLAND	OR OR		12/31/2006 08/31/2006		540,629 136,941	0	0	0	0	0	0	8,637 18,947	8,637 18,947	0	0	0
A6092102	PORTLAND	OR		11/29/2006		190,457	0۔۔۔۔۔۔۔۔۔۔	0	0	0	0	0	1,594	1,594	0	0	0
A6120402	PORTLAND	OR.		02/14/2007			0	0	0	0	0	0		7,523		0	0
A7012903	PORTLAND	OR		03/09/2007		483,499	0	0	0	0	0	0	3,916	3,916		0	0
A7033003	PORTLAND	OR		06/07/2007		754 , 134	0	0	0	0	0	0	5,818	5,818		0	0
A70330033	PORTLAND	OR		08/28/2008		246,597	0	0	0	0	0	0	1,832	1,832		0	0
A7090701	PORTLAND	OR		11/30/2007		718,037	0	0	0	0	0	0	5,560	5,560	0	0	0
A7110103 A7111502	PORTLAND	OR OR		01/14/2008 07/01/2008		413,688 547,423	0	0	0	0	0	0	2,075 2,545	2,075 2,545		0	0
A7112904	PORTLAND	OR		02/06/2008		965,519	٥٥	0	0	0	0	0				0	0
A7112910	PORTLAND	OR		02/06/2008		1,097,183	0	0	0	0	0	0	8,259	8,259		0	0
A8031403	PORTLAND	OR		06/11/2008		339, 166	0	0	0	0	0	0	3,009	3,009	0	0	0
A8032802	PORTLAND	OR	ļ	06/18/2008		206,789	0	0	0	0	0	0	1,510	1,510		0	0
A8041101	PORTLAND	OR	}	07/07/2008			0	0	o	0	0	0	6,565	6,565		ļ0	0
A8041701 A8080603	PORTLAND	OROR		06/23/2008			0	ļ0	0	0	0	0	6,472			0	0
A8110404	PORTLAND	OROR		09/24/2008		1,533,845	u n	n	n	0 n	⁰	n	9,294 4,115	9,294 4,115		n	n
A9011601	PORTLAND	OR	·	03/30/2009		455,794	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	3,815	3,815		0	0
A9030501	PORTLAND	OR		06/29/2009		2,109,676	0	0	0	0	0	0	20,956	20,956		0	0
A9031602	PORTLAND	OR		05/21/2009		208,897	0	0	0	0	0	0	1,291	1,291	0	0	0
B0020501	PORTLAND	OR	ļ	03/29/2010		191,677	0	0	0	0	0	0	1,616	1,616		0	0
B0020504	PORTLAND	OR	}	03/30/2010		312,845	ō	ļ0	ļ0	ļ0	ļ0	0	2,863	2,863		ļ0	0
B0081701 B0102101	PORTLAND	OROROR		11/12/2010		838,370 2,728,646	0	ļ0	0	0	0	0	4,652 23,255	4,652 23,255	0	0	0
B0102101 B0120601	PORTLAND	OROR		01/28/2011 01/26/2011		2,728,646 1,518,491	0 n	0	0	0	0 n	0	23,255	23,255		0 n	0
B1011101	PORTLAND	OROR	<u> </u>	03/10/2011			ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n				n	n
B1061304	PORTLAND	OR		08/25/2011		797,573	0	0	0	0	0	0	4,859	4,859		0	0
B1062107	PORTLAND	OR		08/23/2011		2,445,158	0	0	0	0	0	0	14,665	14,665	0	0	0
B1062107-1	PORTLAND	OR	ļ	02/27/2015		0	0	0	0	0	0	0	15,656	15,656	0	0	0
B1091403	PORTLAND	OR	}	11/28/2011	 	618 , 132	0	0	o	0	ļ0	0	5,422	5,422		ļ0	0
B1112202	PORTLAND	OR		01/27/2012		1,198,271	0	ļ0	0	ļ0	·0	0	7,413	7,413		}0	0

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv		T.	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1121601	PORTLAND	OR		02/24/2012		471,344 482,730	0	0	0	0	0	00	2,507	2,507 3,039	0	0	0
B2032903	PORTLAND	OR		06/28/2012		482,730	0	0	0	0	0	0	3,039	3,039	0	0	0
B2040902	PORTLAND	OROR	·	06/29/2012		967,316 377,251	0	0	0	0	0		5,895 2,299	5,895 2,299		0	0
B2040905	PORTLAND	OR		06/29/2012		597 ,315	٥	0	0	0	0)	3,640	3,640		0	
B2050902	PORTLAND	OR.		07/16/2012		679,072	0	0	0	0	0	0	4.047	4,047		0	0
B2071601	PORTLAND	OR.		10/04/2012		843, 182	0	0	0	0	0	0	5, 182	5, 182		0	0
B2073003	PORTLAND	OR		10/04/2012		374,750	0	0	0	0	0	00	2,303	2,303		0	0
B2081601	PORTLAND	OR	·	11/27/2012		1,050,028	0	0	0	0	0	00	6,309	6,309		0	0
B2091301	PORTLAND	OR		11/28/2012		533,618	0	0	0	0	ļ0	. <u>0</u>	4,685	4,685		0	0
B2100208 B2120603	PORTLAND	OR OR	·	12/31/2012 03/21/2013		1,745,763 868,261	0	0	0	0	0	0	10,426 11,782	10,426 11,782		0	0
B3012505	PORTLAND	OR	·	03/21/2013	<u> </u>	2,039,399	u	0	0	⁰	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	, ⁰	11,782	11,782		0	
B3022803	PORTLAND	OR.	· · · · · · · · · · · · · · · · · · ·	05/26/2013		473,433	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	4, 175	4, 175		0	0
B3031502	PORTLAND	OR.		05/28/2013		429 , 153	0	0	0	0	0	0	2,574	2,574		0	0
B3032705	PORTLAND	OR		06/20/2013		1,698,815	0	0	0	0	0	0	10,297	10,297	0	0	0
B3032706	PORTLAND	OR	· 	06/20/2013		498,780	0	0	0	0	0	00	3,023	3,023	0	0	0
B3041205	PORTLAND	OR		07/11/2013		396,704	0	0	0	0	0	0	2,313	2,313		0	0
B3083005 B3092302	PORTLAND	OR OR	·	11/20/2013 03/14/2014		545,370 1,843,343	0	0	0	0	0	0	4, 104 7, 053	4,104 7,053		0	0
B3101801	PORTLAND	OR		01/02/2014		340,219	٥٥		0		0			1,260		0	
B4011005	PORTLAND	OR		03/19/2014		1,360,595	ں۔۔۔۔۔۔۔ ۱	0	0		0	0	7,305	7,305		0	
B4051902	PORTLAND	OR.		07/21/2014		314, 102	0	0	0	0	0	0	1,618	1,618		0	0
B4060201	PORTLAND	OR		06/23/2014		3,702,842	0	0	0	0	0	0	43,336	43,336		0	0
B4082903	PORTLAND	OR		10/30/2014		509,328	0	0	0	0	0	00	2,053	2,053		0	0
B4102402	PORTLAND	OR		12/19/2014		2,700,000	0	0	0	0	0	00	15,969	15,969		0	0
B4120201 B4120908	PORTLAND	OROR	·	02/12/201502/20/2015		0	0	0	0	0	0	0	2,201	2,201	0	0	0
B5011309	PORTLAND	OR		04/30/2015		0	٥٥		0	0	0		2,341	2,341 1,867,934	0	0	
B5011503	PORTLAND	OR		03/17/2015		0	00	0	0	0	0	0	412,012	412,012		0	0
B5012702	PORTLAND	OR		03/24/2015		0	0	0	0	0	0	0	2,100,000	2,100,000		0	0
B5012802	PORTLAND	OR		03/20/2015		0	0	0	0	0	0	00	641,971	641,971		0	0
B5012804	PORTLAND	OR		04/24/2015		0	0	0	0	0	0	00	467,396	467 , 396		0	0
B5020502	PORTLAND	OR		04/15/2015		0	0	0	0	0	0	00	1,401,230	1,401,230		0	0
B5031101	PORTLAND	OROR		05/29/2015		349,764	0	0	0	0	0		504,300	504,300 3,822	0	0	0
A7102001	REDMOND	OR	·	11/02/2007		6,296,109	 0	0	0	0	0	0	7,736	7,736		0	
B2121208	REDMOND	OR	<u> </u>	02/20/2013		617,097	0	0	0	0	0	0	3,643	3,643		0	0
B3012506	REDMOND	OR		04/26/2013		854 , 136	0	0	0	0	0	0	7,675	7,675	0	0	0
B5031002	REDMOND	OR		04/17/2015		0	0	0	0	0	0	0	510,000	510,000		0	0
A6030101	REEDSPORT	OR	-	12/31/2006		326,082	0	0	0	0	0	·0	3,977	3,977		0	0
A6112201B3090401	ROSEBURG	OROROR		01/29/2007		3,910,844 866,857	0	ļ0	ļ0	0	·0	<u>0</u>	19,913	19,913		0	0
A6011603	RUSEBURG	UK	·	03/15/2006			0 n	0	0	0	0 n					0 n	L
A60116033	SALEM	OR		04/12/2011		260, 137	0	0	0	0	0	0	3,177	3,177		0	0
A7092003	SALEM	OR		12/05/2007		307 , 177	0	0	0	0	0	0	2,290	2,290	0	0	0
A9010801	SALEM	OR		04/09/2009		824, 169	0	0	0	0	0	0	15,598	15,598	0	0	0
A9022601	SALEM	OR		04/28/2009		1,212,309	0	0	0	0	0	·0	9,948	9,948		0	0
B0022503	SALEM	OR	· 	05/28/2010	}	1,234,785	0	ļ0	ļ0	ļ0	0	· 0	11,844	11,844		0	ļ0
B0032601 B0061001	SALEM	OROR	·	06/21/2010		411,992 1,485,397	0	0	0	0	0	0				0	0
B1013103	SALEM	OR.	·	03/28/2011		1,623,949	 n	n	n	n	0	,	9,763			n	n
B3030113	SALEM	OR.		06/12/2013		480,826	0	0	0	0	0	0	2,818	2,818		0	0
B5032702	SALEM	OR	[05/28/2015		0	0	0	0	0	0	0	536,300	536,300		0	0
A5032102	SHERWOOD	OR		06/06/2005		1,079,959	0	0	0	0	0	0	10,611	10,611	0	0	0
B4092301	SHERWOOD	OR	·	12/01/2014		865,000	0	0	0	0	0	·0	2,170	2, 170		0	0
B5021001	SHERWOOD	OR	· 	04/22/2015		044.040	0	ļ0	ļ0	ļ0	}0	0	817,331	817,331		0	0
A8042804	SISTERSSPRINGFIELD	OROROR	· 	07/08/2008		244,842 734,137	0	0	0	0	L0	0	1,751 4,511	1,751 4,511		0	0
A7060101	THE DALLES	UK	·	10/01/2012 08/10/2007		304 004	 n	n	n	0 n	J0		3 028	3 028	10	10	10

SCHEDULE B - PART 3

					All Mortgage Loans DISF	OSED, Trans						1			1	
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Valu		9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investme	t		Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B1120702	THE DALLES	OR	. , , , ,	02/16/2012) // (00/01/01/01/	110009111200	0.1101	0	DOOK VAIAO	5.888	5,888		0	0
B3030111	THE DALLES	OR		05/09/2013	79.		0	0	0	0	0	662	662		0	0
B5031303	THE DALLES	OR		05/29/2015		0	0	0	0	0	0	2,560,400	2,560,400		0	0
A7022604	TIGARD	OR		04/13/2007	387,		0	00	0	0	0	3,072	3,072	0	0	0
B3103102	TIGARD	OR		12/17/2013	1,726,		0	00	0	0	0	10,113	10 , 113		0	0
17340	TROUTDALE	OR		11/09/1993	23,		0	0	0	0	0	333	333		0	0
B0063002	TROUTDALE	OR		09/14/2010	218,		0 0	00	0	0	0	1,308	1,308		0	0
978120 A2091201	TUALAT IN	OROROR		01/16/1998	24,	06	0	0	0	0	0	405 87,911	405	0	0	0
A2091201	TUALATIN	UROR.		07/30/2003			J	0	0	0	0			0	0	0
A6110601	TUALATIN	OR.		04/22/2004)	,u	0 n	n	n	2.803	2,803		u	n
A7090603	TUALAT IN	OR		11/19/2007	873,		Ď	0	0	0	0	6,644	6.644		0	0
A7092103	TUALAT IN	OR	[12/14/2007	1,637,) [0	0	0	0	7,850	7,850		0	0
A8012905	TUALAT IN	OR		04/24/2008		92	0	0	0	0	0	6, 141	6,141	0	0	0
B0020505	TUALAT IN	OR	L	03/30/2010	798,	114(0	0	0	0	0	8,951	8,951	0	0	0
B0070101	TUALAT IN	OR		06/12/2013	5,248,		0	0	0	0	0	25,892	25,892		0	0
B4033102	TUALAT IN	OR	}	06/13/2014	1,395,		<u> </u>	ļ0	0	0	0	7,362	7,362		0	ļ <u>0</u>
B2121801	WARRENTON	OR		02/22/2013	380,		, }ō	0	0	ļ0	ļ0	2, 135	2,135		0	0
A2091601	WEST LINN	0R		12/31/2006			,	0	0	0		5,632 5,470	5,632 5,470		0	0
A7080912	WEST LINN	OR		10/12/2007			,	, ⁰	U	0	0				U	n
A8033001	WEST LINN	OR		06/19/2008)	n	n	n	n	1,816	1,816		n	n
A8091504	WEST LINN	OR.		10/22/2008	1,345,		0	0	0	0	0	10,898	10,898		0	0
A7021603	WILSONVILLE	OR		04/10/2007	629,		D	0	0	0	0	5,119	5,119		0	0
B1111801	WILSONVILLE	OR		01/12/2012	1,769,		0	00	0	0	0	16,208	16,208	0	0	0
B3062603	WILSONVILLE	OR		09/27/2013	539,	81(0	00	0	0	0	3,005	3,005		0	0
B5031103	WILSONVILLE	OR		05/29/2015			0	0	0	0	0	380,600	380,600		0	0
A3120304	WOOD VILLAGE	OR		03/10/2004	937,		0 0	00	0	0	0	7,003	7,003		0	0
A31203043	WOOD VILLAGE	OROROR		05/22/2008	513,		J0	0	0	0	0	4,301	4,301 3,154		0	0
B3062508	WOODBURN	UROR.		09/23/2013)u	0	0	0	0	3, 154 3, 468	3,468		0	0
B3062101	ASTON	PA		10/24/2013	1,442,		0	0	0	0	0	11,835	11,835		0	0
A5062403	BERWICK	PA		09/21/2005	349,		0	0	0	0	0	4.766	4,766		0	0
A1041113	BETHLEHEM	PA		08/01/2001	508,)	0	0	0	0	15,029	15,029		0	0
B1061601	BOOTHWYN	PA		08/25/2011	494,		0	00	0	0	0	15,559	15,559		0	0
A4020204	BRADFORD	PA		04/02/2004	523,		0	00	0	0	0	5,793	5,793		0	0
B2110708	CAMP HILL	PA		02/26/2013	940,		0 0	0	0	0	0	12,875	12,875		0	0
A7080304	CLIFTON HEIGHTS	PA		10/16/2007	313,) 0	0	L0	ļ0	ļ0	24,876	24,876		0	ļ0
	ELWYN	PAPAPA		06/27/2013	1,121, 1,278,		,	0	0	0	0	14,699 3,898	14,699 3,898		0	0
A6120710	ERIE	PA PA		02/27/2007		78)	,0 n	n	n	n				n	n
A8022105	ERIE	PA		05/22/2008			j	0	0	0	0	7.038	7,038		0	0
A7032703	EXPORT	PA.		06/19/2007			o [0	0	0	0	5, 185	5, 185		0	0
A5111004	FEASTERVILLE	PA		02/13/2006	728,	192	0	0	0	0	0	6,703	6,703	0	0	0
B2110706	GIBSONIA	PA		12/28/2012	1,200,		0	0	0	0	0	16,715	16,715		0	0
B3093007	JONESTOWN	PA	 	11/26/2013			00	00	0	0	0	4,808	4,808		0	0
A1112901	KING OF PRUSSIA	PA		01/28/2002	1,051,		Q Q	0	0	0	0	22,280	22,280		0	0
A3052002	LANCASTER	PA		12/31/2006	365, 1,219,	107	,		0	0	0	4,713 25,531	4,713 25,531		0	0
A8031010	LIMERICK	PA		08/22/2008	1,219,		,			ļ0		25,531	25,531			0
B1111102	LIMERICA	PA	·	12/22/2011)	,o	n	n	n	5,844	5,844		n	n
B1111103	LIMERICK TOWNSHIP	PA.		12/22/2011	823.		0	0	0	0	0	5,375	5,375		0	0
B1111104	LIMERICK TOWNSHIP	PA		12/22/2011	712,		o [o	0	0	0		4,651	4,651		0	0
A7080105	MURRYSVILLE	PA	ļ	10/19/2007	740,	04	0	0	0	0	0	5,532	5,532	0	0	0
A6021402	NARBERTH	PA		12/31/2006	348,		0	00	0	0	0	4,255	4, 255		0	0
A1041102	NAZARETH	PA		08/01/2001	529,		0	0	0	0	0	15,630	15,630	0	0	0
A7030601	NEW CASTLE	PA		05/31/2007	526,) <u>-</u>	0	<u>0</u>	ļ0	ļ0	5,772	5,772		0	0
B0061402 A8071501	NEW HOPE	PA	·	10/01/2010	1,200, 1,141,		٥	0	0	0	0	6,816 12,795	6,816 12,795		0	ļ0
A8071501	NEWTOWN SQUARE	PA		10/23/2008	1,141, 1,519		,	, 0	0	0	0	18 206			0	0

				Showing A	All Mortgage L	oans DISPO	SED, Transf	erred or Repa	aid During th	e Current Qι	uarter						
1	Location	1	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3050903	PHILADELPHIA	PA	туре	08/27/2003	Date	2,090,375	(Decrease)	Accretion	necognized	Other	(0+3-10+11)	DOOK Value	35,435	35,435	Disposai	Disposai	ρισροσαι
A3050904	PHILADELPHIA	PA		08/27/2003		2,463,237		0	0	0	0	0	41,747	41,747		0	0
A5060306	PHILADELPHIA	PA		09/19/2005		946,653	0	0	0	0	0	0	16,207	16,207	0	0	0
B3031904	PHILADELPHIA	PA		05/23/2013		1,750,583	0	0	0	0	0	0	37.786	37,786	0	0	0
A6020205	PHOENIXVILLE	PA		12/31/2006		209,976	0	0	0	0	0	0	6,863	6,863	0	0	0
A6040701	PHOENIXVILLE	PA		12/31/2006		179,053	0	0	0	0	0	0	5,524	5,524	0	0	0
A7120605	PHOENIXVILLE	PA		02/26/2008		436,023	0	0	0	0	0	0	3,326	3,326	0	0	0
A5110701	PITTSBURGH	PA		12/31/2006		617,315	0	0	0	0	0	0		7,815	0	0	0
A6021302	PITTSBURGH	PA		12/31/2006		139,220	0	0	0	0	0	0	4,467	4,467	0	0	0
A6100501	PITTSBURGH	PA	····	01/18/2007		425,567	0	ļ0	0	0	0	0	3,504	3,504	0	<u>0</u>	0
A8021401 A8022805	PITTSBURGH PITTSBURGH	PA		04/14/2008		114,467 199,517	0	0	0	0	ļ0	0	7,949 1,903	7,949 1,903	0	0	0
B1063015	PITTSBURGH	PA	l	09/21/2011		1,440,383	۰	0	U	U		0			٥		0
A7050903	PLYMOUTH MEETING	PA		09/21/2011			o	0	n	n	0	0	3,173	3,173	 n	n	n
A5061301	POTTSTOWN	PA.		10/19/2005		931,368		0	n	0		0	15,899	15.899		n	
B2010902	PROSPECT PARK	PA		04/27/2012		1,319,581	0	0	0	0	0	0	19,077	19,077	0	0	0
A3072902	RADNOR TOWNSHIP	PA	ļ	11/17/2003	L	426,430	0	0	0	0	0	0	8,892		0	0	0
B4060402	ROCHESTER BOROUGH	PA		10/14/2014		1, 160, 511	0	0	0	0	0	0	6,090	6,090	0	0	0
A5041801	SCRANTON	PA		07/08/2005		677,649	0	0	0	0	0	0	25,768	25,768	0	0	0
A5080202	SHARON HILL	PA		09/28/2005		379,927	0	0	0	0	0	0	5, 118	5, 118	0	0	0
A2072502	SOMERSET	PA		12/31/2006		557 , 372	0	0	0	0	0	0	7,697	7,697	0	0	0
A4041306	UPPER DARBY	PA		07/06/2004		806,339	0	0	0	0	0	0	8,781	8,781	0	0	0
A40413063	UPPER DARBY	PAPA		06/12/2008		1,546,350 1,044,775	0	0	0	0	0	0	16,177	16,177 6,939	0	0	0
B3010405	WEST CHESTER	PA		05/23/2013		1,116,253		0	0	0	0	0	6,939 14,760	14,760		0	0
	WEST CHESTER	PA		02/11/2015		1,110,233	٥	0	0	0	0	0		6,585	٥	0 n	0
B1111105	WEST NORRITON TOWNSHIP	PA		12/22/2011		645,036	0	0	0	0	0	0	4,210	4,210	0	0	0
B2091402	YORK	PA		11/01/2012		2,900,304	0	0	0	0	0	0	18,723	18,723	0	0	0
B3061202	AIKEN	SC		09/12/2013		1,659,007	0	0	0	0	0	0	9,718	9,718	0	0	0
A5051801	BENNETTSVILLE	SC		08/05/2005		430,680	0	0	0	0	0	0	20,413	20,413	0	0	0
A8043001	BLUFFTON	SC		07/10/2008		285,055	0	0	0	0	0	0	1,984	1,984	0	0	0
A4110402	CHARLESTON	SC.		01/27/2005		114,413	0	0	0	0	0	0	4,836	4,836	0	0	0
A5080806	CHARLESTON	SCSC.	·	11/08/2005		364,541	0	0	0	0	0	0	4,822	4,822	0	0	0
A7091603A7091605	CHARLESTONCHARLESTON	SC		11/30/2007		484,635 385,251	0	0	0	0	0	0	6,034 4,795	6,034 4,795		0	0
A7091607	CHARLESTON	SC		11/30/2007		438 . 163	٥٥	0	0		0	0	5,454	5,454	٥	0	0
A7091611	CHARLESTON	SC SC		11/30/2007		431,723	0	0	0	0	0	0	5,375	5,375		0	0
A7091614	CHARLESTON	SC		11/30/2007		331,909	0	0	0	0	0	0	4,132	4,132	0	0	0
A7091615	CHARLESTON	SC		11/30/2007		238,910	0	0	0	0	0	0	2,975	2,975	0	0	0
A7091616	CHARLESTON	SC.		11/30/2007		265,742	0	0	0	0	0	0	3,310	3,310	0	0	0
A7091619	CHARLESTON	SC	ļ	11/30/2007		311,893	0	0	0	0	0	0	3,882	3,882	0	0	0
A7091620	CHARLESTON	SC	ļ	11/30/2007	ļ	165,927	0	0	0	0	ļ0	0	2,067	2,067	0	0	0
A8022211	CHARLESTON	SC		05/22/2008		795,785	0	0	0	0	ļ0	0	5,934	5,934	0	0	0
A9042403 B2032902	CHARLESTON	SCSC		08/28/2009		899,809 1,595,354	0	0	0	0	0	0	5,047	5,047 14,265	0	0	0
B2032905	CHARLESTON	SC SC	<u> </u>	06/08/2012		1,595,354	0	ļ0	0	0	·0	0	14,265		0	0	0
B2032906	CHARLESTON	SC SC	l	06/28/2012		419,470	۰۰	0	U	U	0	0	3,750	3,750	 n	U	0
B2083001	CHARLESTON	SC		11/29/2012		1.687.941	o	n	n	n	n	n	11,003		 n	n	n
A3050604	COLUMBIA	SC.		08/13/2003		684, 158	0	0	0	0	0	0	6,840	6,840	0	0	0
A7040602	COLUMBIA	SC		06/20/2007		1,221,742	0	0	0	0	0	0	16,503	16,503	0	0	0
A7042305	COLUMB I A	SC		06/29/2007		521, 114	0	0	0	0	0	0	4,226	4,226	0	0	0
A8091107	COLUMBIA	SC		11/26/2008		332,289	0	0	0	0	0	0	2, 182	2, 182	0	0	0
B0080902	COLUMBIA	SC	ļ	11/17/2010		544,740	0	0	0	0	0	0	5, 137	5, 137	0	0	0
B1020705	COLUMBIA	SC	}	04/08/2011		2,265,004	<u>0</u>	0	0	ļ0	ļ0	0	12,704	12,704	0	ļ0	0
B2073004	COLUMBIA	SC		10/31/2012		997,097	0	0	0	0	0	0	6,027	6,027	0	}0	0
B3061211 B4052901	COLUMBIA	SCSC		09/13/2013		124, 423 696, 094	0	0	0	0	0	0	681 4,285	681 4,285	0	0	0
B3121205	FLORENCE	SC.	l	02/05/2014		161,964	U	0	0	U	0	0	1,259	1,259	 n	0	0
A7091602	GOOSE CREEK	SC	<u> </u>	11/30/2007		440,953	o	0	n	n	n	0	5,489	5,489	 n	n	n
D400070F	OCCUP OFFICE	00		00/00/2007									0,400	,405			

					All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	. 7			e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3050205	GOOSE CREEK	SC		07/29/2013		821,419	0	0	0	0	0	0	6,789	6,789	0	0	0
A3022002	GREENVILLE	SC		05/27/2003		292,351	0	0	0	0	0	0	6,609	6,609		0	0
A7032301 A8080406	GREENVILLE	SCSC		06/07/2007		799,874 658,255	0	0	0	0	0	0	6,567 4,451	6,567 4,451		0	0
B0032201	GREENVILLE	SC		05/26/2010		1,353,313	٥٥	0	0		0	0	8,721	8,721		0	0
B2062202	GREENVILLE	SC.		08/20/2012		1,315,352	0	0	0	0	0	0	8.585	8.585		0	0
B2100303	GREENVILLE	SC.		12/31/2012		907,784	0	0	0	0	0	0	5,333	5,333		0	0
B2112603	GREENVILLE	SC		01/23/2013		731,587	0	0	0	0	0	0	9,306	9,306		0	0
B4111702	GREENVILLE	SC		04/08/2015		0	0	0	0	0	0	0	514,202	514,202		0	0
B1021504	HOLLY HILL	SC	· · · · · · · · · · · · · · · · · · ·	04/29/2011		413, 128	0	0	0	0	0	0	6,356	6,356		0	0
B0120801	JOHNS ISLAND	SCSC	·	02/16/2011		591,131 278,997	0 n	0	0	0	⁰	0	3,366 3,474	3,366 3,474		0	0
A7091618	JOHNS ISLAND	SC SC	·	11/30/2007	ļ	364,805	ںں n	n	0	n	n	n	4,540	4,540		n	n
A7091609	LADSON	SC.		11/30/2007		444,978	0	0	0	0	0	0	5,538	5,538		0	0
A6022801	LANDRUM	SC		12/31/2006		211,645	0	0	0	0	0	0	1,879	1,879	0	0	0
B2100504	MANNING	SC		03/19/2013		579,407	0	0	0	0	0	0	4,272	4,272		0	0
B2100505	MANNING	SC		03/19/2013			0	0	0	0	0	0	4,263	4,263	0	0	0
B3081501 B4102703	MANNING	SCSC.		11/25/2013			0	0	0	0	0	0	4,742 2,468	4,742 2,468		0	0
A7091606	MONCKS CORNER	SC SC		12/19/2014 11/30/2007		928,800	 0	0	0	0	0	0	2,468 4,296	2,468			0
A3050605	MT PLEASANT	SC		08/13/2003		651,074	٥٥	0	0	0	0	0	6,507	6,507		0	0
A7091604	MT PLEASANT	SC.		11/30/2007		278,997	0	0	0	0	0	0	3.474	3,474		0	0
B3011101	MT PLEASANT	SC		03/27/2013		1,392,911	0	0	0	0	0	0	8,590			0	0
A9110601	MURRELLS INLET	SC		01/22/2010		1,951,033	0	0	0	0	0	0	11,844	11,844		0	0
B3100403	NEWBERRY	SC		01/30/2014		428,722	0	0	0	0	0	0	5,454	5,454		0	0
B4031402 A5020902	NORTH AUGUSTA	SCSC.		06/26/2014		1,801,637 200,227	0	0	0	0	0	0	9,295 5,519	9,295 5,519		0	0
A7091608	NORTH CHARLESTON	SC:	·	11/30/2007		200,227	٥٥	0	0	0	0	0	2.482	2,482		0	0
A7101704	NORTH CHARLESTON	SC SC		01/07/2008		409,291	00	0	0	0	0	0	2,987	2,987		0	0
B1072205	NORTH CHARLESTON	SC.		09/22/2011		904,825	0	0	0	0	0	0	7,781	7,781		0	0
A3071603	PAWLEYS ISLAND	SC		10/09/2003		1,812,249	0	0	0	0	0	0	38,246	38,246		0	0
A2061001	ROCK HILL	SC		08/01/2002		240,499	0	0	0	0	0	0	5,864	5,864		0	0
A8022205	ROCK HILL	SC		04/21/2008		690 , 129	0	0	0	0	0	0	5, 185	5, 185		0	0
A3031305	SUMMERVILLE	SCSC		05/13/2003		416,235 1,558,329	0	0	0	0	0	0	9,409 9,598	9,409 9,598		0	0
A4010902	WALTERBORO	SC		03/17/2004		702,575	00	0	0	0	0	0	10,919	10,919		0	0
A7091610	WALTERBORO	SC_		11/30/2007		238,910	0	0	0	0	0	0	2,975	2,975		0	0
B4101701	WALTERBORO	SC		03/13/2015		0	0	0	0	0	0	0	1,299,964	1,299,964	0	0	0
B5012103	WELLFORD	SC	·	03/20/2015		0	0	0	0	0	0	0	968,640	968,640		0	0
B2121901	WINNSBORO	SC		04/23/2013		918,667	0	0	0	0	ļ0	ļ0		7,638		0	0
A6092201	ANTIOCH	TNTN	· 	12/12/2006 09/18/2003	<u> </u>	405,920 373,972	0	0	0	0	·0	·0	534	534		0	0
B5013007	ARLINGTON	TN	·	03/31/2015			 n	n	n	n	n	n	2,300,000	2,300,000		n	n
A6052607	ATHENS	TN		12/31/2006		121,997	0	0	0	0	0	0	3,650	3,650		0	0
A8051601	BARTLETT	TN		08/20/2008		209,682	0	0	0	0	0	0	1,392	1,392	0	0	0
B0061702	BARTLETT	TN		11/08/2010	ļ	710,866	0	0	0	0	0	0	5,922	5,922		0	0
A2030507	BRISTOL	TN	·	05/22/2002		1,104,684	0	ō	0	0	}ō	ļō	10,014	10,014		ō	0
A6012303 B4061112	BRISTOL BROWNSVILLE	TNTN	·	12/31/2006 08/21/2014		189,555 _ 218,696	0 n	0	0	0	0 n	0	2,378 4,573	2,378 4,573		0	0
A8012201	CHATTANOOGA	TN	·	03/17/2008	ļ	313,359	ں۔۔۔۔۔۔۔ ۱	n	0	n	n	n	2,372	2,372		n	n
B2091401	CHATTANOOGA	TN.		12/18/2012		5,740,875	0	0	0	0	0	0	46,178	46,178		0	0
B2091401-1	CHATTANOOGA	TN		08/04/2014		1,062,693	0	0	0	0	0	0	8,548	8,548	0	0	0
B2103107	CHATTANOOGA	TN		01/08/2013		776,630	0	0	0	0	0	0	10,997	10,997		0	0
B4110603	CHATTANOOGA	TN	-	12/18/2014	ļļ	2,400,000	0	o	0	0	ļ0	ļ0	8,711	8,711		o	0
B4110604 B0061101	CHATTANOOGA	TNTN	· 	12/18/2014		1,050,000	0	0	0	0	}0	ļ0	3,811	3,811		0	0
B1083103	CLARKSVILLE	TN	·	08/26/2010		1,657,112 1,789,875	0 n	0	0	0	0 n	0	11,099 9,837	11,099 9,837		0	0
B2060805	CLARKSVILLE	TN	 	09/07/2012		1,780,759	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	9,734	9,734		n	n
B2070106	CLARKSVILLE	TN	[11/09/2012		1,833,017	0	0	0	0	0	0	10,141	10,141		0	0
B30/12006	U VDK6/111E	TN	1	07/08/2013	1	1 883 280	0	1	0	1	1	0	0 03/	0 034		0	

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded		- .		
						Investment		_	Year's Other		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3101805	CLARKSVILLE	TN		01/24/2014		1,083,866	0	0	0	0	0	0	7,325	7,325 3,825	0	0	0
A6060201	CLINTON	TN		12/31/2006		127,904	0	0	0	0	0	0	3,825	3,825	0	0	0
A6051502 A8012202	COLUMBIA	TNTN		08/14/2006		480,759 268,104	0	0	0	0	0	0	6,993 2,004	6,993 2,004	0	0	0
B0061709	CORDOVA	TN		11/08/2010		930 , 741	٥	0	0	0	0	0			0 n	0	0
A7080101	COVINGTON	TN		10/19/2007		282,889	0	0	0	0	0	0	2,171	2,171	0	0	0
A6032702	CROSSVILLE	TN		12/31/2006		747,874	0	0	0	0	0	0	23,333	23,333	0	0	0
A6012002	DYERSBURG	TN		12/31/2006		129,611	0	0	0	0	0	0	4,254	4,254	0	0	0
A5091603	FAIRVIEW	TN	·	12/31/2006		1,007,939	0	0	0	0	0	0	4,424	4,424	0	0	0
B2060804	FAIRVIEW	TN	· 	08/30/2012		1,837,598	0		0	0	<u>0</u>	ļō	10,348	10,348	0	ō	0
A8040801	FRANKLINFRANKLIN	TN	·	06/05/2008 08/09/2011		932,695 1,441,579	0 ^	0	0	0	⁰	0	6,721 7,987	6,721 7,987	0	0	0
B4092401	GALLATIN	TN	·	01/16/2015		1,441,579	ںں n	n	n	n	n	n	6,320		n	n	n
B0062901	GATLINBURG	TN		08/16/2010		1,593,962	0	0	0	0	0	0	15,570	15,570	0	0	0
B0061719	GERMANTOWN	TN		11/08/2010		782,348	0	0	0	0	0	0	6,519	6,519	0	0	0
A6060202	HENDERSON	TN		08/10/2006	ļ	441,582	0	0	0	0	0	0	13,255	13,255	0	0	0
B3091901	HERMITAGE	TN.	-	12/10/2013	}	996 , 146	0	0	o	0	0	ļ0	5,257	5,257	0	ļ0	0
A6020601	HUMBOLDT	TNTN		12/31/2006		143,282 906,718	0	0	0	0	0	0	4,669 4,161	4,669	0	0	0
B4061126	JACKSON JACKSON	TN		12/31/2006 09/25/2014		256,461	 0	0		0	0	0	3,033	4, 161 3,033	0	0	0
A5031601	JOHNSON CITY	TN		06/09/2005		547,786	٥٥	0	0	0	0	0	21,059	21,059	0	0	0
A7060601	JOHNSON CITY	TN.		08/22/2007		273,000	0	0	0	0	0	0	7,044	7.044	0	0	0
B2103101	JOHNSON CITY	TN		12/14/2012		711,892	0	0	0	0	0	0	6,253	6,253	0	0	0
B4022501	JOHNSON CITY	TN		04/25/2014		654,512	0	0	0	0	0	0	3,748	3,748	0	0	0
B4022502	JOHNSON CITY	TN		04/25/2014		906,248	0	0	0	0	0	0	5, 189	5, 189	0	0	0
B4022503 B4022504	JOHNSON CITY	TN		04/25/2014		1,812,496 1,560,760	0	0	0	0	0	0	10,379	10,379	0	0	0
B3051501	JOHNSON CITYKINGSPORT		·	04/29/2014		1,923,804	٥٥	0	0	0	0	0	8,938 11,791	11,791	0	0	0
A3031003	KNOXVILLE	TN		05/27/2003		292,264	00	0	0	0	0	0	4.984	4,984	0	0	0
A3031004	KNOXVILLE	TN		05/27/2003		292,264	0	0	0	0	0	0	4,984	4,984	0	0	0
A4091002	KNOXVILLE	TN		12/03/2004		185,287	0	0	0	0	0	0	8,001	8,001	0	0	0
A6090504	KNOXVILLE	TN		11/10/2006		340,554	0	0	0	0	0	0	2,782	2,782	0	0	0
A7072501	KNOXVILLE	TN		10/18/2007		232,440	0	0	0	0	0	0	1, 130	1, 130	0	0	0
A9040602	KNOXVILLE	TNTN		06/04/2009		976,446 519,239	0	0	0	0	0	0	7,739 7,229	7,739 7,229	0	0	0
A7061305	LAVERGNE	TN		09/06/2007		698,764	 0	0	0	0	0	0	5,263	5,263	0	0	
A5021401	LENOIR CITY	TN		04/27/2005		76,779	0	0	0	0	0	0	7,587	7,587	0	0	0
A5021402	LENOIR CITY	TN		04/27/2005		85,284	0	0	0	0	0	0	8,431	8,431	0	0	0
A6061201	LENOIR CITY	TN		08/29/2006		2, 164, 772	0	0	0	0	0	0	7,756	7,756	0	0	0
A60612013	LENOIR CITY	TN		01/15/2010		119,233			0		ļō	ļō	431	431	0	0	
A4043004A7082404	MARYVILLE	TNTN	· 	07/21/2004	}	538 , 160	0	0	0	0	·0	·0	10,068 1,949	10,068 1,949	0	ļ0	0
B4061113	MEDINA	TN	·	08/21/2014		116,957	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	2,445		n	n	n
A3090504	MEMPHIS	TN		12/31/2006		218,409	0	0	0	0	0	0	11,408	11,408	0	0	0
A6011801	MEMPHIS	TN		12/31/2006		92,567	0	0	0	0	0	0	1,435	1,435	0	0	0
A6113001	MEMPHIS	TN		02/08/2007	ļ	466,764	<u>0</u>	0	0	0	0	0	3,905	3,905	0	0	0
A8012310	MENPHIS	TN	·	04/01/2008		455,501		ō	ō	ō	}ō	ļō	3,421	3,421	0	ļō	ļō
A9091809	MEMPHIS	TNTN	·	12/08/2009 12/16/2009		1,652,875	0 n	0	0	0	0 n	0	28,053 6,585	28,053 6,585	0	0	0
B0061703	MEMPHIS	TN	·	11/08/2010		733,792	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	6,114	6,363	n	n	n
B0061704	MEMPHIS	TN.		11/08/2010		1,137,566	0	0	0	0	0	0	9,477	9,477	0	0	0
B0061705	MEMPHIS	TN		11/08/2010		989 , 173	0	0	0	0	0	0	8,242	8,242	0	0	0
B0061706	MEMPHIS	TN		11/08/2010		1,020,646	0	0	0	0	0	0	8,504	8,504	0	0	0
B0061707	MEMPHIS	TN.	-	11/08/2010	}	1, 155, 558	0	ļ0	o	0	ļ0	ļ0	9,626	9,626	0	ļ0	0
B0061708 B0061710	MENPHIS	TNTN	· 	11/08/2010		908,237	0	0	0	0	}0	ļ0	7,568		0	0	0
B0061710	MEMPHIS	TN	·	11/08/2010 11/08/2010		903,725 1,110,550	0 n	0	0	0	0 n	0	7,532 9,255	7,532 9,255	0	0	0
B0061713	MEMPHIS	TN	 	11/08/2010		1,092,614	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	9,200	9, 233	n	n	n
B0061714	MEMPHIS	TN	[11/08/2010		1,151,046	0	0	0	0	0	0	9,590	9,590	0	0	0
R0061715	MEMDHIC	TN	1	11/08/2010		885 733	0	n	0	1	1	0	7 382	7 382	0	0	0

					All Mortgage Loa	ıns DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0061716	MEMPHIS	TN		11/08/2010		1,587,200	0	0	0	0	0	0	13,223	13,223	0	0	0
B0061717 B0061718	MENPHIS	TN		11/08/2010		975,693	0	0	0	0	0	0	8, 129		0	0	0
B0061720	MEMPHIS	TNTN		11/08/2010 11/08/2010		1,025,157 _ 1,173,550 _		0	0	0	0		8,541 9,776	8,541 9,776	0	0	0
B0061721	MEMPHIS	TN		11/08/2010			 0	0	0	0	0	0	6,668	6,668	0	0	0
B0061722	MEMPHIS	TN.		11/08/2010		998 , 142	0	0	0	0	0	0	8,319	8,319	0	0	0
B0061723	MEMPHIS	TN		11/08/2010		1,061,142	0	0	0	0	0	0	8,839	8,839	0	0	0
B0082603	MEMPHIS	TN		12/09/2010		922,546	0	0	0	0	0	0	22,578	22,578	0	0	0
B1070501	MEMPHIS	TN		09/22/2011		843 , 165	0	0	0	0	0	0	12,816	12,816	0	0	0
B1090101	MENPHIS	IN	·	11/29/2011 08/31/2012		613,470 709,921	0	0	0	0	·0	<u>0</u>	3,726 9,980	3,726 9,980	0	0	ļ0
B2100801	MEMPHIS	TN	·	08/31/2012		2,434,303	 n	0 n	u	0 n	⁰	ļ0	9,980	9,980	U	n	n
B2100801-1	MEMPHIS	TN	<u> </u>	12/22/2014			0	n	0	0	n	0	11,356	11,356	n	o	0
B2110713	MEMPHIS	TN		01/22/2013			0	0	0	0	0	0	9,243	9,243	0	0	0
A3062705	MT JULIET	TN		09/23/2003		1,421,014	0	0	0	0	0	0	19, 182	19, 182	0	0	0
B1040806	MURFREESBORO	TN		06/29/2011	ļ	1,480,005	0	0	0	0	ļ0	ļ0	8,316	8,316	0	0	0
B2032801	MURFREESBORO	TNTN		05/17/2012		515,574	0	0	0	0	0	0	3, 107	3, 107	0	0	0
B4012801 B4091102	MURFREESBORO	TN		03/10/2014		266,258 663,750		0	0	0	0	0	2,112 5.209	2,112 5.209	0	0	0
A5080501	NASHVILLE	TN	· · · · · · · · · · · · · · · · · · ·	11/07/2005		316,247	 0	0	0	0	0	0	5,620	5,620	0	0	0
A7121706	NASHVILLE	TN		02/29/2008		314,110	0	0	0	0	0	0	2,334	2,334	0	0	0
A7121706-1	NASHVILLE	TN		05/22/2015		0	0	0	0	0	0	0	443,940	443,940	0	0	0
A8022102	NASHVILLE	TN		05/22/2008		230,778	0	0	0	0	0	0	2,739	2,739	0	0	0
B2110502	NASHVILLE	TN		01/11/2013		79,376	0	0	0	0	0	0	1, 105	1, 105	0	0	0
B4121501	NASHVILLE	TNTN	-	03/20/2015		0	0	0	0	0	0	0	411,491	411,491	0	0	0
B5012101	NASHVILLE PLEASANT VIEW	INTN		03/27/2015		0	 n	0	0	0	0	0	2,818,623 594,409	2,818,623 594,409	0	0	0
A3052901	SAVANNAH	TN		09/10/2003		1,305,671	00	0	0	0	0	0	14.001	14,001	0	0	0
B4061114	SAVANNAH	TN.		08/21/2014		121,514	0	0	0	0	0	0	2,541	2,541	0	0	0
A6092903	SEVIERVILLE	TN		12/05/2006		302,955	0	0	0	0	0	0	2,484	2,484	0	0	0
B4092901	SMYRNA	<u>TN</u>	· · · · · · · · · · · · · · · · · · ·	10/29/2014		893,650	0	0	0	0	0	0	4,521	4,521	0	0	0
A6062705	SPRING HILL	TNTN		08/14/2006		515,343	0	0	0	0	0	0	4,213	4,213	0	0	0
A7032106A7102205	ABILENE	TX		06/15/2007		525,229		0	0	0	0	0	7,036 961	7,036 961	0	0	0
A8081204	ABILENE	TX		10/23/2008		1,678,034	00	0	0	0	0	0	11,138	11, 138	0	0	0
A8082505	ABILENE	TX		11/14/2008		958,682	0	0	0	0	0	0	6,210	6,210	0	0	0
A9021303	ADDISON	TX		04/07/2009		404 , 159	0	0	0	0	0	0	3,360	3,360	0	0	0
A7092105	ALVIN	TX		12/06/2007		288,027	0	0	0	0	0	ļ0	2,530	2,530	0	0	0
B2050206	ALVIN	TXTX	· 	06/28/201203/25/2013		1,127,486 . 895,472	0	0	0	0	0	ļ0	16,675 5,534	16,675 5,534	0	0	0
B4111302	ANDREWS	TX	· 	03/25/2013			 n	0 n	0 n	0 n	0 n	h0	4,652	4,652	u	n	n
B2041902	ANGLETON	TX	<u> </u>	06/19/2012		789,374	0	0	0	0	0	0	4,734	4,734	0	0	0
A4030308	ARLINGTON	TX		05/14/2004		711,343	0	0	0	0	0	0	15,356	15,356	0	0	0
A4030403	ARLINGTON	TX		03/29/2004		261,598	0	0	0	0	0	0	13,492	13,492	0	0	0
A4042602	ARLINGTON	TX		12/31/2006	ļ	207,510	0	0	0	0	ļ0	ļ0	10,041	10,041	0	0	0
A4081805A5020401	ARLINGTON	ТХтх		11/02/2004		267,0721,008,388 .	0	0	0	0	ļ0	<u>0</u>	11,720	11,720	0	0	ļ0
A7110504	ARLINGTON ARLINGTON	TX	·	04/07/2005		1,008,388	 n	0 n	0 n	0 n	0	h0	10,276		U	n	n
A8022103	ARLINGTON	TX		05/16/2008		346,805	0	0	0	0	0	0	2,552	2,552	0	0	0
A9031301	ARLINGTON	TX		06/18/2009		1,079,755	0	0	0	0	0	0	8,746	8,746	0	0	0
A9040801	ARLINGTON	TX		05/29/2009		259,366	0	0	0	0	0	0	1,625	1,625	0	0	0
A9080501	ARLINGTON	TX	·	09/30/2009		167,860	0	0	0	0	0	0	895	895	0	0	0
A9122102	ARLINGTON	TX	· 	02/16/2010	 	1,254,171	0	0	ļ0	ļō		ļ0	14,892	14,892	0	0	ļ0
B0061004	ARLINGTON	TX	· 	08/20/2010		602,374	0	0	0	0	0	0	3,579 4,362	3,579 4,362	0	0	0
B2121906	ARLINGTON	ТХ		02/27/2013		406,721	 0	0	0	0	0	0	2.482	2,482	0	0	0
B3012403	ARLINGTON	TX		05/17/2013		1,285,923	0	0	0	0	0		7,970	7,970	0	0	0
B3062005	ARLINGTON	ТХ		09/13/2013		1,314,657	0	0	0	0	0	0	50,791	50,791	0	0	0
B3062105	ARLINGTON	TX		09/09/2013		1, 172, 631	0	0	0	0	0	0	6,868	6,868	0	0	0
R/013102	ADLINGTON	TY	1	05/01/201/		883 577	n	1	Ι Λ	1	1	1	4 606	4 606	n	1	1 0

SCHEDULE B - PART 3

					All Mortgage Loans DISPC	SED, Transi										
1	Location		4	5	6 7		Change	e in Book Value	Recorded Inv	restment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Laan	Data									Canaid			
	0":		Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	ARLINGTON	TX		06/13/2014	626,720	0	0	0	0	0	0	4,364	4,364 5,331	0	0	0
A6092501	ATASCOCITA	TXTX		11/20/2006		0	0	0	0	0	0	5,331	5,331	0	0	0
A2020401				04/18/2002	100,980		0	0	0	0	0	9,765	9,765	0	0	0
A2092004 A3042501	AUSTIN	TXTX		11/15/200207/14/2003	418,299 196,156		0	0	0	0	0	32,364	32,364	0	0	0
A4031004	AUSTIN	TX		05/26/2004			0	0	0 n	0	0	18,079	18,079	0	٥	0
A4051702	AUSTIN	TX		08/13/2004	118,706		0		0	0	0	16,463	16,463	0		0
A4101907	AUSTIN	TX		12/16/2004			0	0	0	0	0	20,625	20,625	0	0	0
A6041102	AUSTIN	TX		12/31/2006		0	0	0	0	0	0	4, 192	4, 192	0	0	0
A6041104	AUSTIN	TX		12/31/2006	479,020		0	0	0	0	0		7,055	0	0	0
A6051101	AUSTIN	TX		12/31/2006	222,318	0	0	0	0	0	0	1,840	1,840	0	0	0
A6071402	AUSTIN	TX	L	12/31/2006	747,822	0	0	0	0	0	0	11,258	11,258	0	0	0
A6092802	AUSTIN	TX		12/14/2006	251,921		0	0	0	0	0	2,117	2,117	0	0	0
A6112002	AUSTIN	TX		01/26/2007	214,287		0	0	0	0	0	1,786	1,786	0	0	0
A7011902	AUSTIN	TX		03/23/2007	576,834		0	0	0	0	0	4,700	4,700	0	0	0
A7041703	AUSTIN	TX	 	07/10/2007	463,038		ļ0	ļ0	ļ0	ļ0	ļ0	3,633	3,633	0	0	0
A7042003	AUSTIN	TX		07/13/2007	383,724		ļ <u>0</u>	0	ļ0	ļō	ļ0	3,051	3,051	0	<u>0</u>	ļ0
A7060702	AUSTIN	TX		08/27/2007	197,568		0	0	ļ0	ļ0	0	5,027	5,027	0	0	0
A7072706 A7090401	AUSTIN	TXTX		10/10/2007 11/19/2007	461,858 649,912		0	0	0	0	0	2,932 9,206	2,932 9,206	0	0	0
A7091102	AUSTIN	TX		12/13/2007	1,030,681		0	0		0				0		0
A7092110	AUSTIN	TX		12/10/2007			0	0	0 n	0	0	2,696	2,696	0	٥	
A7100302	AUSTIN	TX		12/10/2007	202,634		0	0	0	0	0	1,490	1,490	0		0
A8041804	AUSTIN	TX		07/16/2008	196,817		0	0	0	0	0	1,389	1,389	0		0
A8052802	AUSTIN	TX		07/23/2008	281.406		0	0	0	0	0	2,511	2,511	0	0	0
A8080802	AUSTIN	TX		10/15/2008	2,546,574	0	0	0	0	0	0	17,371	17,371	0	0	0
A8082003	AUSTIN	TX		10/23/2008	905,807	0	0	0	0	0	0	5,010	5,010	0	0	0
A8091203	AUSTIN	TX		11/18/2008	1,201,618		0	0	0	0	0	9,920	9,920	0	0	0
A9040705	AUSTIN	TX		07/10/2009	615,220		0	0	0	0	0	6, 118	6,118	0	0	0
B0052102	AUSTIN	TX		07/28/2010	134,980		0	0	0	0	0	15, 186	15 , 186	0	0	0
B0090209	AUSTIN	TX		12/03/2010	1,085,394		0	0	0	0	0	6,562	6,562	0	0	0
B1021702	AUSTIN	TX		05/09/2011	1,229,468		0	0	0	0	0	10,789	10,789	0	0	0
B1090201	AUSTIN	TX		11/18/2011	484,779		0	0	0	0	0	7,286	7,286	0	0	0
B2031404 B2101802	AUSTIN	TX		05/02/2012	319 , 169 987 , 871	0	0	0	0	0	0	1,957 11,528	1,957 11,528	0	0	0
B2102202	AUSTIN	TX		12/20/2012		0	0	0	0	0	0	1,233	1,233	0	0	0
B2110602	AUSTIN	TX		01/30/2013	1,073,065	0	n	0	n	0	0	9,290	9,290			0
B2121702	AUSTIN	TX		03/12/2013	731,580		0	0	0	0	0	4,588	4,588	0	0	0
B3010802	AUSTIN	TX	[04/03/2013	1,064,969		0	0	0	0	0	4,708	4,708	0	0	0
B3012803	AUSTIN	TX		03/29/2013	318,360	0	0	0	0	0	0	4,472	4,472	0	0	0
B3032201	AUSTIN	TX	ļ	06/03/2013	1,000,263	0	0	0	0	0	0	8,541	8,541	0	0	0
B3070802	AUSTIN	TX	ļ	09/19/2013	514, 133		0	0	0	0	0	4,030	4,030	0	0	0
B4013002	AUSTIN	TX		04/30/2014	302,290	0	0	0	0	0	0	1,642	1,642	0	0	0
B4021204	AUSTIN	TX		04/30/2014	504,040		0	0	o	0	0	2,643	2,643	0	0	0
B4031004	AUSTIN	TX		05/30/2014	2,119,378		ļ0	0	ļ0	ļ0	0	11,651	11,651	0	0	0
B4070302	AUSTIN	TX	}	10/30/2014	2, 143, 188		ļō	ļ0	ļ0	ļō	ļ0	11,659	11,659	}0	0	ļ0
B4070703 B4090802	AUSTIN	TXTX		09/24/2014	725,504		0	0	0	0	0	3,829	3,829	0	0	0
B4112001	AUSTIN	TX		11/10/2014 03/10/2015	424,800	0	0	0	0 n	0	0	2, 137 934, 856	2, 137 934, 856	0	0	0 n
B5022303	AUSTIN	TX		04/24/2015		0	0	0	0	0		934,856	934,836		۰	
B5022704	AUSTIN	TX	 	05/18/2015	U	n	n	n	n	n	n	1,900,000	1,900,000	n	0 n	n
B5031102	AUSTIN	TX		05/26/2015	n	n	n	n	n	n	n	332,160	332,160	n	0 N	n
A6090703	AZLE	TX		11/22/2006	394,788	0	0	0	0	0	0	3,263	3,263	0	n	0
B2072703	AZLE	TX	[10/04/2012	398, 955		0	0	0	0	0	2,411	2,411	0	0	0
B5012304	BASTROP	TX		04/17/2015	0	0	0	0	0	0	0	385,262	385,262	0	0	0
A7092005	BAYTOWN	TX		12/12/2007	1,091,582	0	0	0	0	0	0	8,394		0	0	0
A8052901	BAYTOWN	TX	L	08/15/2008	607,015	0	0	0	0	0	0	6,878	6,878	0	0	0
B3022201	BAYTOWN	TX	ļ	05/06/2013			0	0	0	0	0	3,581	3,581	0	0	0
B3022702	BAYTOWN	TX	ļ	05/07/2013	346,230		0	0	0	0	0	3, 130	3, 130	0	0	0
B0032604	REALMONT	TX	i	06/08/2010	1 036 674	1 0		1 0	. 0	1 0	1 0	9 234	9 234	1 0		1 0

					All Mortgage Loans	DISPOSE	ED, Transfe										
1	Location		4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				k Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						estment			Year's Other		Total		Investment		Foreign		
							Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		iterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Price		(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0070901	BEAUMONT	TX		09/14/2010		680,271	0	0	0	0	0	0	11, 173	11,173	0	0	0
B1072101	BEAUMONT	<u>TX</u>	· · · · · · · · · · · · · · · · · · ·	09/26/2011		677,846	0	0	0	0	0	0	20,867	20,867	0	0	0
B4120907	BEAUMONT	TX	·	02/26/2015		0	0	0	0	0	0	0	9,110	9,110	0	0	0
A7120414 A7020206	BELLAIRE	TXTX	-	01/22/2008		290,254		0	0		0	0	2,202 2,628	2,202 2,628	0	0	0
B3051710	BELTON	TX		08/15/2013		849,996	0	0	0	0	0	0	5. 182	5, 182	0	0	0
A5081101	BOERNE	TX		12/12/2005		231,752	0	0	0	0	0	0	3,780	3,780	0	0	0
A5082303	BOERNE	TX		11/30/2005		412,844	0	0	0	0	0	0	14,626	14,626	0	0	0
B0011903	BOERNE	TX	-	03/12/2010		389,696	0	0	0	0	0	0	2,824	2,824	0	0	0
B2053102 A5081004	BOERNE	TX	· 	09/12/2012		487,065	0	0	0	<u>0</u>		0	2,820	2,820	0	0	ļō
A5081004 A5081007	BROWNSVILLE	TX	· 	11/03/2005		473,052 1,292,631	0	0	0	0	0	0	16,817 45,943	16,817 45,943	0	0	0
A5091602	BUDA	TX	·	12/16/2005	·····	203,949	 n	n	n	n	n	0	7 , 133		n	n	0
A4031801	BURLESON	TX	<u> </u>	06/18/2004		350,529	0	0	0	0	0	0	7,133	7,532	0	0	0
A7030704	BURLESON	TX		04/30/2007		453,800		0	0	0	0	0	2,380	2,380	0	0	0
A6031601	CARROLLTON	TX		12/31/2006		305,917	0	0	0	0	0	0	2,748	2,748	0	0	0
B0082401	CARROLLTON	TX		11/01/2010		995, 223	0	0	0	0	0	0	5,967	5,967	0	0	0
B3090302	CARROLLTON	TX		12/11/2013		3,089,260	0	0	0	0	0	0	25,002	25,002	0	0	0
B0061002	CEDAR HILL	TXTX		08/20/2010		290,090 302,270	0	0	0	0	0	0	1,698 11,587	1,698 11,587	0	0	0
A5121303	CEDAR PARK	ТХ		12/31/2006		287 ,874	٥٥	0	0 n	0	0	0	2,628	2,628		0 n	0
A7013103	CHAPEL HILL	TX		04/20/2007		205,407	0	0	0	0	0	0	1.591	1.591	0	0	0
B3071501	CLUTE	TX		09/24/2013		803,114	0	0	0	0	0	0	10,743	10,743	0	0	0
B2050801	COLLEGE STATION	TX		07/03/2012		746,953	0	0	0	0	0	0	6,713	6,713	0	0	0
A9030412	CONROE	TX		05/21/2009		715,303	0	0	0	0	0	0	4,483	4,483	0	0	0
A9042307	CONROE	TX	·	06/25/2009		1,860,541	0	0	0	0	0	0	11,240	11,240	0	0	0
A9042308	CONROE	TX		06/25/2009 08/25/2009		2,987,109		0	0		0	0	18,046 603	18,046 603	0	0	0
B1020410	CONROE	ТХ		04/28/2011		1, 192, 339		0	0	0	0	0	7,121	7,121		0	0
B1081002	CONROE	TX		10/24/2011		991,436	0	0	0	0	0	0	5,419	5,419	0	0	0
B1111702	CONROE	TX		01/18/2012		1, 135, 818	0	0	0	0	0	0	9,807	9,807	0	0	0
B2071202	CONROE	TX		10/05/2012		315,383	0	0	0	0	0	0	2,707	2,707	0	0	0
B3011701	CONROE	TX		02/27/2013		702,065	0	0	0	0	0	0	5,856	5,856	0	0	0
B3102102 B4041102	CONROE	TXTX		01/14/2014		1, 150, 516 745, 042	0	0	0	0	0	0	6,252 5,638		0	0	0
B4042403	CONROE	TX		07/31/2014		808,345		0	0	0	0	0	4,316	4,316	0	0	0
B4100202	CONROE	TX		12/11/2014		1,200,000	0	0	0	0	0	0	3,246	3,246	0	0	0
A4041402	CORPUS CHRISTI	TX		07/13/2004		292,436	0	0	0	0	0	0	13,932	13,932	0	0	0
A5081005	CORPUS CHRISTI	TX		12/31/2006		1,243,109	0	0	0	0	0	0	44,922	44,922	0	0	0
A6071301	CORPUS CHRISTI	TX		09/28/2006		412,624		0	0	<u>0</u>		0	3,303	3,303	0	0	0
A8012307 A8090403	CORPUS CHRISTI	TX	·}	03/14/2008	 	341,494	0	0	0	0	0	0	2,619 11,622	2,619 11,622	0	0	ļ0
B0082503	CORPUS CHRISTI	ТХ	·	11/22/2010		430,835	 n	n	n	n	n	n	2,664	2,664	n	n	n
B1092102	CORPUS CHRISTI	TX		12/16/2011		774,557	0	0	0	0	0	0	4,671	4,671	0	0	0
B3032202	CORPUS CHRISTI	TX		06/26/2013		966,987	0	0	0	0	0	0	5,667	5,667	0	0	0
B3082301	CORPUS CHRISTI	<u>TX</u>		11/15/2013		1,640,103	0	0	0	0	0	0	8,861	8,861	0	0	0
A3012404	CYPRESS	TX	· 	04/21/2003		244,931	0	0	0	ō	ō	0	5,609	5,609	0	0	ļō
A7080103	CYPRESS CYPRESS	TXTX		10/23/2007 05/20/2010		135,383		0	0	0	0	0	6,008 11,860	6,008 11,860	0	0	
B0061105	CYPRESS	TX	·	08/02/2010		930,597	٥	n	n	n	n	n			n	n	n
B2021501	CYPRESS	TX		04/09/2012		763,971	0	0	0	0	0	0	11,136	11,136	0	0	0
B2071301	CYPRESS	TX		09/27/2012		653,513	0	0	0	0	0	0	5,580	5,580	0	0	0
B2091302	CYPRESS	TX		11/20/2012		492,811	0	0	0	0	0	0	4,306	4,306	0	0	0
B4080502	CYPRESS	TX	-	09/30/2014		933,713	0	0	0	L0	ļ0	0	5,484	5,484	0	0	0
A2121701	DALLAS	TX	· 	02/07/2003		371,856	0	0	0	0	0	0	8,691	8,691	0	0	0
A3061602	DALLAS	TX		08/21/2003		431,543 368,778		0	0	0	0	0	5,226 8,084	5,226 8,084	0	0	
A4091003	DALLAS	ТХ	· [11/17/2004		251,341	n	n	n	n	n	n	11,061	11,061	n	n	n
A5021001	DALLAS	TX	[04/04/2005		438,713	0	0	0	0	0	0	4,338	4,338	0	0	0
45101305	DALLAS	TY	1	12/21/2006		267 793	0	0	0	0	0	0	/ 201	4 201	1	0	0

				Showing A	All Mortgage Loans	DISPOSE	D, Transfe										
1	Location		4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other		Total		Investment		Foreign		
							Jnrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal In	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri		Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6012601	DALLAS	TX		12/31/2006		129,115	0	0	0	0	0	0	2,017	2,017 3,073	0	0	0
A6061203	DALLAS	TX		12/11/2006		388,810	0	0	0	0	0	0	3,073	3,073	0	0	0
A7101101	DALLAS	TX	·	01/31/2008		224,337	0	0	0	0	0	0	1,659	1,659	0	0	0
A8013001 A8042802	DALLAS	TXTX	-	03/31/2008		837,699	٥	0	0	0	0	0	4,200 5,847	4,200 5,847	0	0	0
A8061204	DALLAS	TX		08/15/2008		958,774	0	0	0	0	0	0	4,119	4,119	0	0	0
A8081405	DALLAS	TX		10/01/2008		291,881	0	0	0	0	0	0	16,770	16,770	0	0	0
A8082006	DALLAS	TX		09/30/2008		493,524	0	0	0	0	0	0	3,337	3,337	0	0	0
A9021001	DALLAS	TX		03/31/2009		1,413,635	0	0	0	0	0	0	13,872	13,872	0	0	0
A9102002	DALLAS		-	12/30/2009		366 , 193	0	0	ō	ļ0	0	0	3,713	3,713	0	<u>0</u>	0
A9113001	DALLAS	TX	· 	12/30/2009 12/30/2009		1,035,292 941,174	0	0	0	0	0	0	5,882 5,348	5,882 5,348	0	0	0
B0042702	DALLAS	TX	·	07/01/2010	<u> </u>	882,213	 n	n	n	n	n	n	5, 120	5, 348	n	n	n
B0122201	DALLAS	TX	<u> </u>	04/01/2011		1, 132, 483	0	0	0	0	0	0	6,353	6,353	0	0	0
B1011105	DALLAS	TX		03/08/2011		1, 183, 150	0	0		0	0	0	7,114	7,114	0	0	0
B1021401	DALLAS	TX		05/05/2011		992,366	0	0	0	0	0	0	7,288		0	0	0
B1021807	DALLAS	TX		05/11/2011	ļ	373,547	0	0	0	0	0	0	2, 182	2, 182	0	0	0
B1081101	DALLAS	TX		11/16/2011		909,543	0	0	0	0	0	0	8,263		0	0	0
B1092101	DALLAS	TXTX		11/18/201102/28/2012		2,282,162	0	0	0	0	0	0	14,073 17,990	14,0/3	0	0	0
B2022704	DALLAS	TX		05/11/2012		587 , 162	٥	0	0	0	0		3,717	3,717	0 n	0	
B2032901	DALLAS	TX		11/16/2012		2, 168, 051	0	0	0	0	0	0	16,753	16,753	0	0	0
B2040906	DALLAS	TX.		09/13/2012		1,544,861	0	0	0	0	0	0	8,796	8,796	0	0	0
B2042004	DALLAS	TX		06/27/2012		619,644	0	0	0	0	0	0	3,777	3,777	0	0	0
B2050203	DALLAS	TX	-	06/15/2012		379 , 152	0	0	0	0	0	0	2,425	2,425	0	0	0
B2052404	DALLAS		·	08/31/2012		960,966	0	0	0	0	0	0	5,975	5,975	0	0	0
B2070203 B3020501	DALLASDALLAS	TX		08/31/2012 04/26/2013		2,748,184		0	0	0		0	12,667 6.281	12,667 6,281	0	0	0
B3030702	DALLAS	ТХ		06/10/2013		751,285	٥	0	0	0			4,405	4,405	0	0	
B3032503	DALLAS	TX		06/17/2013		1,465,018	0	0	0	0	0	0	8,587	8,587	0	0	0
B3051702	DALLAS	TX		08/29/2013		1,632,423	0	0	0	0	0	0	9,296	9,296	0	0	0
B3051705	DALLAS	TX	. .	08/29/2013		616,624	0	0	0	0	0	0	3,512	3,512	0	0	0
B3051705-1	DALLAS	TX		05/15/2015		0	0	0	0	0	0	0	475,625	475,625	0	0	0
B3051706 B3071202	DALLAS	TXTX		07/25/2013		1,285,268	0	0	0	0	0	0	7,362 6,249	7,362 6,249	0	0	0
B307 1203	DALLAS	TX		09/25/2013		732,638		0	0	0	0	0	3,939	3,939	0	0	0
B3071803	DALLAS	TX		09/30/2013		850,291	0	0	0	0	0	0	5,329	5,329	0	0	0
B3110501	DALLAS	TX		01/22/2014		328,447	0	0	0	0	0	0	1,914	1,914	0	0	0
B4012404	DALLAS	TX		04/22/2014		277,623	0	0	0	0	0	0	1,283	1,283	0	0	0
A5102605	DECATUR	TX	-	01/20/2006		303,894	0	0	0	0	0	0	3,880	3,880	0	0	0
B3031504 B5020202	DEER PARK	TX	·}	05/30/2013 05/15/2015	 	1,417,806	0	0	0	ļ0	0	0	8,789 579,550	8,789 579,550	0	0	0
A5052401	DEL RIO	TX	·	08/10/2005		483,420	 n	n	n	n	n	n		6,572	n	n	n
A9113005	DENTON	TX		12/30/2009		607,033	0	0	0	0	0	0	3,450	3,450	0	0	0
B2101103	DENTON	TX		12/20/2012		478,866	0	0	0	0	0	0	2,908	2,908	0	0	0
B0043001	DESOT0	TX		06/24/2010	ļ	225,362	0	0	0	0	0	0	2, 143	2, 143	0	0	0
A7050101	DICKINSON	TX	· 	07/27/2007		484,635	0	0	ō	ļō		0	3,737	3,737	0	ō	0
B3021203 A4122201	DICKINSON DRIPPING SPRINGS	TXTX	·	04/29/2013		1,132,663 589,790		0	0	0	0	0	6,830 10,545	6,830 10,545	0	0	0
B3021201	DRIPPING SPRINGS	TX	·	04/17/2013		680 , 182	 n	n	n	n	n	n	4,311	4,311	n	n	n
A4081605	EDCOUCH	TX		10/14/2004		337,566	0	0	0	0	0	0	3,549	3,549	0	0	0
A5081006	ED I NBURG	TX		11/03/2005		1, 156, 841	0	0	0	0	0	0	41,122	41,122	0	0	0
A8091501	EDINBURG	TX		11/19/2008		410,853	0	0	0	0	0	0	2,662	2,662	0	0	0
A3112001	EL PASO	TX	-	01/28/2004	 	465,942	0	0	ļ0	ļ <u>0</u>	ļ <u>0</u>	0	25,068	25,068	0	ļ <u>0</u>	0
A3112002	EL PASOEL PASO	TX	· 	12/31/2006		266,452	0	0	}0	0	0	0	14,334 42,537	14,334 42,537	0	0	0
A3112004	EL PASO	TX	·	01/28/2004		537,738	u	0 n	0	n	n	0	42,537 28,925	42,537	0 n	n	0
A4021304	EL PASO	ТХ	L	04/15/2004		342,993	0	n	0	0	n	n	17,394	17,394	n	0	n
A4032608	EL PASO	TX		06/14/2004		388,222	0	0	0	0	0	0	18,918	18,918	0	0	0
44052113	EI DAGO	TY	1	09/27/2004	I	762 076	0		0	0	1	0	1/ 108	1/ 100	0	١	0

				Showing A	All Mortgage Loans DIS	POSED, Trans	ferred or Rep	aid During th	าe Current Qเ	uarter						
1	Location	1	4	5	6 7		Chang	e in Book Valu	ue/Recorded Inv	vestment		14	15	16	17	18
	2	3			Book Val	Je/ 8	9	10	11	12	13	Book Value/				
					Recorde	d		Current				Recorded				
					Investme	nt		Year's Other	r	Total		Investment		Foreign		
					Excludir		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization					Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A4060102	EL PASO	TX	. , , , , ,	08/19/2004	747)0	(00)0	0	13,923	13,923	0	0	0
A4072102	EL PASO	TX		08/31/2004	364	117	00		00	0	0	6,691	6,691	0	0	0
A5042201	EL PASO	TX		08/30/2005		,004(00		00	0	0	10,254	10,254	0	0	0
A5042205	EL PASO	TX		08/30/2005	204) 0		0 0) Q	0	2,734	2,734	0	0	0
A5071801	EL PASOEL PASO	TXTX		12/31/2006		,505	0		00	0	0	11,708 3,670	11,708 3,670	0	0	0
A5102001	EL PASO	TX		12/31/2006) 0		n	,	0	2,752	2,752	 0	0	0
A6122301	EL PASO	TX		03/29/2007	537		0		0	,	0	4,249	4,249	0	0	0
A7062703	EL PASO	TX		08/29/2007		,812	0		0) [a	0	7,019	7,019	0	0	0
A9040101	EL PASO	TX		06/09/2009	310	, 292	00		00) o	0	3,942	3,942	0	0	0
A9040701	EL PASO	TX		06/26/2009	1, 100		0		0 0) Q	0	16,817	16,817	0	0	0
B0020904	EL PASO	TXTX		03/31/2010		,379(,	ļ	n 0	, } <u>0</u>	0	4,113	4,113		ļ0	0
B0060202 B0121601	EL PASOEL PASO	TX		08/05/2010 02/28/2011	399 1,251	, 0/8	,0	ļ	u0	,	0	6,680 11,382	6,680 11,382	0	0	0
B1011302	EL PASO	TX		03/25/2011	2,378	.884) [0		Ď) [0	21,224	21,224	0	0	0
B1020301	EL PASO	TX		04/13/2011		870	0 [0 [0) [0	6,087	6,087	0	0	0
B1020702	EL PASO	TX		04/13/2011	157		00		00	0	0	2,433	2,433	0	0	0
B1020706	EL PASO	TX		04/13/2011	450	,363	00		00	0	0	6,978	6,978	0	0	0
B1030102	EL PASO	TX		05/26/2011		,389	0		0 0	0	0	13,786	13,786	0	0	0
B1041502 B2022807	EL PASO	TX		06/24/2011 04/13/2012	601) 0		00		0	9,071 1,712	9,071 1,712	0	0	0
B2031603	EL PASO	TX		05/23/2012	617)		n I)	0	8,916		 0	0	0
B2042003	EL PASO	TX		08/01/2012	2,107	.631	0		0	0	0	8,767	8,767	0	0	0
B2060503	EL PASO	TX		08/02/2012	512		0		00	0	0	7,719	7,719	0	0	0
B2061304	EL PASO	TX		08/24/2012	1,945		00		00	0	0	28,047	28,047	0	0	0
B2092804	EL PASO	TX		01/30/2013	359	,587	0	9	0 0) C	0	3,098	3,098	0	0	0
B2112601	EL PASOEL PASO	TXTX		02/27/2013 07/17/2013	254	,988() 0		0 [0	0	5,012 6,327	5,012 6,327	0	0	0
B3051410	EL PASO	TX		08/28/2013			1		n	,	0	3,418	3,418	٥	0	0
B3082601	EL PASO	TX		11/21/2013		.699	0	(0 0	0	0	4,490	4,490	0	0	0
B4030707	EL PASO	TX		11/14/2014	264	,442(00		00	0	0	3,712	3,712	0	0	0
B2091306	EULESS	TX		12/19/2012	425		00		00	00	0	2,378	2,378	0	0	0
A4060103	FABENS	TX		08/27/2004		,031	0	ļ	0 0) C	0	6,366	6,366	0	0	0
A4040101 A4040102	FORT WORTH	TXTX		06/17/2004 06/17/2004	195	,214) 0		00		0	9,736 7,788	9,736 7,788		0	0
A4041201	FORT WORTH	TX		08/02/2004		.047)		n l)	0	19.149		0 0	0	0
A4041202	FORT WORTH	TX		05/21/2004		.609	0		0	0	0	14,813	14,813	0	0	0
A5021603	FORT WORTH	TX		04/12/2005		,365	00		00	0	0	24,282	24,282	0	0	0
A5053104	FORT WORTH	TX		08/31/2005		, 119) 0		00) 0	0	3,252	3,252	0	0	0
A5090104	FORT WORTH	TX	·	11/22/2005		,110(<u>,</u>	ļ	D0	, }ō	0	3,661	3,661	0	ō	0
A5092603	FORT WORTH	TX		11/30/2005		,213(,715(, 0	ļ'	n	,	0	5,935 6,193	5,935 6,193		0	0
A6030905	FORT WORTH	TX		12/31/2006	94	.391	,	(0 0	, , , , , , , , , , , , , , , , , , , ,	0	1,405	1,405	 0	0	0
A6091504	FORT WORTH	TX		01/10/2007		,250	0		0 [0) [0	5,857	5,857	0	0	0
A7062502	FORT WORTH	TX		08/16/2007	1, 162	,068(00		0	0	0	10,624	10,624	0	0	0
A7072609	FORT WORTH	TX		09/19/2007	219) 0	ļ	0 0) 0	0	1,613	1,613	0	0	0
A8020805	FORT WORTH	TX		04/18/2008	1,283		0		0 0	0	0	9,513	9,513	0	0	0
B0043002	FORT WORTH	TXTX		10/07/2008 07/15/2010	316	,379			n u		0	2,105 5,084	2,105 5,084		0	0
B0061003	FORT WORTH	TX		08/20/2010	749		,o	(0 0	,	0	4,388	4,388	 0	0	0
B0072304	FORT WORTH	TX		11/17/2010	2,867	,674	0		0 [0) [0	18,266	18,266	0	0	0
B0090703	FORT WORTH	TX		11/12/2010	579	,977	00		0 0)	0	3,219	3,219	0	0	0
B1072103	FORT WORTH	TX		11/09/2011	1,523) 0	ļ	0 0)	0	9,246	9,246	0	0	0
B3110801	FORT WORTH	TX		04/23/2014		,045)	ļ	D0	, }ū	0	7,430	7,430	0	ļ0	0
B4111404 B5012002	FORT WORTH	TXTX		02/05/2015			,0		n 0	,	0	2,962	2,962	0 n	0	0
B3042602	FORTH WORTH	TX		05/15/2015	1,128	.492) [0		Ď) [0	15,207	15,207	0	0	0
A6010502	FRIENDSWOOD	TX		12/31/2006	196		0		0 [0) [0	3,082	3,082	0	0	0
B1011102	FRISCO	TX		03/23/2011	4,201		00		00	0	0	45,793	45,793	0	0	0
ID4004000	ED1000	TV		05 (00 (0044	4 070	000 1		1 /				7 440				

						oans DISPO	SED, Transf										
1	Locatio		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1061401	FRISCO	TX		08/12/2011		1,088,736 1,391,829	0	0	0		00	0	10,000	10,000	0	0	,0 l
B1072102	FRISCO	TX		10/03/2011		1,391,829	0	0	0		0	0	8,639	8,639	0	0	/
B2101806	FRISCO	TX		12/21/2012		374,555	0	0	0		0	0	3,051	3,051	0	0	· 0
B2022901A7070601	GALVESTON	TXTX.		06/27/2012		404,267 829,793	0	0	0) 0	0	6,076 6,249	6,076 6,249	0	0	·0
A7082102	GARLAND	TX		10/29/2007		258,276	 0	0	0		0	0	1,255	1,255	 0	0)
A7092704	GARLAND	TX	-	11/07/2007		416,918	0	0	0	(0	0	3,090	3,090	0	0)
A8082005	GARLAND	TX		09/30/2008			0	0	0)0	0	3,996	3,996	0	0	0
B2072702	GARLAND	TX		11/09/2012			0	0	0		00	0	14,786	14,786	0	0	0
B2082202	GARLAND	TX		10/29/2012		930,889	0	0	0		00	0	5,627	5,627	0	0	,0 l
A7062704	GEORGETOWN	TX		10/19/2007		1,038,198		0	ļ0	ļ)	0		7,659	0	0	ر ا
B4090301	GEORGETOWN	TX		11/21/2014	····	323,910 69,586	0	0	0	ļ	·0	0	1,753 4,676	1,753 4,676	0	0	· 0
A3021701	GRAND PHAIRIE	TXTX	-	12/31/2006			 n	0	0		0	0	4,6/6	4,676	0 0	0	, 0
A4042601	GRAND PRAIRIE	TX		06/11/2004		343,888	0	0	0		0	0	16.634	16.634	0	0)
A5070601	GRAND PRAIRIE	TX		09/22/2005		201,222	0	0	0	(0	0	2,713	2,713	0	0	0
A8052301	GRAND PRAIRIE	TX		07/23/2008		499,337	0	0	0		00	0	3,430	3,430	0	0	0
A8060502	GRAND PRAIRIE	TX		08/14/2008		257,064	0	0	0		00	0	1,728	1,728	0	0	J0
A8082002	GRAND PRAIRIE	TX		09/30/2008		350,050	0	0	0		00	0	2,367	2,367	0	0	,0 l
A9113004	GRAND PRAIRIE	TX		12/30/2009		832,971	0	0	0) 0	0	4,732	4,732	0	0	/
B2121907	GRAND PRAIRIE	TX		02/27/2013		727 , 178	0	0	0	ļ	0 0	0	4,436	4,436	0	0	/
B3120603 B3121704	GRAND PRAIRIE	TXTX.		02/14/2014			0	0	0) 0	0	4,637 5,313	4,637 5,313	0	0	· 0
B4041801	GRAND PRAIRIE	TX		06/30/2014		830,954	 0	0	0)0	0	4,960	4,960	 0	0)
A6021401	GRAPEVINE	TX		12/31/2006		409,289	00	0	0		0	0	3,677	3,677	0	0)
B5030401	GRAPEVINE	TX		05/15/2015		0	0	0	0		0	0	570,900	570,900	0	0	
A8090401	GREENVILLE	TX		11/14/2008		905,439	0	0	0		00	0	5,864	5,864	0	0	0
A8020809	HARKER HEIGHTS	TX		04/18/2008		345,065	0	0	0		00	0	2,592	2,592	0	0	,0 l
B1011702	HARLINGEN	TX		03/22/2011		1,415,905	0	0	0		0	0	12,488	12,488	0	0	<i>i</i>
A8051501	HILLSBORO	TXTX.		07/14/2008		231,230 520,753	0	0	0		0	0	2,118 . 11,926	2,118 11,926	0	0	· 0
A3031404	HOUSTON	TX		06/05/2003		337,294	٠٥	0	0			0	8,318		u	0	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
A3061606	HOUSTON	ТХ		09/04/2003		341,920	٥٥	0	0)	0	20,386	20,386	 0	0)
A3062401	- HOUSTON	TX		09/10/2003		278,367	0	0	0	(0	0	16,485	16,485	0	0) 0
A3070804	HOUSTON	TX		09/29/2003		208,727	0	0	0		0	0	12,365	12,365	0	0	0
A4011202	HOUSTON	TX		03/30/2004		527 , 113	0	0	0		00	0	27 , 183	27 , 183	0	0	0
A4011203	HOUSTON	TX		03/30/2004		419,450	0	0	0	ļ	0	0	21,681	21,681	0	0	<i>i</i> 0 l
A4022001	HOUSTON	TX		05/13/2004		222,306	0	0	0	ļ)0	0	11,038	11,038	0	0	ر اِــــــــــــــــــــــــــــــــــــ
A4030201A4030301	HOUSTON HOUSTON	TX		04/21/2004		493,204 1,331,677	0	0	0		0	0	25,010 . 16,886	25,010 16,886	0	0	, 0
A4032603	HOUSTON	TX	-	06/17/2004			 n	n	n)	0	26,809		 n	n	, ⁰
A4040107	HOUSTON	TX		06/22/2004		436,937	o	n	n) [n	0	21,349	21,349	0	0) [
A4042418	HOUSTON	TX		07/01/2004			0	0	0		0	0	5,247	5,247	0	0	0
A4052502	HOUSTON	TX		08/19/2004		624,262	0	0	0		00	0	11,327	11,327	0	0	0
A4090904	HOUSTON	TX		11/08/2004	ļ	349,027	0	0	0	ļ	00	0	3,714	3,714	0	0	· 0
A4102305	HOUSTON	TX		01/31/2005		556,520	0	0	0	ļ	00	0	5,761	5,761	0	0	, 0
A4121601	HOUSTON HOUSTON	TX		04/27/2005		308,831	0	0	0	ļ	,ō	0	12,309	12,309	0	0	ر ا
A5021601	HOUSTON	TXTX		05/05/2005 05/20/2005		372,388 264,258	0 n	0	0	ļ	, ,	0	14,668 L	14,668 10,410		0	, 0
A5022404	- Houston	TX		05/20/2005	<u> </u>	240,220	 n	n	n	,	,	0			 n	0	,
A5052007	- HOUSTON	TX		09/16/2005	<u></u>	239,769	0	0	0		0	0	2,359	2,359	0	0	ا 0
A5071505	HOUSTON	TX		11/14/2005		81,750	0	0	0		0	0	20,304	20,304	0	0	,0
A5072101	HOUSTON	TX	.	09/29/2005		287,726	0	0	0		0	0	10,645	10,645	0	0	0
A5080506	HOUSTON	TX		11/14/2005	ļ	255,537	0	0	0	ļ	00	0	9,233	9,233	0	0	, 0
A5083105	HOUSTON	TX		12/31/2006		496,730	0	0	0		0 0	0	8,218	8,218	0	0	, 0 l
A5090906	HOUSTON	TX		12/07/2005		511,773	0	ō	<u>0</u>	ļ	ō	0	8,380 .		0	0	ر اِــــــــــــــــــــــــــــــــــــ
A5091205	HOUSTON HOUSTON	TX		11/29/2005	····	311, 255 215, 821	0	0	0	ļ	,0	0	11,143 L	11, 143 7, 425	0	0	, 0
A51026023	HOUSTON	TX		06/30/2011	l	215,821	 n	0 n	U	,	,	0			 n	0)
451026025 45102603	LINI ICTONI	TV	-	01/24/2006	†	217 249	٥٥				ζ ⁰		10 021	10 021			,0 I

SCHEDULE B - PART 3

					All Mortgage Loans DISPO	DSED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	`/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5102607	HOUSTON	TX		12/31/2006	250,26	70	0	0	0	0	0	3,999	3,999	0	0	0
A6021303	HOUSTON	TX		12/31/2006	111,69		0	0	0	0	0	1,701	1,701	0	0	0
A6061902	HOUSTON	TX		09/06/2006	674,74		00	0	0	0	0	9,640	9,640	0	0	0
A6062601	HOUSTON	TXTX.		09/14/2006	1,905,29		0	0	0	0	0	56,307	56,307	0	0	0
A6090801	HOUSTONHOUSTON	TX		11/17/2006		9 0		0	0	0	0	3,981	3,981	0	0	0
A6111701	HOUSTON	TX		01/22/2007	667,98		0	0	0	0	0	18,841	18,841	0		0
A7020207	HOUSTON	TX		04/27/2007			0	0	0	0	0	3,275		0	0	0
A7022801	HOUSTON	TX		04/12/2007			00	0	0	0	0	6,423	6,423	0	0	0
A7030603	HOUSTON	TX		05/11/2007	342,38		0	0	0	0	0	9,250	9,250	0	0	0
	HOUSTON	TX		06/26/2007	421,98		0	0	0	0	0	11,040	11,040	0	0	0
	HOUSTON	TX		07/23/2007	238,39		·0	0	ļ0	ļ0	ļ0	1,848	1,848	0	0	ļ0
A7071802 A7080706	HOUSTON	TXTX		09/28/2007			0	0	0	0	0	5,016 1,433	5,016 1,433	0	0	0
A7082104	HOUSTON	TX		01/14/2008			,o	0 n	0 n	n	n	1,347	1,433	n	0 n	n
	HOUSTON	TX		12/06/2007	376,86		0	0	0	0	0	3,775	3,775	0	0	0
	HOUSTON	TX		12/20/2007			0	0	0	0	0	3,681	3,681	0	0	0
A7102403	HOUSTON	TX		01/09/2008	239,75		00	0	0	0	0	1,772	1,772	0	0	0
A7103109	HOUSTON	TX		01/15/2008	374,59	9 0	0	0	0	0	0	9,049	9,049	0	0	0
A7112007	HOUSTON	TX		01/23/2008	312,40		00	0	0	0	0	3, 135	3, 135	0	0	0
A7121903	HOUSTON	TX		02/12/2008	134,22		0	0	0	0	0	4,464	4,464	0	0	0
A8012401 A8022903	HOUSTON	TXTX.		05/05/2008 05/20/2008			0	0	0	0	0	7,496 2,762	7,496 2,762	0	0	0
A8031201	HOUSTON	TX		03/20/2008	636,84		0	0	0	0	0	4,847	4,847	0		0
A8031902	HOUSTON	TX		05/05/2008			0	0	0	0	0	2,345	2,345	0	0	0
A8052305	HOUSTON	TX		07/24/2008	334,58	30	0	0	0	0	0	2,363	2,363	0	0	0
A8061301	HOUSTON	TX		09/17/2008	2,245,79		00	0	0	0	0	15,392	15,392	0	0	0
	HOUSTON	TX		09/29/2008	198 , 74		00	0	0	0	0	7 , 109	7,109	0	0	0
A8080602	HOUSTON	TX		09/09/2008	1, 167, 46		00	0	0	0	0	13,106	13, 106	0	0	0
A8091101 A8091802	HOUSTONHOUSTON	TXTX.		11/21/2008	1,112,13 990,74		0	0	0	0	0	14,642 6,316	14,642	0	0	0
A8092904	HOUSTON	TX		11/25/2008	316,35		0	0	0	0	0	2,682	2,682	0		0
A8112101	HOUSTON	TX		01/30/2009	531,54		0	0	0	0	0	4,331	4,331	0	0	0
	HOUSTON	TX		02/24/2009	278,22	00	0	0	0	0	0	1,687	1,687	0	0	0
A9020301	HOUSTON	TX		03/31/2009	1,432,93		0	0	0	0	0	8,492	8,492	0	0	0
A9030411	HOUSTON	TX		04/29/2009		1 0	00	0	0	0	0	5, 138	5, 138	0	0	0
A9031307	HOUSTON	TX		06/03/2009	168, 33		0	0	0	0	0	1,724	1,724	0	0	0
A9042303	HOUSTON	TXTX		06/25/2009		7		0	0	0	0	3,424 5,900	3,424 5,900	0	0	0
A9042305	HOUSTON	TX		06/25/2009	1,601,07		,	n	0 n	n	n	9,673	9,673	n	0 n	n
A9042310	HOUSTON	TX		06/26/2009	2,475,03		0	0	0	0	0	14,952	14,952	0	0	
A9042311	HOUSTON	TX		06/25/2009	3,243,17	40	0	0	0	0	0	19,591	19,591	0	0	0
A9042311-1	HOUSTON	TX		02/19/2014	1,417,70	60	0	0	0	0	0	11,026	11,026	0	0	0
B0021001	HOUSTON	TX		03/31/2010	1,266,89		0	0	0	0	0	11,470	11,470	0	0	0
B0022604 B0030103	HOUSTON	TXTX	·	04/30/2010	813,55		0	0	0	ļ0	0	14,551 15,575	14,551 15,575	0	0	0
B0081202	HOUSTON	TX		05/24/2010	2,603,98 2,36		,0	0	0 n	0	0 n	3,237	3,237	n		U
B0082602	HOUSTON	TX		12/10/2010	2, 175, 12) [0	0	0	0	0	53,231	53,231	0	0	0
B0090201	HOUSTON	TX		11/30/2010	543,82	90	0	0	0	0	0	5, 187	5, 187	0	0	
	HOUSTON	TX		12/30/2010		20	0	0	0	0	0	5,303	5,303	0	0	0
	HOUSTON	TX		03/31/2011	1,281,19		0	0	0	0	0	9,379	9,379	0	0	0
B1012404	HOUSTON	TX		03/29/2011	1,781,07		0	0	0	0	0	28,499	28,499	0	0	0
B1013101 B1021006	HOUSTON	TX		04/14/2011	714,87		0	0	0	ļ0	ļ0	5,960	5,960	}0	0	<u>0</u>
B1021006 B1021701	HOUSTON	TXTX		04/19/2011	2,003,98 1,301,76			0	0	0	0	11,782	11,782	0	0	0
B1031501	HOUSTON	TX		05/09/2011			,	n	0 n	0	n	3,461	3,461	n	0 n	n
B1032202	HOUSTON	TX		06/30/2011	1,250,09		0	0	0	0	0	11,011	11,011	0	0	0
B1041505	HOUSTON	ТХ		07/01/2011		10	0	0	0	0	0	20,612	20,612	0	0	0
B1042801	HOUSTON	TX		06/30/2011	1,007,72	60	0	0	0	0	0	5,844	5,844	0	0	0
B1042802	HOUSTON	TX		07/11/2011	1,306,99	3 0	L0	0	L0	0	0	11,552	11,552	0	0	0

				Showing A	All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3			Book Val		9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		
					Excludin		Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrue	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes	Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1053102	HOUSTON	TX		07/22/2011	1,003	295	0	0	0	00	0	8,665	8,665 2,824	0	0	0
B1060204	HOUSTON	TX		08/04/2011		166	0	0	0	0	0	2,824	2,824	0	0	0
B1071103	HOUSTON	TX	·	09/29/2011			00	0	0	0	0	9,748	9,748		0	0
B1080301	HOUSTON	TXTX	-	11/08/2011	2,205 985	977	n u	0	0) 0	0	12,964	12,964		0	0
B1081502	HOUSTON	TX		11/01/2011	1,539	667	0	0	0	0	0	13,985	13,985		0	0
B1081701	HOUSTON	TX		10/31/2011	778		o [o	0	0	0	0	7,047	7,047		0	0
B1121502	HOUSTON	TX		02/15/2012	1,059	666	00	0	0	00	0	15,733	15,733		0	0
B1122901	HOUSTON	TX		02/21/2012	641	267	00	0	0	00	0	5,765	5,765		0	0
B2041004	HOUSTON	TX	-	06/29/2012		829	D	ļō	ļ0)	0	5,646	5,646		ō	ō
B2041901 B2042301	HOUSTON	TX	· 	06/22/2012 07/25/2012	1,353 1,161		u	0	0	,0	0	8,114 7,152	8, 114 7, 152		0	0
B2042401	HOUSTON	TX	·	05/30/2012	1, 161		n	n	U	,	n		10,915		n	n
B2050211	HOUSTON	TX	<u> </u>	07/11/2012			0	0	0	0	0	6,451	6,451		0	0
B2060401	HOUSTON	TX		09/19/2012	2,589	317	0 [0	0	0	0	16,800	16,800	0	0	0
B2060504	HOUSTON	TX		09/27/2012	593	983	0	0	0	0	0	5,100	5,100	0	0	0
B2061303	HOUSTON	TX		09/28/2012	4,619	322	0 0	0	0) 0	0	28,090	28,090	0	0	0
B2070204	HOUSTON	TX		09/25/2012	1, 119		0	0	0	0	0	6,481	6,481		0	0
B2070603	HOUSTON	TXTX		09/19/2012	920 1,841		0 [0	0	0	0	5,976 11,948	5,976 11,948		0	0
B2080901	HOUSTON	TX		10/15/2012	1,065		n	0	0	0	0	6,234			0	0
B2090401	HOUSTON	TX		10/29/2012	908	355	0	0	0	0	0	12,974	12.974		0	0
B2101101	HOUSTON	TX		12/21/2012	955	508	o [c	0	0	0	0	6,094	6,094		0	0
B2101701	HOUSTON	ТХ		12/19/2012	992		o c	0	0	00	0	11,010	11,010		0	0
B2112101	HOUSTON	TX	-	02/26/2013	576		00	0	0	00	0	3,633	3,633		0	0
B2122801	HOUSTON	TX	·	02/21/2013	1,232	495	0 0	0	0	0	0				0	0
B3012301 B3022503	HOUSTON HOUSTON	TX		03/27/2013 06/10/2013	1,274 1,145	412	n	0	0	0	0	11,384 9,530	11,384 9.530		0	0
B3022701	HOUSTON	ТХ		04/25/2013			n	0	0	0	0	8,201	8,201		0	0
B3030403	HOUSTON	TX		05/21/2013		906	0	0	0	0	0	22,647	22,647		0	0
B3032007	HOUSTON	TX		06/28/2013	1,406	382	0	0	0	00	0	26,568	26,568		0	0
B3042903	HOUSTON	TX		07/11/2013	1,086		0	0	0	00	0	6,660	6,660		0	0
B3050601	HOUSTON	TX		07/16/2013	695		0 0	0	0	0	0	6,210	6,210		0	0
B3051001	HOUSTON	TXTX		08/12/2013 08/15/2013			0 0	0	0	0	0	4,245 14,261	4, 245 14, 261		0	0
B3112204	HOUSTON	ТХ		02/21/2014		469	n l	0	0) 0	0	2,949	2,949	0		
B3112205	HOUSTON	TX		02/27/2014	455		0	0	0	0	0	10,205	10,205		0	0
B3120502	HOUSTON	TX		02/28/2014	1,088	525	0	0	0	0	0	5,380	5,380	0	0	0
B3122001	HOUSTON	TX		03/11/2014		541	0 0	0	0	00	0	6,759	6,759	0	0	0
B4021402	HOUSTON	TX		05/01/2014	555		0 0	ō	0	0	0	3,053	3,053			
B4030704B4030705	HOUSTON	TXTX	·}	05/29/2014			u	0	0	,0	0	3,817 10,905	3,817 10,905		0	0
B4070201	HOUSTON	ТХ	·	05/29/2014	2,018	898	0	n	n	,)	n	2,156			n	n
B4092202	HOUSTON	TX		12/03/2014	1,410		0	0	0	0	0	5,435	5,435	0	0	0
B4120906	HOUSTON	TX		02/09/2015	ļ	0	0	0	0	0	0	8,735		0	0	0
B4120909	HOUSTON	TX		02/11/2015	 	0	0 0	0	0) 0	0	2,403	2,403		0	0
B4121901	HOUSTON	TX	· 	02/27/2015		0	D	ļō	ļ0)	0	12,317	12,317		ō	ō
B4122901 B5020203	HOUSTON	TXTX	·	03/23/2015 04/23/2015			n u	0	0	0	0	10,000,000	10,000,000 981,573		0	0
B5021301	HOUSTON	ТХ	·	04/14/2015	<u> </u>	0	n	n	n	,	n				n	n
A6081001	HUMBLE	TX		10/30/2006			0 [0	0	0	0	5,873	5,873		0	0
A8022208	HUMBLE	TX		04/22/2008	243	459	0	0	0	00	0	1,782	1,782	0	0	0
A8031903	HUMBLE	TX		06/13/2008	174		0 0	0	0	00	0	3,915	3,915		0	0
B0081101	HUMBLE	TX	-	10/26/2010	362	238	0	ļ0	ļ0)	ļ0	2,089	2,089		ļ0	ļ0
B3112002 B4022801	HUMBLE	TXTX	· 	02/11/201405/02/2014			u 0	<u>0</u>	0	0	0	2,268 11,935	2,268 11,935		0	0
A3111903	HUNTSVILLE	TX	·	03/22/2004			n	0	0	,0 n	0	15,248	15,248		n	n
B4041503	HUNTSVILLE	TX		05/29/2014	265		0	0	0	0	0	1,264	1,264		0	0
B2101801	HURST	TX		12/20/2012	987	871	0	0	0	0	0	11,528	11,528	0	0	0
R/030501	LI IDOT	TY		05/20/2014	808		n l	n	n) .	n	4 841	4 841		0	0

					All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investr		_	Year's Other		Total		Investment		Foreign		-
					Exclud		Current	_ Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			١.	Б.	Accru		Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		a	Loan	Date	Disposal Intere		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Y		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A2022703 A3062302	IRVING	TX		04/25/2002		9,678	00	0	0	0	0	13, 107 25, 888	13,107 25,888	0	0	0
A7090403	IRVING	TX	·	09/15/2003	4	7,659	n	0	0	0	0	3,661	3,661	0	0	0
B2061402	IRVING	TX		09/12/2012		9,721	0	0	0	0	0				0	0
B3041802	IRVING	TX		05/13/2013		9,477	ō [c	0	0	0	0	8,957			0	0
B4010804	IRVING	TX		04/15/2014		3,933	0	0	0	0	0	6,725	6,725		0	0
B4123101	IRVING	TX		05/01/2015		0	0	00	0	0	0	605,500	605,500		0	0
A7022103	KATY	TX		04/24/2007		8,008	0 0	0	0	0	0	8,482	8,482		0	0
A7032210 A8060401	KATY	TX		05/30/2007	2	0,803 0,504	00	0	0	0	0	6,715	6,715 7,668		0	0
A9040104	KATY	TY	·	06/10/2009	1 2	0,504 14,057	n	,u	0 n	u	ļ0	7,668 10,964			n	0
B0040801	KATY	TX	· [05/10/2009		8,012	Ď	0	0	0	0	5,382	5,382		0	n
B1050403	KATY	TX		07/08/2011	1,6	8,701	0 [0	0	0	0	9,347	9,347		0	0
B3041002	KATY	TX		07/23/2013	3	4,317	0	0	0	0	0	3,073	3,073	0	0	0
B3050203	KATY	TX		07/25/2013		7,427	0	00	0	0	0	7,578	7,578		0	0
B3101001	KATY	TX		01/14/2014		6,521	D	0	0	0	ļ0	7,444	7,444		0	0
B3120901 B4030702	KATYKATY	TXTX		02/18/2014 05/19/2014	4	1,806 9,688	n0	0	0	0	} <u>0</u>			ļ0	ļ0	ļ0
B5021003	KATY	TX		03/19/2014	I,U	9,688	n		0	0	0	1,072,591	1,072,591		0	0
A8011605	KELLER	TX		04/15/2008	5	5,987	0	0	0	0	0	4.016	4,016		0	0
B2052205	KELLER	TX		07/31/2012		0,906	0	0	0	0	0	6.487	6,487		0	0
B2091703	KELLER	TX		12/07/2012		1,722	0	0	0	0	0	4, 192	4, 192		0	0
B2101805	KELLER	TX		12/21/2012		4,682	0	00	0	0	0	3, 133	3, 133		0	0
A5091207	KERRVILLE	TX		12/31/2006		5,700	0 0	00	0	0	0	7,008	7,008		0	0
A5120201	KERRVILLE	TX	-	03/03/2006		4,423	0 0	0	0	0	0	4,975	4,975		0	0
B2050212 A6042502	KERRVILLEKILLEEN	TX		07/31/2012	1,4	0,870	n u	0	0	0	0	12,618	12,618		0	0
B2031501	KILLEEN	TX		05/30/2012		8,703	0	0	0	0	0	7,636	7,636		0	0
A2091604	KINGWOOD	TX		11/25/2002		7,682	0	0	0	0	0	26,856	26,856		0	0
A7032806	KINGWOOD	TX		06/25/2007	2	4,455	00	0	0	0	0	1,739	1,739	0	0	0
B3101601	KINGWOOD	TX		01/07/2014		7,884	0	0	0	0	0	5,315	5,315		0	0
A8041801	KYLE	TX		06/30/2008		2,362	0	0	0	0	0	2,676	2,676		0	0
B2091102 A6042803	KYLE	TXTX		10/29/2012 07/26/2006		7 , 189 13 , 123	00	0	0	0	0	3,474	3,474		0	0
B0070902	LA PORTE	TX		09/15/2010		0,639	nu	0	0	0	0				0	0
B1051001	LA PORTE	TX		08/02/2011		3,625	0	0	0	0	0	3,662	3,662		0	0
B3041703	LA PORTE	TX		07/03/2013		7,341	o [c	0	0	0	0	3,852	3,852		0	0
A4031902	LAKE DALLAS	TX		06/08/2004		8,513	0 0	00	0	0	0	11,305	11,305		0	0
A6082102	LAKE JACKSON	TX	-	10/04/2006		0,798	0	·0	0	0	ļ0	2,840	2,840		ļ <u>0</u>	<u>0</u>
B4021403 B3081601	LAKE JACKSON	TXTX	· 	04/11/2014		8,888	u }0	0	0	0	h0	6,684 7,428	6,684 7,428		ļ0	0
A5051002	LANCASTER	TX	·	08/19/2005		8,242	0	,	0	n	n	2,203			n	n
A7101102	LANCASTER	TX		12/19/2007		2,996	0	0	0	0	0	2,780	2,780		0	0
A9021003	LANCASTER	TX		03/31/2009	1,7	2,743	0	0	0	0	0	16,712	16,712	0	0	0
B3060702	LANCASTER	TX		08/30/2013		0,222	0 0	0	0	0	0	6, 118	6,118		0	0
A7011708	LAREDO	TX	-	04/16/2007	6_	0,060	0 0	0	0	0	ļ0	5,026	5,026		0	0
A8070102	LAREDO	TXTX	· 	10/01/2008		16,944 15,893	u 0	0	0	·0	<u>0</u>	2,994 9,179	2,994 9,179		ļ0	0
B1021004	LAREDO	TX	· 	05/20/2010		3,452	n	,o	0 n	n	h	6,269	6,269		n	n
B1101702	LAREDO	TX		01/31/2012		05, 294	0	0	0	0	0	3,511	3,511		0	0
B1101703	LAREDO	TX		01/31/2012		60,434	0	0	0	0	0	5,015	5,015	0	0	0
B4122909	LAREDO	TX		02/20/2015		0	0	0	0	0	0	1,303	1,303	0	0	0
A6021003	LEAGUE CITY	TX	· 	12/31/2006		4,005	0 0	00	0	0	0	1,648	1,648		0	0
B4011701	LEAGUE CITY	TX	-	03/24/2014		3,416	0	·0	0	ļ0	ļ <u>0</u>	3,311	3,311		ļ0	ļ0
B4042301 A8093004	LEAGUE CITY	TX	-	06/27/2014		14,793 12,609	u 0	0	0	J0	0	10 , 157	10 , 157 3 , 106		0	0
A9113003	LEWISVILLE	TX	·	12/30/2009	4 8	3,510	n	n	0 n	n	n	4,679	4,679		n	n
B5030205	LEWISVILLE	ТХ	L	04/17/2015		0	0	0	n	0	0	700,615	700,615		0	0
A8082504	LONGVIEW	TX		11/14/2008		24,438	o c	· L0	0	0	0	5,988	5,988		0	0
R3031/03	LONGVIEW	TY		06/27/2012		6 445	n l		1	1	0	5 760	5 760		0	0

SCHEDULE B - PART 3

					All Mortgage Loans DISPO	SED, Transf							•			
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3	1		Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued									Gain	Gain	Gain
				Б.		Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued				
		_	Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A4072103	LUBBOCK	TX		08/30/2004	327 , 957	·0	0	0	0	0	0	6,031	6,031	0	0	0
B3011806	LUBBOCK	TX		03/25/2013	832 , 113		0	0	0	0	0	5, 142	5, 142	0	0	0
A4081902	MAGNOL I A	TX		11/18/2004	863, 121		0	0	0	0	0	3,277	3,277	0	0	0
B2101602	MAGNOL I A	TX		12/04/2012	167 , 375	0	0	0	0	0	0	1,050	1,050	0	0	0
B5021302	MAGNOL I A	TX		04/15/2015	4 405 005	0	0	0	0	0	0	793,934	793,934	0	0	0
B1011901 B4090404	MANSFIELD	TXTX		02/28/2011	1, 135, 095		0	0	0	0	0	6,767 4,632	6,767 4,632	0	0	0
B4090405	MARSHALL	TX		10/16/2014	821,53 ⁴ 747,345		0			0	0	3,993		0		0
B4010902	MATHIS	TX		03/19/2014	445,265		0	0	٥٥	0	0	5,627	5,627	0	٥	0
B3051403	MCALLEN	TX		08/28/2013	814,993		n	n	ں۔۔۔۔۔۔۔ ۱	n	n	4.885	4,885	n	٥	n
B3051404	MCALLEN	TX		08/28/2013	354,340		0	0	ں۔۔۔۔۔۔۔ ۱	n	n	2,125	2, 125	n	o	n
B3051405	MCALLEN	TX		08/28/2013	1,169,34		0	0	ں۔۔۔۔۔۔۔ 0	0	0	7,008	7,008	0		0
B3051406	MCALLEN	TX		08/28/2013	779,559		0	0	0	0	0	4,673	4.673	0	0	0
B3051407	MCALLEN	TX		08/28/2013			0	0	0	0	0	3,270	3,270	0	0	0
B3051408	MCALLEN	TX		08/28/2013	252,294		0	0	0	0		1,512	1,512	0	0	
B3051409	MCALLEN	TX		08/28/2013	503, 169		0	0	0	0	0	3,016	3,016	0	0	0
B3051411	MCALLEN	TX		08/28/2013	184, 252		0	0	0	0	0	1,106	1,106	0	0	0
B3051412	MCALLEN	TX		08/28/2013	282,768	0	0	0	0	0	0	1,695	1,695	0	0	0
B3051413	MCALLEN	TX		08/28/2013	283,472	0	0	0	0	0	0	1,700	1,700	0	0	0
B3051414	MCALLEN	TX		08/28/2013	531,521	0	0	0	0	0	0	3, 185	3, 185	0	0	0
B3103105	MCALLEN	TX		01/23/2014	383 , 727		0	0	0	0	0	2,013	2,013	0	0	0
B3103106	MCALLEN	TX		01/23/2014			0	0	0	0	0	1,614	1,614	0	0	0
B3103107	MCALLEN	TX		01/23/2014	345,696		0	0	0	0	0	1,815	1,815	0	0	0
B3103108	MCALLEN	TX	ļ	01/23/2014	1,548,736		0	0	0	0	0	8, 125	8, 125	0	0	0
A2101402	MCKINNEY	TX	ļ	01/29/2003	114,081		ļ0	0	0	0	0	8,321		0	0	0
A4050603	MCK INNEY	TX		07/23/2004	289,279		ļ0	ļ0 ļ.	0	0	0	13,712	13,712	0	0	0
A6030601	MCKINNEY	TX		12/31/2006	494,962		ļō	0	0	0	ļō	4,482	4,482	0	0	ō
A7102407	MCKINNEY	TX	·	12/11/2007	409,459		·0	<u>0</u> -	0	0	ļ0	3,171	3,171	0	0	0
B4010805	MCK INNEY	TX	·	03/31/2014			ļ0	ļ0 ļ	0	0	ļ0	3,041	3,041	0	0	0
B4080701 B4110302	MCK INNEY	TX		11/26/2014 12/11/2014	4,000,000		0		0	0		4,978 14,781	4,978 14,781	0	0	0
B5010905	MCK INNEY	TX		04/23/2015	4,000,000	,o	n	n	 n	n	n	490,295	490,295	0 n	u	n
B0111102	MESQUITE	TX		01/21/2011	1,055,167	·	n	n	ں۔۔۔۔۔۔۔۔ ۱	n	n	7,704	7,704	n	0 n	n
B1020107	MESQUITE	TX		03/31/2011		, n	n	0	n	n	n	5,330	5,330	n	0 N	n
B3062605	MESQUITE	TX		09/30/2013	2,309,170		0	0	0	0	0	13.072	13.072	0	0	0
A8060201	MIDLAND	TX		08/22/2008	287, 493		0	0	0	0	0	1,907	1,907	0	0	
B1042701	MIDLAND	TX		07/29/2011	1,725,063	0	0	0	0	0	0	10,417	10,417	0	0	0
B1042701-1	MIDLAND	TX		05/15/2015		00	0	0	0	0	0	49,000	49,000	0	0	0
B3042201	MIDLAND	TX		07/02/2013			0	0	0	0	0	5,477	5,477	0	0	0
A5081002	MISSION	TX		12/31/2006	651,551		0	0	0	0	0	23,547	23,547	0	0	0
B0041503	MISSION	TX		06/04/2010	1,283,821		0	0	0	0	0	7,622	7,622	0	0	0
A5060101	MISSOURI CITY	TX	ļ	08/25/2005			0	0	0	0	0	31,621	31,621	0	0	0
B2080201	MISSOURI CITY	TX		10/04/2012	280,693		0	0	0	0	0	2,500	2,500	0	0	0
B2080302	MISSOURI CITY	TX		10/04/2012	716, 184		0	0	0	0	0	6,379	6,379	0	0	0
B2080303	MISSOURI CITY	TX	 	10/04/2012	553,402		ļ <u>0</u>	ļ0 ļ	0	0	ļ0	4,931	4,931	ļ0	0	ļ0
A3082201	NEW BRAUNFELS	TX	·	12/31/2006	170,081		0	0	0	0	ļō	9,755	9,755	0	0	}0
A7020202 B0072102	NEW BRAUNFELS	TX		04/30/2007	359 , 192 1 , 268 , 120		0	ļ0 ļ	0	0	0	2,850 11,403	2,850 11,403	0	0	0
B00/2102	NEW CANEY	TX		08/31/2010	1,268,120		0	0	0	0	0	11,403	11,403	0	0	0
A5062302	NORTH RICHLAND HILLS	TY		08/03/2005			ļ0	0	٥٠			1,482	1,482			
A8012405	NORTH RICHLAND HILLS	TX	·	03/26/2008	253,555		0		 n	n	0	1,482	1,870	U	۰	n
B1040706	NORTH RICHLAND HILLS	TY		06/30/2011	3,059,281		n	n	ں۔۔۔۔۔۔۔ ۱	n	n	25,714	25,714	n	0 n	n
B1122101	NORTH RICHLAND HILLS	TX		03/29/2012	1,350,474		0	0	ں۔۔۔۔۔۔۔ ۱	n	n	8,656	8,656	n	o	n
A7031902	ODESSA	ŢΧ		05/31/2007	235,309		n	n	n	n	n	4,090	4.090	n	n	n
B2091203	ODESSA	TX	[04/30/2013	1,737,113		n	0	0		n	10,477	10,477	n	0	0
B2092801	PALESTINE	TX		11/13/2012	1, 147, 328	0	0	0	0	0	0	7,008	7,008	0	0	0
A5091304	PANTEGO	TX		12/31/2006	719,729	0	0	0	0	0	0	9,521	9,521	0	0	0
B0120903	PARIS	TX		02/28/2011			0	0	0	0	0	4,015	4,015	0	0	0
A9050101	PASADENA	TX		07/20/2009	972,875	i	0	0	0	0	0	12,148	12,148	0	0	0
B0122801	PASADENA	TX		02/17/2011	1,650,986	0	0	0	0	0	0	15, 190	15, 190	0	0	L0

SCHEDULE B - PART 3

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7		Change	e in Book Value	Recorded Inv	restment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest							Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	0:1	0				Increase	(Amortization)		Interest and		Change in					
	City	State	Туре	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1012005	Pasadena	TX		03/24/2011		0	0	0	0	0	0	13,218 .	13,218 10,542	0	0	0
B1041301	PASADENA	TXTX		07/13/2011	1,206,467 535,843	0	0	0	0	0	0	10,542 8,017	8,017	0	0	0
B3061402	PASADENA	TX		06/20/2011	1,799,935		0		0	0		13,916		0	0	
B4101601	PASADENA	TX		12/19/2014	1,799,935		0	0	0		0	5,702	5,702	0		0
B4082902	PEARLAND	TX		12/19/2014	2,900,000	n	0	0	n	0	0	6.106	6,106	0	٥	0
B4101003	PEARLAND	TX		12/05/2014	1,180,000	0	0	0	0	0	0	4,807	4,807	0	0	0
B2032201	PENITAS	TX		06/12/2012		0	0	0	0	0	0		7 , 137	0	0	0
B0032510	PFLUGERVILLE	TX		06/03/2010	137,719	0	0	0	0	0	0	1,268	1,268	0	0	0
B0081702	PFLUGERV ILLE	TX		11/12/2010		0	0	0	0	0	0	2,133	2, 133	0	0	0
A5081003	PHARR	TX	L	11/03/2005	341,253	0	0	0	0	0	0	12,129	12, 129	0	0	0
	PLANO	TX	ļ	02/04/2000	406,524	0	0	0	0	0	0	16,776	16,776	0	0	0
	PLANO	TX		05/16/2003	291,212	0	0	0	0	0	0	6,582	6,582	0	0	0
	PLANO	TX	ļ	10/28/2004	430 , 162	0	0	0	0	0	0	19,245	19,245	0	0	0
	PLANO	TX		03/01/2005	324, 452	0	0	0	o	0	0	4,630	4,630	0	0	0
	PLANO	TX	}	09/14/2005	954,858	ļ0	ļ0	ļ0	ļ0	ļ0	ļ0	16,014	16,014	0	0	ļ0
	PLANO	TX		10/07/2005		}ō	ļō	ļ0	ļ0	ļō	ļ0	5,951 .	5,951	0	0	ļ0
A8082703 A8090203	PLANOPLANO	TXTX		11/05/2008	2, 178, 351 	0	0	0	0	0	0	17,516 5,332	17,516	0	0	0
B1031602	PLANO	TX		06/29/2011	2,167,170		0	0	0	0	0	13,379		0	0	0
	PLANO	TX		06/23/2011		0	0	0	0	0			5,613	0	٥	
A3011602	PLEASANTON	TX		03/25/2003	1,115,050	0	0	0	0	0	0	25,718	25,718	0	0	0
A9120201	PORT ARTHUR	TX		02/17/2010	514,027	0	0	0	0	0	0	4,648	4,648	0	0	0
B2021403	PORT ARTHUR	TX		04/25/2012		0	0	0	0	0	0	3,937	3,937	0	0	0
B4021201	PORTER	TX		04/10/2014		0	0	0	0	0	0	4.039	4.039	0	0	0
A4081803	RICHARDSON	TX		11/02/2004	200,325	0	0	0	0	0	0		8,789	0	0	0
B2102502	RICHMOND	TX		01/22/2013	402,523	0	0	0	0	0	0	3,468	3,468	0	0	0
B3070501	RICHMOND	TX		09/20/2013	881,849	0	0	0	0	0	0	5,079	5,079	0	0	0
B3102103	RICHMOND	TX		12/20/2013		0	0	0	0	0	0	4,036	4,036	0	0	0
B2040201	ROANOKE	TX		05/31/2012	1,289,403	0	0	0	0	0	0	7,654		0	0	0
B5022705	ROANOKE	TX		05/29/2015	L0	0	0	0	0	0	0	657,400 .	657,400	0	0	0
B5012803	ROCKPORT	TX ту		04/16/2015	0	0	0	0	0	0	0	607,102	607, 102	0	0	0
A8082507A7011706	ROSENBERG	ту		04/19/2007		0	0	0	0	0	0	5,297	5,297 3,934	0	0	0
B2071605	ROSENBERG	TX		10/02/2012		0	0	0	0	0	0	3,934 2,228	2,228	0	٠٥	0
B3012402	ROSENBERG	TX		04/25/2013	391,966	o	0	0	o	0	0	2,210	2,210	0	0 ∩	0
A6032902	ROUND ROCK	TX		12/31/2006	214, 112	0	0	0	0	0	0	1,828	1,828	0		0
A6121805	ROUND ROCK	TX	<u> </u>	02/16/2007	417.034	0	0	0	0	0	0	3.446	3.446	0	0	0
A7080201	ROUND ROCK	TX		09/27/2007	217,771	0	0	0	0	0	0	1,664	1,664	0	0	0
A8091702	ROUND ROCK	TX		11/20/2008	1,298,113	0	0	0	0	0	0	8,642	8,642	0	0	0
A9042702	ROUND ROCK	TX	 	07/17/2009	602,937	0	0	0	0	0	0	5,639	5,639	0	0	0
B0020901	ROUND ROCK	TX		03/29/2010	2,282,219	0	0	0	0	0	0	16,960	16,960	0	0	0
	ROUND ROCK	TX		06/21/2012	536,612	0	0	0	0	0	0	3,116 .	3,116	0	0	0
	ROUND ROCK	TX		11/28/2012		ļō	ļō	0	ļō	ļō	ļō	8,872	8,872	0	0	ļō
	ROUND ROCK	TX TX	 	03/21/2013		} <u>0</u>	·0	ļ0	<u>0</u>	0	0	2,748 1,459	2,748 1,459	0	0	0
	ROUND ROCK	TX		08/21/2013	351,543	0	0	0	0	0	0	1,459	1,459	0	0	0
	ROUND ROCK	TX	l	01/24/2014		0 n	0	0	0	0	0	25,631	25,631	0	0	0
	ROUND ROCK	TX		03/10/2015	n	n	n	n	n	n	n	501,783	501,783	n	0 n	n
B5032301	ROUND ROCK	TX		05/18/2015	n	n	n	n	n	n	n	553,600	553.600	n	n	n
A9050402	ROWLETT	TX	[06/29/2009		0	0	0	0	0	0			0	0	0
A8091202	SACHSE	TX		11/20/2008	534,894	0	0	0	0	0	0	3,512	3,512	0	0	0
A6082901	SAGINAW	TX		10/23/2006	819, 195	0	0	0	0	0	0	5,087	5,087	0	0	0
A7011707	SAN ANGELO	TX	L	04/09/2007	1,038,861	0	0	0	0	0	0			0	0	0
A8060202	SAN ANGELO	TX		08/19/2008	287 , 493	0	0	0	0	0	0	1,907	1,907	0	0	0
A2120302	SAN ANTONIO	TX		02/14/2003	92,247	0	0	0	0	0	0	6,509	6,509	0	0	0
A3072201	SAN ANTONIO	TX		12/31/2006	531,384	0	0	0	0	0	0	11,089	11,089	0	0	0
A4021906	SAN ANTONIO	TX	}	04/28/2004	262,635	ļ0	ļ0	ļ0	ļ0	ļ0	ļ0	13,285	13,285	0	0	ļ0
A4041401	SAN ANTONIO	TX		08/04/2004	343,446 405,977	ļ0	ļō	ļ0	ļ0	ļō	ļ0	16,430	16,430	}0	0	ļ0
I A4U4 IbU I	LOAN ANTUNIU	TX	1	Ub/ 15/2004	405.977	. 0			. 0	. 0		20 384	20.384	. 0		

SCHEDULE B - PART 3

					All Mortgage Loa	ans DISPOS	SED, Transi										
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3			E	Book Value/	8	9	10	11	12	13	Book Value/		1		
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Laan	Data	Diamonal									Canaid			
	0':	0	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A4042303	SAN ANTONIO	TX		12/31/2006		669,985	0	0	0	0	0	0	12,772	12,772	0	0	0
A4062901	SAN ANTONIO	TX TX		12/31/2006		372,221	0	0	0	0	0	0	6,933	6,933	0	0	0
A40629013	SAN ANTONIO			12/31/2006		611,944	0	0	0	0	0	0	5,019	5,019	0	0	0
A4080901	SAN ANTONIO	TXTX		12/15/2004		343,711		0	0	0	0	0	6,273	6,273	0	0	0
A4091402	SAN ANTONIO	TX		11/29/2004				0	0	0	0	0	28,812 15,919	28,812	0	0	0
A5030103	SAN ANTONIO	TX		05/13/2005		498 , 436	 0	0	0	0	0	0	8,605	8,605	0		0
	SAN ANTONIO	TX		07/12/2005		436,632	٥			0	0	0	4,396	4,396	n	٥	0
A5071202	SAN ANTONIO	TX		10/19/2005		206,923	0	0	0	0	0	0	3,535	3,535	0	0	0
A507 1503	SAN ANTONIO	TX		09/26/2005		197,088	0	0	0	0	0	0	7,271	7,271	0	0	0
A5110902	SAN ANTONIO	TX		01/17/2006		719,918	0	0	0	0	0		11,339	11,339	0	0	0
A6010601	SAN ANTONIO	ΤX		12/31/2006		664,684	0	0	0	0	0	0	10,405	10,405	0	0	0
	SAN ANTONIO	TX		12/31/2006		193,960	0	0	0	0	0	0	1,776	1,776	0	0	0
A6030302	SAN ANTONIO	TX		12/31/2006		360,803	0	0	0	0	0	0	4,444	4,444	0	0	0
	SAN ANTONIO	TX		12/31/2006		124 , 158	0	0	0	0	0	0	1,801	1,801	0	0	0
	SAN ANTONIO	TX		08/21/2006	ļ	833,033	0	0	0	0	0	0	8,325	8,325	0	0	0
A6073101	SAN ANTONIO	TX		10/04/2006		237,077	0	0	0	0	0	0	6, 959	6,959	0	0	0
A6110608	SAN ANTONIO	TX		12/20/2006		990,801	0	0	0	0	0	0	14, 180	14 , 180	0	0	0
A6110609	SAN ANTONIO	TX		12/20/2006		280,595	0	0	0	ļ0	ļ0	0	21 , 193	21, 193	0	0	0
	SAN ANTONIO	TX		12/20/2006		330 , 462	0	0	0	0	0	0	11,473	11,473	0	0	0
A6112803	SAN ANTONIO	TX		04/30/2007		837 , 409	0	0	0	0	0	0	16,530	16,530	0	0	0
A7010401	SAN ANTONIO	TX		03/02/2007		284,900	0	0	0	0	0	0	7,846	7,846	0	0	0
A7021301	SAN ANTONIO	TX TX		04/24/2007		333,971	0	0	0	0	0	0	2,784	2,784	0	0	0
A7022102 A7040903	SAN ANTONIO	TX		05/04/2007		682,566 266.908	0	0	0	0	0	0	5,646 7.112	5,646 7.112	0	0	0
A7072703	SAN ANTONIO	TX		09/20/2007			 0	0	0	0	0				0	٥	0
A7090404	SAN ANTONIO	TX		11/13/2007		2,305,582	٥٥	0	0	n	0	0	11,126	11,126	0	٥	0
A7121202	SAN ANTONIO	TX.		01/31/2008		420,656		0	0	0	0	0	3,110	3,110	0		0
	SAN ANTONIO	TX		03/07/2008		349 . 176	0	0	0	0	0	0	2.643	2.643	0	0	0
	SAN ANTONIO	TX		07/01/2008		672,570	0	0	0	0	0	0	15,059	15,059	0	0	0
	SAN ANTONIO	TX		05/09/2008		269,911	0	0	0	0	0	0	2,013	2,013	0	0	0
A8033101	SAN ANTONIO	TX		06/19/2008		167,665	0	0	0	0	0	0	1,972	1,972	0	0	0
A9032303	SAN ANTONIO	TX		05/21/2009		720,299	0	0	0	0	0	0	5,872	5,872	0	0	0
B0030501	SAN ANTONIO	TX		05/10/2010		1, 150, 112	0	0	0	0	0	0	7,303		0	0	0
B0051101	SAN ANTONIO	TX		06/16/2010		1,584,271	0	0	0	0	0	0	26,687	26,687	0	0	0
B0062405	SAN ANTONIO	TX		09/30/2010		567,600	0	0	0	0	0	0	3,612	3,612	0	0	0
B0080607	SAN ANTONIO	TX	 	10/25/2010		157, 255	0	0	0	L0	ļ0	ļ0	2,685	2,685	0	0	0
B1012602	SAN ANTONIO	TX		03/25/2011		1,535,080	0	0	ļ0	ļ <u>0</u>	ļō	ļ0	8,949	8,949	ļ0	<u>0</u>	ļ0
B1012701	SAN ANTONIO	TXTX		04/20/2011		1,880,535	0	0	0	0	ļ0	0	11,056	11,056	0	0	0
B1030803 B1041501	SAN ANTONIO	TX		04/28/2011 06/16/2011		636,387 1,607,615	0	0	0	0	0	0	3,686 9,177	3,686 9,177	0	0	0
B1060901	SAN ANTONIO	TX	<u> </u>	08/10/2011	····		٠	0		0	0	,	5.416	5.416	0	۰۰۰۰	0
B1100103	SAN ANTONIO	TX		11/17/2011		1,310,113	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	8,081	8,081	n	٥	n
	SAN ANTONIO	TX		01/30/2012		1, 176, 415	 n	n	n	n	n	n	17,211	17,211	n	0 N	n
	SAN ANTONIO	TX		03/27/2012		1,314,827	0	0	0	0	0	0	12,303	12,303	0	0	0
	SAN ANTONIO	TX	L	05/08/2012		1,248,640	0	0	0	0	0	0	7,812		0	0	0
	SAN ANTONIO	TX		05/08/2012		1,469,012	0	0	0	0	0	0	9,188	9,188	0	0	0
B2030702	SAN ANTONIO	ТХ		06/19/2012		477,242	0	0	0	0	0	0	3,098	3,098	0	0	0
B2040503	SAN ANTONIO	TX	L	06/21/2012		375,969	0	0	0	0	0	0	2, 147	2,147	0	0	0
B2041101	SAN ANTONIO	TX		06/06/2012		524,241	0	0	0	0	0	0	3,244	3,244	0	0	0
B2042402	SAN ANTONIO	TX		07/11/2012		204 , 109	0	0	0	0	0	0	1 , 177	1, 177	0	0	0
B2060801	SAN ANTONIO	TX		08/14/2012		755,027	0	0	0	0	0	0	4,545	4,545	0	0	0
B2061403	SAN ANTONIO	TX	ļ	09/25/2012	ļ	1,999,978	0	0	0	0	0	0	12,364	12,364	0	0	0
B2082702	SAN ANTONIO	TX		10/30/2012	ļ	2,062,925	0	0	L0	ļ0	ļ0	ļ0	12,268	12,268	0	0	L0
B2092802	SAN ANTONIO	TX		11/20/2012		730,907	0	0	ļ0	ļ0	ļō	ļ0	10,349	10,349	0	0	0
B2092803	SAN ANTONIO	TX		11/20/2012		279,501	0	0	0	0	ļ0	0	3,827	3,827	0	0	0
	SAN ANTONIO	TX		12/21/2012		323,935	0	0	0	0	0	0	2,639	2,639	0	0	0
B2101810 B3021102	SAN ANTONIO	TX	 	12/21/2012			0	0	0	0	0	0	2,061 3,624	2,061 3,624	0	0	0
B3021102	SAN ANTONIO	TX		05/03/2013		1 111 848	 n	0	0 n	n	0	n	0,024, د	3,024 6 778	U	٥	0

				Showing A	All Mortgage Loans	DISPOSED, Tran	sferred or Rep	aid During th	ne Current Qu	uarter						
1	Location	1	4	5	6	7			ue/Recorded Inv			14	15	16	17	18
	2	3			Book	k Value/ 8	9	10	11	12	13	Book Value/				
					Red	corded		Current				Recorded				
						stment		Year's Othe	r	Total		Investment		Foreign		
					Exc	luding Unrealize	d Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Ac	crued Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Int	terest Increase	(Amortization) Impairment	Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prio	or Year (Decrease		Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B3022801	SAN ANTONIO	ТХ		05/13/2013		270,206)	00	00	0	1,648	1,648	0	0	0
B3022802	SAN ANTONIO	TX		05/13/2013		559,269	0)	00	00	00	3,410	3,410	0	0	0
B3031301	SAN ANTONIO	TX		05/23/2013		409,098			0 0	0	0	2,496	2,496	0	0	0
B3032901	SAN ANTONIO	TX		06/10/2013		.1,125,664			00) 0		6,824 20,060	6,824 20,060	0	0	0
B3050104	SAN ANTONIO	TX		07/18/2013			0)	0	0	0	3,587	3,587	0	0	0
B3052005	SAN ANTONIO	TX		08/07/2013		589,509	. 0 [0	0	0	3,533	3,533	0	0	0
B3070201	SAN ANTONIO	TX		09/23/2013		568,805)	00	00	0	7,272	7 ,272	0	0	0
B3070202	SAN ANTONIO	TX		09/24/2013		415,271	0)	00	00	00	5,311	5,311	0	0	0
B3100301	SAN ANTONIO	TXTX		11/26/2013		519,545 925,602			0	0	0	, 710	6,413	0	0	0
B4050704 B4080401	SAN ANTONIO	TX		07/15/2014 11/20/2014		925,602		1	n0		0	5,031 3,026	5,031 3,026	0 n	0	0
B4080402	SAN ANTONIO	TX		11/20/2014	 	217,710	0	<u>, </u>	oo	,)	n	1, 178	1, 178	 n	n	0
B4102203	SAN ANTONIO	TX		12/11/2014		.2,600,000	0 [) [0 [0	0	0	7,160	7 , 160	0	0	0
B5012806	SAN ANTONIO	TX		04/10/2015		0)	0 0	00	00	2,845,000	2,845,000	0	0	0
B0041502	SAN JUAN	TX		06/04/2010		.1,076,750)	0 0	0	0	6,393	6,393	0	0	0
A8091104 B0061005	SAN MARCOS	TX		12/04/2008		.1,426,834)	0 0	0		9, 168	9, 168	0	0	0
B0081601	SAN SABA	TX		10/26/2010		225,825 _1,055,833			n) 0	,o	1,342 10,258	1,342 10,258	 0	0	
B1052304	SCHERTZ	TX		08/18/2011		4,235,164	0)	0	0	0	35,850	35,850	0	0	0
A6120603	SEGUIN	ТХ		03/29/2007		413,688)	00	00	00	3,475	3,475	0	0	0
A9021204	SEGUIN	TX		04/16/2009		381,638)	00	00	00	5,236	5,236	0	0	0
B4111301	SEMINOLE	TX		02/27/2015		0]	0 0	00	0	4,554	4,554	0	0	0
B3102301	SHENANDOAHSHERMAN	TX TX		01/14/2014 07/01/2009		913,664 460,646			00) 0	0	7,080 4,397	7,080 4,397	0	0	0
A8093009	SOUTH HOUSTON	TX		11/24/2008		702,741	0)	0	0	0		9,084	 0	0	0
B1101101	SOUTHLAKE	ΤX		11/22/2011		846 , 186)	0	0	0	5, 138	5, 138	0	0	0
B2021503	SOUTHLAKE	TX		03/29/2012		556,526)	00	00	00	8,320	8,320	0	0	0
B2021504	SOUTHLAKE	TX		03/29/2012		660,882)	0 0	0	0	9,879	9,879	0	0	0
A5022203 A5100503	SPRING	TXTX.		05/19/2005		174, 137			n) 0		6,862 1,450	6,862 1,450	 0	0	0
A5102601	SPRING	TX		12/31/2006		569,911	0)	0	0	0	9.171	9, 171	0	0	0
A7012301	SPRING	TX		06/21/2007		332,478	0)	00	0	0	, , ,	4,530	0	0	0
A7040202	SPRING	TX		06/29/2007		.1, 138, 404)	00	00	00	5,887	5,887	0	0	0
A7050301	SPRING	TX		07/20/2007		275,610	0)	0 0	0	00	2,163	2, 163	0	0	0
A7052107	SPRING	TX TX		07/25/2007 12/31/2007		861,925 186,963			0 [0) 0		9,095 1,375	9,095 1,375		0	0
A8010201	SPRING	TX		03/10/2008		560,931	0)	n	0	0	4,190	4. 190	 0	0	0
A8020701	SPRING	TX.		04/22/2008		826 , 172	0) [0	0	0	6,703	6,703	0	0	0
A8022206	SPRING	TX		05/12/2008		702 . 148)	0 0	00	0	7,030	7,030	0	0	0
A8033105	SPRING	TX		06/17/2008	ļ	.1,037,238)	0 0	00	0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7,520	0	0	0
A8090312 B1031401	SPRING	TX		11/19/2008	 	987,414 638,828			D0	, }0	ō	10,886	10,886	0	ļō	0
B1031401 B1062401	SPRING	TX		08/26/2011		998.916)	0	, 0	,0 n	6.182	6.182	 n	0	0 n
B1081801	SPRING	TX		10/31/2011		1,631,203)	0	0	0	9,504	9,504	0	0	0
B1082201	SPRING	TX		10/31/2011		839 , 179)	00	00	00	7,681	7,681	0	0	0
B2050210	SPRING	TX		06/28/2012		901,304)	0 0	00	0	5, 493	5,493	0	0	0
B2091901	SPRING	TX TX		11/28/2012		863,744	0		D 0)		5,451	5,451	0	0	0
B3010301 B3011602	SPRING	TX		03/21/2013		557,718 .1,213,697			n	, 0			7,634 10,291		0	
B4102202	SPRING	TX		02/03/2015	·····	0	0)	0 0	,)	0			 0	0	0
B4111001	SPRING	TX		02/06/2015		0)	0 [0	0	0	1,517	1,517	0	0	0
B5020903	SPRING	TX		03/18/2015		0)	0 0	00	0	918,331	918,331	0	0	0
B5020904	SPRING	TX		03/18/2015	ļ	0)	0 0) 0	0	1,303,980	1,303,980	0	0	0
A7092102	SPRING BRANCH	TX		11/19/2007		720,552			00)	ō	5,481	5,481	0	ō	0
B5020906	STAFFORD	TX TX		04/13/2015		230 , 487		1	n 0	10		2,695,000 1,906	2,695,000 1,906	0 n	0	0
A7021605	STAFFORD	TX		04/25/2007		494,690	0)	D	, 0)	n	3,926	3,926	ںں n	n	n
A7060103	STAFFORD	TX		08/15/2007		393,601)	0	0	0	5,131	5, 131	0	0	0
10000100	OTATION	TV		00 /40 /0000		005 000	0	. 1	0	. 1		0,000	0,000	0	1	

SCHEDULE B - PART 3

					Mortgage Loan	s DISPOS	SED, Transf										
1	Locati		4	5	6	7				e/Recorded Inv		TI.	14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						vestment			Year's Other		Total		Investment		Foreign		
					E	xcluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					l A	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan [Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State		guired		rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9042309	STAFFORD	TY		/25/2009	Dato 11	3,209,012	(Decrease)	771001011011	n coognized	Other	(0+3 10+11)	DOOK VAIGE	19,386	19,386	Λ	Λ	Diopodai
B4091101	STAFFORD	TX	12/1	05/2014		1, 150,000	0	0	0	0	0	0	3,112	3,112	0	0	0
A4031006	SUGAR LAND	TX		/25/2004		392,058	0	0	0	0	0	0	19,563	19,563	0	0	0
B1062001	SUGAR LAND	TX		26/2011		1,014,906	0	0	0	0	0	0	5,954	5,954	0	0	0
B0062805	SUNNYVALE	TX		07/2010		230 , 193	0	0	0	0	0	0	1,433	1,433	0	0	0
B2032701	SUNNYVALE	TX		/13/2012		529 , 105	0	0	0	0	0	0	3,277	3,277	0	0	0
B1011201	TEXAS CITY	TX	03/3	/31/2011		1,276,073	0	0	0	0	00	0	19,825	19,825	0	0	0
A6061501	THE COLONY	TX		/29/2006		422,077	0	0	0	0	00	0	3,545	3,545	0	0	0
A3051303	THE WOODLANDS	TX	07/3	/30/2003		391,209	0	0	0	0	00	0			0	0	0
A6100602	THE WOODLANDS	TX		′06/2006		598,897	0	0	0	0	00	0	17,216	17,216	0	0	0
A5080502	TOMBALL	TX		10/2005		514,448	0	0	0	0	00	0	4,794	4,794	0	0	0
A7021901	TOMBALL	TX		/03/2007		242,867	0	0	ļ0	ļ0	·	ļ0	3,257	3,257	0	ļ0	ļ0
A7032004	TOMBALL	TX		05/2007		323,896	0	<u>0</u>	ļ <u>0</u>	ļ0	<u> </u>	ļ0	4,304	4,304	0	0	ļ0
A8091103	TOMBALL TOMBALL	TX		/04/2008 /09/2011		399,644 764,463	0	0	0	ļ0	0	0	13,728 4,808	13,728 4,808	0	0	0
B1061011 B1081505	TOMBALL TOMBALL	TX					0	0	0	0		0	4,808 7,382	4,808 7,382	0	0	
B2021401	TOMBALL	TX		/14/2011 /24/2012		307,901			0				2,632		0	0	
B4111402	TOMBALL	TX		/28/2015		307,901	٥	0			0	0	4,325	4,325	0		
B4121803	TOMBALL	ту		/12/2015			٥	0	o		0	0	4,323		0 n		n
A8082506	TYLER	TX		14/2008		393,282	0	0			0	0	2,655	2,655			0
B1101001	TYLER	TX		/27/2012		605,687	0	0	0	0	0	0	2.406	2,406	0	0	0
B3081902	UNIVERSAL CITY	TX	10/	/22/2013		333.848	0	0	0	0	0	0	1,815	1,815	0	0	0
A9050102	UVALDE	TX	07/	/20/2009		778,417	0	0	0		0	0	4,540	4,540	0	0	0
B1041503	VICTORIA	TX	06/3	/30/2011		377,257	0	0	0	0	0	0	5,731	5,731	0	0	0
B2031403	VICTORIA	TX	05/2	/24/2012		1,771,596	0	0	0	0	00	0	10 , 182	10 , 182	0	0	0
B2062903	VICTORIA	TX		/28/2012		718 , 126	0	0	0	0	00	0	6, 134	6, 134	0	0	0
B3070203	VICTORIA	TX		/25/2013		281,882	0	0	0	0	00	0	3,605	3,605	0	0	0
A3082901	WACO	TX		′17/2003		333 , 154	0	0	0	0	00	0	18,574	18,574	0	0	0
A7031905	WACO	TX		17/2007		655,894	0	0	0	0	00	0	5,230	5,230	0	0	0
B1102001	WACO	<u>TX</u>		/29/2011		512,400	0	0	0	0	0	0	2,764	2,764	0	0	0
A5100701	WEATHERFORD	TX		/31/2006		659,998503,403	0	0	0	0		0	10,808	10,808	0	0	
A8111401	WEATHERFORD	TX		'05/2007 '22/2009		703,403	0	0	0	0			4,147 9,820	4, 147 9,820	0	0	
B0082501	WEATHERFORD	ТХ		/28/2010		609,347	٥		0			0	5,987	5,987	0	0	
A7022006	WEBSTER	TX		09/2007		450,389	0	0		0	0	0	3,636	3,636	0	0	0
B2050701	WEBSTER	TX		01/2012		4,271,914	0	0	0	0	0	0	39,051	39,051	0	0	0
B3092501	WEBSTER	TX		/25/2013		1.092.567	0	0	0	0	0	0	6,112	6.112	0	0	0
A4081604	WESLACO	TX		/14/2004		339,784	0	0	0	0	0	0	3,575	3,575	0	0	0
B0041501	WESLACO	TX	06/0	/04/2010		1,283,821	0	0	0	0	0	0	7,622		0	0	0
B2122002	WESLACO	TX	03/0	/08/2013		1,221,774	0	0	0	0	00	0	16,576	16,576	0	0	0
A6120401	WESTWORTH VILLAGE	TX		/27/2007		2,031,013	0	0	0	0	00	0	17 , 193	17 , 193	0	0	0
A4091701	WHITE SETTLEMENT	TX		/22/2004		435,572	0	0	0	0	00	0			0	0	0
A6030904	WHITE SETTLEMENT	TX		/31/2006		428,508	0	0	0	0	·	0	6,523	6,523	0	0	ļ0
A8030701	WICHITA FALLS	TX		/19/2008		225,810	0	0	0	0		0	1,597	1,597	0	0	0
B2091305	WICHITA FALLS	TXту		/19/2012		343,291	0	0	0	ļ0	0	<u>0</u>	1,920	1,920	0	0	0
B4022401	WICHITA FALLS	TXTX		/30/2014 /24/2015		1,225,726	0	0	0	ļ0	0	0	6,980 4,144,503	6,980 4,144,503	0	0	0
A5072104	WILLIAMSON	TX		(03/2005		601,285	0	0	0			0	4, 144,503	5.907	0	0	
A2051307	AMERICAN FORK	UT		01/2002		1,660,877	 n	n	n	n	i	n	23,953	23,953	0		,
A5090105	AMERICAN FORK	UT		/14/2005		227,263	 n	n	n	n	n	n	3,723	3,723	n	n	,o
A8042101	AMERICAN FORK	UT	07/	11/2008		546,062	0	0			0		3,831	3,831	0	n	
B2052201	AMERICAN FORK	UT	08/	/23/2012		883,837	0	0	0	0	0	0	8,080	8,080	0	0	
A7111901	BOUNTIFUL	UT		14/2008		210,517	0	0	0	0	0	0	2,345	2,345	0	0	0
A9111702	BOUNT I FUL	UT		15/2010		375,835	0	0	0	0	0	0		3,357	0	0	0
B4121503	CEDAR CITY	UT	01/3	/30/2015		0	0	0	0	0	00	0	4,249	4,249	0	0	0
A5072203	CENTERVILLE	UT		/31/2006		173 , 187	0	0	0	0	00	0	2,957	2,957	0	0	0
A8052902	CENTERVILLE	UT		/27/2008		249,069	0	0	0	0	00	0	2,849	2,849	0	0	0
A2090605	CLEARFIELD	UT		/25/2002		138,530	0	0	0	0	0 0	0	10,701	10,701	0	0	0
A3071802	CLEARFIELD	<u>UT</u>		/03/2003		230 , 348	0	0	0	0	00	L0	13,332	13,332	0	0	0
47082802	CLEARE LELD	LIT		/26/2007		204 100											

SCHEDULE B - PART 3

					All Mortgage Loans DISI	OSED, Trans							•			
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3]		Book Valu	e/ 8	9	10	11	12	13	Book Value/				
					Recorde	i l		Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		
					Excludin		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				6 -	Accrued		Year's	Temporary	Deferred	in	Exchange	Accrued				
		_	Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9113007	CLEARFIELD	UT		02/11/2010	303,	907	00	0	0	0	0	2,780	2,780	0	0	0
B5031203	CLEARFIELD	UT		04/28/2015		0	00	0	0	0	0	1,471,114	1,471,114	0	0	0
A8090405	CLINTON	UT		11/12/2008	908		0	0	0	0	0	7,503		0	0	0
A7121303	DRAPER	UT UT		03/13/2008	281,		0	0	0	0	0	2,073	2,073	0	0	0
A3011503 A6120604	FARMINGTON	UT		03/14/2003	450 		0	0	0	0	0	10,529 7,843	10,529 7,843	0	0	0
A6101006	HEBER	UI.		12/13/2006			0	0	0	0	0	9,170	9, 170	0	0	0
A3061101	HOLLADAY	IIT		08/14/2003	164	702	0		٥٥	0	0	6.099	6.099		٥	
A6101202	HURRICANE	UT		12/28/2006			0	0	٥٥	0	0	1,829	1,829	0	٥	0
A7120709	HYDE PARK	UT		02/21/2008	223		0	0	0	0	0	1.667	1,667	0	0	0
A7120710	HYDE PARK	UT		02/21/2008	210		0	0	0	0	0	1,570	1,570	0	0	0
A7120711	HYDE PARK	UT.		02/21/2008	188		0	0	0	0	0	1,399	1,399	0	0	0
A6101005	KAYSVILLE	UT		12/28/2006	712		0	0	0	0	0	3,996	3,996	0	0	0
A6101107	KAYSVILLE	UT		12/13/2006	430		00	0	0	0	0	5,969	5,969	0	0	0
A7102303	KAYSVILLE	UT.		01/17/2008	139		00	0	0	0	0	3,374	3,374	0	0	0
A6030703	LAYTON	UTUT	ļ	12/31/2006	338		00	0	0	0	0	4,089	4,089	0	0	0
A6042104	LAYTON	UT	ļ	12/31/2006	248		00	0	0	0	0	2, 188	2, 188	0	0	0
A7072608	LAYTON	UT		10/03/2007	206	017	00	0	0	0	0	1,559	1,559	0	0	0
A8052903	LAYTON	UT		08/22/2008	248	432	0	0	0	0	0	2,870	2,870	0	0	ļ0
B2021302	LAYTON	UT	}	03/28/2012	941,		·0	0	ļ0	0	0	5,662	5,662	0	0	ļ0
A6013103	LEHI	UT	}	12/31/2006	157		0 }0	0	ļ <u>0</u>	ļ0	ļ0	2,440	2,440	ļ0	<u>0</u>	}ō
B1112502	LEHI	UT	····	02/29/2012	933		0	0	0	0	ļ0	5,831	5,831	0	0	}0
A5041502	LINDON	LUTUT.		06/30/2005	277	032	·0	0	0	0	0	3,750	3,750 2,656	0	0	0
A8021301	LINDON	IIT	l	03/27/2008			, ⁰	·0	٠٥	ļ0	0	2,656 2,351	2,656		٠	l0
A6032302	LOGAN	UT	<u> </u>	12/31/2006			,	n	U	n	n	1.735	2,351 1.735	n	 n	n
A7091001	LOGAN	UT		11/20/2007	221)	n	0 n	n	n	1,643	1,643	n	0 N	n
A7122103	LOGAN	UT		03/12/2008	400		0	0	0	0	0	2,992	2,992	0	0	0
A808 1905	LOGAN	UT		10/24/2008	415) [0	0	0	0	0	2,825	2,825	0	0	0
B0071503	LOGAN	UT.		09/29/2010			00	0	0	0	0	6,963	6,963	0	0	0
B3062104	LOGAN	UT		09/30/2013	1,479	313	00	0	0	0	0	26,226	26,226	0	0	0
A4072602	MIDVALE	UT	ļ	09/30/2004	365,	708	00	0	0	0	0	16,560	16,560	0	0	0
A7122003	MIDVALE	UT	ļ	02/08/2008	680	909) 0	0	0	0	0	4,739	4,739	0	0	0
B1083010	MIDVALE	UT		01/31/2012	653	500) 0	0	0	0	0	5,575	5,575	0	0	0
A4030915	MONTICELLO	UT		06/30/2004	404		0	0	0	0	0	19,761	19,761	0	0	0
B3070806	MURRAY	UT		10/02/2013	394,		0	0	0	0		2, 184	2,184	0	0	F0
B3103004	MURRAY	UTUT	}	12/17/2013	1,047,		0	0	0	0	ļ0	5,826	5,826	ļ0	0	}0
B4011002 B4042804	MURRAY	LUIUI	}	02/28/2014	579		, }0	0	0	0	0	3, 132 5,078	3, 132 5.078	}0	0	0
A7053003	NORTH SALT LAKE	UT		07/15/2014			, 0		0 n	0	0	5,078	5,078	0	0	0
A7060701	NORTH SALT LAKE	UT		08/22/2007	480		, 0)	n	0 n	n	n	3,603	3,603	n	0 n	n
A7110601	NORTH SALT LAKE	IIT	<u> </u>	01/29/2008	179)	n	n	n	n	1,346	1,346	n	0 N	n
A8021405	NORTH SALT LAKE	UT		04/17/2008	492	459) [0	n	0	0	3,748	3,748	0	n	n
A6032803	OGDEN	UT		12/31/2006	94		0	0	0	0		1,403	1,403	0	0	0
A6032804	OGDEN	UT.		12/31/2006	146,		0	0	0	0	0	1,743	1,743	0	0	0
A7010302	OGDEN	UT	ļ	03/21/2007	440	396	00	0	0	0	0	4,073	4,073	0	0	0
A7013104	OGDEN	UT		03/30/2007	195	675	00	0	0	0	0	1,627	1,627	0	0	0
A7032211	OGDEN	UT		05/24/2007	241,		00	0	0	0	0	2,836	2,836	0	0	0
A7060705	OGDEN	UT	ļ	08/09/2007	231,		00	0	0	0	0	2,786	2,786	0	0	0
A8022017	OGDEN	UT	ļ	05/30/2008	219) 0	0	0	0	ļ0	1,618	1,618	ļ0	0	ļ0
B3021101	OGDEN	UT		04/22/2013	1,023,		00	0	<u>0</u>	0	ļ0	9,430	9,430	0	0	ļ0
A5091505	OREM	UT		12/31/2006	246,	493	0	0	<u>0</u>	0	ļō	3,556	3,556	0	0	}ō
A7031503	OREM	UTUT	}	05/04/2007	333,		0	0	0	0	ļ0	3,623	3,623	}0	0	}ō
B3010801	OREM	LUIUI	}	03/07/2013	519,		. 0	0	0	ļ0	ļ0	2,998	2,998	ļ0	0	ļ0
B4073102 B5022003	OREM	UT		10/17/201403/31/2015	394,	040	, 0	0	0	0	0	2,147 963,981	2,147 963,981	0	0	0
A5042002	PAYSON	UT		03/31/2015	338	872	,0	0 n	u	n	0	5,789	5,789	n	u	0 n
B3041904	PAYSON	UT	<u> </u>	07/11/2013	279		,	n	n	n	n	1,712	1,712	n	0 n	n
B3110605	PAYSON	UT	Ī	03/27/2014	6,744)	n	n	n	n	2, 168, 564	2, 168, 564	n	n	n
A6051204	PROVIDENCE	UT	[12/31/2006	281	116	0	0	0	0	0	2,344	2,344	0	0	0

SCHEDULE B - PART 3

				ving All Mortgage	E Loans DISPO	SED, Transf								i.		
1	Location		4 5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded		_		
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan Date		Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type Acquir		Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A4060801	PROV0	UT			661,605	0	0	0	0	0	0	12,006	12,006	0	0	0
A5090702	PROVO	UT	12/31/20		492,015	0	0	0	0	0	0	6,337	6,337	0	0	0
B3052006	PROVO	UTUT	08/20/20		664,689		0		0	0		5,820 4,289	5,820 4,289	0	0	0
B4111401	RICHFIELD	UT	04/20/20		469,771	0	0	0	0	0	0			0	0	0
A2090602	RIVERTON	UT	11/12/20		574,611	0	0	0	0	0	0	14,100	14,100	0	0	0
A9092504	RIVERTON	UT	11/10/20		400,430	0	0	0	0	0	0	3,230	3,230	0	0	0
B1082204	RIVERTON	UT	09/30/20		930,324	0	0	0	0	0	0	5,458	5,458	0	0	0
A6032806	. ROY	UT	12/31/20		174,764	0	0	0	0	0	0	2,075	2,075	0	0	0
A7082803	ROY	LUTUT.	10/26/20		448,770	0	0	0	0	0	0	3,354	3,354	0	0	0
A8081404	ROY	IIT	10/27/20 01/22/20		514,291	0	0	0	L0	0	0	2,609 4,594	2,609 4,594	0	0	0
A3030302	SALT LAKE CITY	UT UT			168.101	n	n	n	0	n	n	6.403	6.403	n	n	n
A3102901	SALT LAKE CITY	UT	01/09/20		100,927	0	0	0	0	0	0	9,060	9,060	0	0	0
A3122301	SALT LAKE CITY	UT	03/08/20	04	155,215	0	0	0	0	0	0	28,648	28,648	0	0	0
A4042204	SALT LAKE CITY	UT	07/13/20	04	357,894	0	0	0	0	0	0	17,272	17,272	0	0	0
A5040402	SALT LAKE CITY	UT	05/31/20		168,932	ļ0	0	ļ0	ļ0	ļ0	<u>_</u>	2,878	2,878	0	0	0
A6071902 A6102704	SALT LAKE CITYSALT LAKE CITY	LUTUT.	12/31/20 01/22/20		635,057 381,910	} <u>0</u>	0	} <u>0</u>	·0	0	0	5,290 3,183	5,290 3,183	0	0	0
A7040205	SALT LAKE CITY	IIT	01/22/20			n	0 n	n	U	n	n	2,973	2,973		u	⁰
A7040206	SALT LAKE CITY	UT	07/12/20		185,625	0	0	0	0	0	0	2,690	2,690	n	0	0
A7071602	SALT LAKE CITY	UT	10/24/20		407,224	0	0	0	0	0		5,146	5, 146	0	0	0
A7072317	SALT LAKE CITY	UT	10/09/20	07	303,484	0	0	0	0	0	0	2,999	2,999	0	0	0
A7072606	. SALT LAKE CITY	UT	10/10/20		647 , 188	0	0	0	0	0	0	4,848	4,848	0	0	0
A7100901	SALT LAKE CITY	UT	12/20/20		332,293	ļ0	0	ļ0	ļ0	0	ļ0	8,094	8,094	0	0	0
A7111902 A7112006	SALT LAKE CITYSALT LAKE CITY	LUT	01/24/20		195,345	} <u>0</u>	0	} <u>0</u>	·0	0	0	1,483 4,334	1,483 4,334	0	0	0
A8011703	SALT LAKE CITY	IJT	02/05/20		583,350	n	0	n	n	n	n	4,334	3.967	U	U	0 n
A8021505	SALT LAKE CITY	UT	04/28/20		407,245	0	0	0	0	0	0	3,660	3,660	0	0	0
A8021902	SALT LAKE CITY	UT	05/07/20		620,922	0	0	0	0	0	0	4,630	4,630	0	0	0
A8022013	SALT LAKE CITY	UT	06/02/20		365,509	0	0	0	0	0	0	3,283	3,283	0	0	0
A8082206	SALT LAKE CITY	UT	10/27/20		207,456	0	0	0	0	0	0	1,373	1,373	0	0	0
A8082503B1032504	SALT LAKE CITYSALT LAKE CITY	UT	10/01/20		397,992	ļō	ļō	ļō	0	ļō	ļō	1,790 4,926	1,790 4,926	ō	0	0
B1032504	SALT LAKE CITY	LUI	12/29/20			0 n	0	0 n	0 	0	0	4,926	4,926	0 n	0	0
B2041203	SALT LAKE CITY	UT	06/22/20		421,688	0	0	0	0	0	0	2.654	2.654	o	0	0
B2110503	SALT LAKE CITY	UT	12/27/20		325, 121	0	0	0	0	0		4,450	4,450	0	0	0
B3040102	SALT LAKE CITY	UT	06/13/20	13	536 , 170	0	0	0	0	0	0	4,755	4,755	0	0	0
B3052008	SALT LAKE CITY	UT	08/28/20		840,545		0	0	0	0	0	7 , 174	7, 174	0	0	0
B3062403	SALT LAKE CITY	UT	08/28/20		709,743	0	0	0	0	0	0	4,043	4,043	0	0	0
B4030301	SALT LAKE CITY	UTUT	05/28/20 05/11/20		252,052	ļ0	0	ļ0	·0	0	0	1,513 285,450	1,513 285,450	0	0	0
A4031003	SANDY	UT			610, 177	n	0	n	0	n	n			n	n	n
A5030304	SANDY	UT	05/17/20		170,410	0	0	0	0	0	0	2,985	2,985	0	0	0
A7052304	SANDY	UT	08/07/20	07	448,608	0	0	0	0	0	0	3,493	3,493	0	0	0
A7092114	SANDY	UT	12/19/20	07	354,567	0	0	0	0	0	0	2,678	2,678	0	0	0
B2080102	SANDY	UT	09/27/20		1,392,041	ļ0	0	ļ0	ļ0	0	0	7,292	7,292	<u>0</u>	0	0
B1032505 B2032202	SOUTH JORDAN	UTUT	05/25/20		1,333,212	ļ0	0	ļ0	0	0	0	9,554	9,554 4,918	0	0	0
B3031311	SOUTH JORDAN	IIT	06/15/20 05/30/20		847,302 531,713	0		0	ļ ⁰	0		4,918 4,807	4,918	U	U	0
B2031604	SPANISH FORK	UT			1,001,735	0	0	0	0	0	0	5,910	5,910	0	0	0
B2060102	SPRINGVILLE	UT	07/30/20		1,031,129	0	0	0	0	0		6,246	6,246	0	0	0
B5021901	SPRINGVILLE	UT	05/27/20	15	0	0	0	0	0	0	0	1,730,000	1,730,000	0	0	0
A5081901	ST GEORGE	UT	12/15/20		459,821	0	0	0	0	0	0	4, 158	4 , 158	0	0	0
A7092502	ST GEORGE	UT	12/03/20		320,827	ļ0	0	ļ0	ļ0	0	0	2,361	2,361	<u>0</u>	0	0
99042901	TAYLORSVILLE	UTUT	07/22/19		382,037 272,955	ļ0	0	ļ0	0	0	0	17,556 10,185	17,556 10,185	0	0	0
A4092101	TAYLORSVILLE	UTUT.			985, 187	0 n	0	0 n	ļ0	0		10 , 185 _	13, 101	U	0	0
A8082901	TAYLORSVILLE	UT	10/24/20		224 , 427	n	n	n	n	n	n	1,548	1,548	n	n	n
B0062401	TAYLORSVILLE	UT			703,089	0	0	0	0	0	0	4,474	4.474	0	0	0

SCHEDULE B - PART 3

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7		9	in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			_	_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1112302	TAYLORSVILLE	UT		02/07/2012		1, 150, 271	0	0	0	0	0	0	6,741	6,741	0	0	0
B3062601	TAYLORSVILLE	UT		09/10/2013		494,721	0	0	0	0	0	0	2,800	2,800	0	0	0
A7052502A7102304	T00ELE	UIUI		08/15/2007		971,939 397,894	0	0	0	0	0	0	4,872 2,801	4,872 2,801	0	0	0
B2062205	VERNAL	UT		09/28/2012		2,856,489	٥	0	n	0	0	0	26,249	26,249	0	0	
B2062206	VERNAL	UT		09/28/2012		977,211	0	0	0	0	0	0	8,981	8,981	0	0	0
A8081403	WEST BOUNTIFUL	UT		10/27/2008		368,879	0	0	0	0	0	0	2,443	2,443	0	0	0
A9120401	WEST BOUNTIFUL	UT		01/27/2010		1,458,780	0	0	0	0	0	0	13,306	13,306	0	0	0
A6032807	WEST HAVEN	UT		12/31/2006		159,677	0	0	0	0	0	0	1,391	1,391	0	0	0
A6100401	WEST JORDAN	UT		12/15/2006		295,984	0	0	<u>0</u>	0	0	0	4, 137	4, 137	0	0	0
A7081008	WEST JORDAN	UTUT_		10/25/2007 08/27/2013		143,445 513,540	0	0	0	0	0	0	1,072 3,130	1,072 3,130	0	0	0
A6031002	WEST POINT	UI	l	08/2//2013		513,540	u		0		0	0			U		U
A6101201	WEST VALLEY	UT		12/28/2006		613,419	 0	0	0	0	0	0	5, 152	5, 152	0	0	0
B0121702	WEST VALLEY	UT		03/09/2011		1,023,387	0	0	0	0	0	0	5,966	5,966	0	0	0
A3021404	WEST VALLEY CITY	UT	ļ	04/24/2003			0	0	0	0	0	0	12,441	12,441	0	0	0
A30214043	WEST VALLEY CITY	UT	ļ	02/17/2009		1,227,313	0	0	0	0	0	0	16,290	16,290	0	0	0
A6082104	WEST VALLEY CITY	UT		12/31/2006		358 , 785	0	0	0	0	0	0	3,027	3,027	0	0	0
A7040506	WEST VALLEY CITY	UT		06/21/2007		741,503	0	0	0	0	0	0	9,850	9,850	0	0	0
A7052104 A7061204	WEST VALLEY CITY	UI		08/14/2007 07/31/2007		919,446 299,196		0		0		0	8,005 2,232	8,005 2,232	0	0	0
A7081007	WEST VALLEY CITY	UT		10/12/2007		181,525	 0	0	0	0	0	0	909	909	0	0	0
A8040202	WEST VALLEY CITY	UT		06/27/2008		512, 124	0	0	0	0	0	0	4,600	4,600	0	0	0
B0060401	WEST VALLEY CITY	UT		08/04/2010		991, 253	0	0	0	0	0	0	5,890	5,890	0	0	0
B3051602	WEST VALLEY CITY	UT		08/27/2013		463,955	0	0	0	0	0	0	2,829	2,829	0	0	0
A4051402	WOODS CROSS	UT		08/05/2004		199,350	0	0	0	0	0	0	9,209	9,209	0	0	0
A7091204	WOODS CROSS	UT		11/09/2007		261,680	0	0	0	0	0	0	1,991	1,991	0	0	0
A7112002 A4030517	WOODS CROSS	UI		01/10/2008		229,807	0	0	0	0	0	0	1,745 34,183	1,745 34,183	0	0	0
A4030517	ALEXANDRIA	VΑVΔ		06/28/2004			 0	0	0	0	0	0	40, 255	40,255	0 n	0	0
B2062103	ANNANDALE	VA		09/28/2012		721,051	0	0	0	0	0	0	10,652	10,652	0	0	0
A5091401	ASHLAND	VA		12/31/2006		237,716	0	0	0	0	0	0	3,964	3,964	0	0	0
A6052201	ASHLAND	VA		08/07/2006		1,253,977	0	0	0	0	0	0	10,369	10,369	0	0	0
B1031802	ASHLAND	VA		05/31/2011		356,750	0	0	0	0	0	0	5,680	5,680	0	0	0
B0071606	CHANTILLY	VA		09/09/2010		1,984,948	0	0	0	0	0	0	10,863	10,863	0	0	0
A3121704 A4030527	CHESAPEAKE	VA		02/25/2004 06/28/2004		401,379 815,785	 0	0	0	0	0	0	4,519 40,130	4,519 40.130	0	0	0
A4030901	CHESAPEAKE	νΔ		05/28/2004		450,361	٥٥	0	0	0	0	0	5,711	5,711	0	0	0
A8030505	CHESAPEAKE	VAVA		05/22/2008		477,315	0	0	0	0	0	0	3,493	3,493	0	0	0
A8122302	CHESAPEAKE	VA		02/26/2009		532,424	0	0	0	0	0	0	4,425	4,425	0	0	0
B2080902	CHESAPEAKE	VA	ļ	10/04/2012	ļļ	516,645	0	0	0	0	0	0	3, 123	3, 123	0	0	0
B3022703	CHESAPEAKE	VA		06/28/2013		1,064,640	0	ļ0	<u>0</u>	ļ <u>0</u>	ļ0	0	18,079	18,079	0	ļ0	0
B3022706	CHESAPEAKE	VA		06/28/2013		2,310,274 1,300,502	0	0	0	0	0	0	39,230 9,848	39,230 9,848	0	0	0
B2100503	CHILHOWIE		·	03/19/2013		1,300,502	 n	0	n	0 n	n	n	9,848 8,527	9,848 8,527	U	0	0
A8081502	COLONIAL HEIGHTS	VA	<u> </u>	10/20/2008		505,635	0	n	n	0	0	0	4,257	4,257	n	n	0
A4030522	CULPEPER	VA		06/28/2004		772,910	0	0	0	0	0	0	36,418	36,418	0	0	0
B2041207	CULPEPER	VA		08/16/2012		283,960	0	0	0	0	0	0	3,993	3,993	0	0	0
B3050903	CULPEPER	VA	ļ	07/24/2013		410,944	0	0	0	0	0	0	3,353	3,353	0	0	0
B3050903-1	CULPEPER	VA	l	12/11/2014		325,000	0	0	0	ļ0	ļ0	0	2,064	2,064	0	0	0
A4030520 B2011801	FAIRFAXFAIRFAX CITY	VAVA		06/28/200404/02/2012		703,855	0	0	0	0	0	0	33,542	33,542	0	0	0
B4051203	FAIRFAX CITY	VA		04/02/2012		1,859,069	 n	0 n	0 n	0 n	0	0	1, 113	1, 113	U	0 n	0 n
A4030519	FALLS CHURCH	VAVA	<u></u>	06/28/2004		971,971	o	n	n	0	0	0	46,975	46,975	n	n	0
B3021104	FALLS CHURCH	VA		04/11/2013		2,078,312	0	0	0	0	0	0	28,703	28,703	0	0	0
A5060801	FREDER I CKSBURG	VA		09/09/2005		727 , 043	0	0	0	0	0	0	12,738	12,738	0	0	0
A6053103	FREDERICKSBURG	VA	ļ	08/15/2006		1,076,701	0	0	0	0	0	0	23,423	23,423	0	0	0
A6090501	FREDER I CKSBURG	VA	}	01/18/2007		1,706,324	0	0	ō	ļ <u>0</u>	ļ0	0	23,413	23,413	0	0	0
B4100303	FREDER I CKSBURG	VA		12/29/2014		7,040,000	0	0	0	0	0	0	13,866	13,866	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7		3	e in Book Value			1	14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investr		_	Year's Other		Total		Investment		Foreign		
					Exclud		Current	_ Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y	ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7042701	GOOCHLAND			07/02/2007		72,845	0 0	0	0	0	0	3,000	3,000 26,678	0	0	0
A4050701 A4030525	GRAFTON	VAVA	·	08/04/2004	ļ/	10,758 90,960	0 0	0	0	0	0	26,678 52,573	26,678	0	0	0
B2091202	HAMPTON	VAVA		12/20/2012		73,215	n	0	٥	0				0	0	0
B3022705	HAMPTON	VAVA.		06/28/2013	1.9	75,842	0	0	00	0	0	17,303	17,303	0	0	0
A6020101	HARRISONBURG	VA.		04/25/2006	7	33,537	0	0	0	0	0	12,049	12.049	0	0	0
B3101505	HENRICO	VA		05/19/2014		57,816	00	0	0	0	0	9,927	9,927	0	0	0
A7022603	KING GEORGE	VA		05/24/2007	2, 1	56,353	00	0	0	0	0	16,977	16,977	0	0	0
A2092701	LEESBURG			12/16/2002		29, 153	0 0	0	0	0	0			0	0	0
A7030805 B4052201	LEESBURG	VAVA	· 	05/18/2007		71,827	n 0	<u>0</u>	0	0	ļō	3,809	3,809	0	0	0
B2021301	LORTON		·	09/12/2014 05/03/2012		45,072 76,356	n	0	0 ^	L0	0	809 4,535	809 4,535	0	0	0
A6062104	MANASSAS	VA	·	12/12/2006		52,440	0	n	ں۔۔۔۔۔۔۔ ۱	0	n	30,814	30,814	n	n	n
A6091501	MANASSAS	VAVA.		12/19/2006		27,663	0	0	0	0	0	5,821	5,821	0	0	0
A6020202	MANASSAS PARK	VA		12/31/2006	2	22,281	00	0	0	0	0	7,268	7,268	0	0	0
A6122101	MIDLOTHIAN	VA	.	03/07/2007		24,240	0 0	0	0	0	0	3,566	3,566	0	0	0
B0040507	MIDLOTHIAN	VA		07/21/2010	1	58,216	0 0	ļ0	0	0	ļ0	947	947	0	0	0
A4030526	NEWPORT NEWS			06/28/2004	1,1	93,523	0 0	0	0	0	0	57,513	57,513	0	0	0
A4071601 A8050602	NEWPORT NEWS	VAVA		11/01/2004 07/22/2008		09,542 95,096	0 [0	0	0	0	32,106	32,106	0	0	0
A6091301	NORFOLK	VA		11/29/2006		10,652	n	0	ں۔۔۔۔۔۔۔ ۱	0	0	4,068	941	0 n	0	
A6091301A	NORFOLK	VAVA.		08/07/2014		20,111	00	0	00	0	0	83	83	0	0	0
A8120503	NORFOLK	VA		01/28/2009		19, 127	0	0	0	0	0	8,323	8,323	0	0	0
B3041801	NORFOLK	VA		06/27/2013		17,930	00	0	0	0	0	6,894	6,894	0	0	0
B3081503	NORFOLK	VA		12/05/2013		65,806	00	0	0	0	0	2,256	2,256	0	0	0
A8021402	PETERSBURG	VA		04/30/2008		73, 160	0 0	0	0	0	0	5,056	5,056	0	0	0
A4030530 A7110902	PORTSMOUTH PORTSMOUTH	VA	·	06/28/2004		00,688	0 0	0	0	0	0	9,661 2,724	9,661 2,724	0	0	0
B1092901	PRINCE GEORGE	VAVA		12/14/2011		38,083	n u	J0	ں۔۔۔۔۔۔۔ ۱	0	0			0	0	0
A8013101	QUINTON	VA		04/30/2008		60,609	0	0	00	0	0			0	0	0
A3042204	RICHMOND	VA		07/01/2003		17 , 103	o [o	0	0	0	0	15,756	15,756	0	0	0
A3051905	RICHMOND	VA		12/31/2006		29,305	00	0	0	0	0	7,473	7 , 473	0	0	0
A4030523	RICHMOND	VA		06/28/2004		98,569	0 0	0	0	0	0	38,367	38,367	0	0	0
A4082401	RICHMOND			11/05/2004		26,534	0 0	0	0	0	0	9,462	9,462	0	0	0
A5032402	RICHMOND		·	06/17/2005	1,6	62,478 24,098	0 0	0	0	0	0	22,643	22,643	0	0	0
A51104023	RICHMOND		·	12/30/2008		22, 184	n		ں۔۔۔۔۔۔۔ ۱	0	0	148	148	0	0	0
A5122701	RICHMOND	VA		12/31/2006		30,523	0	0	0	0	0	5, 175	5, 175	0	0	0
A6013101	RICHMOND	VA		12/31/2006	g	31,039	0 [0		0	0	0	8,334		0	0	0
A60131013	RICHMOND	VA		11/21/2008	8	55,015	0 0	0	0	0	0	7,444	7,444	0	0	0
A6090503	RICHMOND	VA		12/31/2006		05, 188	0 0	0	0	0	0	3,539	3,539	0	0	0
A6102502	RICHWOND		· 	01/10/2007		68,929	0	} <u>0</u>	0	J0	ļō	3,691	3,691	0	ļ0	0
A7081603 A8011801	RICHMOND	VAVΔ	·	10/26/2007	4	40,396 37,890	u 0	0	0	0	0	3,335	3,335 4,767	0	0	0
B1012606	RICHMOND	VA	·	05/21/2006		02,467	0	0	ں۔۔۔۔۔۔۔ ۱	0	0	7,938	7,938	0	0	0
B1020801	RICHMOND	VA		04/20/2011		48,665	0	0	0	0	0	13,266	13,266	0	0	0
B1031005	RICHMOND	VA		05/26/2011	4	10 , 107	0	0	0	0	0	2,693	2,693	0	0	0
B1082602	RICHMOND	VA		11/08/2011		37,783	00	0	0	0	0	9, 177	9, 177	0	0	0
B3101603	RICHMOND			01/21/2014	1,0	34, 109	0 0	ļ0	0	0	ļ0	5,521	5,521	0	0	0
B5032405	RICHMOND	VA	· 	05/20/2015	<u> </u>	70. 700	0	0	0	0	ļ0	2,275,500	2,275,500	0	0	0
A7110107 B5010501	ROANOKESTAFFORD	VAVA	·	01/17/2008	<u> </u>	79,703	n 0	0	0 م	10	ļ0	3,539	3,539 807,518	0	0	0
A2112002	STERLING	VA	· · · · · · · · · · · · · · · · · · ·	04/30/2003	4	19,280	0	0	0 0	0	0	8,602	8,602	0	0	0
A3050606	STERLING	VA	L	08/13/2003		74,455	0	0	0	0	0	13,740	13,740	0	0	0
A3050607	STERLING	VA		08/13/2003	4	97,259	00	0	0	0	0	4,972	4,972	0	0	0
A5080401	SUFFOLK	VA		12/31/2006		59,274	0 0	0	0	0	0	5,965	5,965	0	0	0
B0042704	SUFFOLK	VA	-	06/29/2010		45,446	0 0	0	0	0	0	4,426	4,426	0	0	0
A4030524	TAPPAHANNOCK	VA	·}	06/28/2004		88,537	0	<u>0</u>	0	·0	ļō	32,215	32,215	0	ļ0	ļ0
A7022803	TROY	VAVA	-	04/10/2007		28,938	u 0	0	0	L0	0	4,383	4,383	0	0	0

SCHEDULE B - PART 3

	_				All Mortgage Loa	ans Distor	SED, Hallsi										-,
1	Location	า	4	5	6	7		Change	e in Book Valu	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			E	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Lloroolisod	Current				Total Faraian	Excluding		Exchange	Realized	Total
							Unrealized	Current	Than	Capitalized	Change	Total Foreign	· ·				
				<u> </u>	D: .	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3050902	VIENNA	VA		07/19/2013		1,980,004	0	0	0	0	00	0	16,153	16,153	0	0	0
A3062007	VIRGINIA BEACH	VA		10/29/2003		226,607	0	0	0	0	00	0	13, 186	13, 186	0	0	0
A4030528	VIRGINIA BEACH	VA		06/28/2004		1,324,925	0	0	0	0	00	0	64,025	64,025	0	0	0
A4030529	VIRGINIA BEACH	VA		06/28/2004		1, 160, 766	0	0	0	0	00	0	55,930	55,930	0	0	0
A4081103	VIRGINIA BEACH	VA		10/28/2004		804,936	0	0	0	0	00	0	15, 106	15, 106	0	0	0
A4093004	VIRGINIA BEACH	VA		01/31/2005		406,395	0	0	0	0	00	0	9,991	9,991	0	0	0
A5060203	VIRGINIA BEACH	VA		08/12/2005		316,795	0	0	0	0	00	0	12,041	12,041	0	0	0
A5100502	VIRGINIA BEACH	VA		12/31/2006		291 , 133	0	0	0	0	00	0	3,753	3,753	0	0	0
A5121901	VIRGINIA BEACH	VA		12/31/2006		206,637	0	0	0	0	00	0	3,213	3,213	0	0	0
A6081702	VIRGINIA BEACH	VA		12/31/2006		236,890	0	0	0	ļ0	0	0	3,350	3,350	0	0	0
A6101102	VIRGINIA BEACH	VA		12/20/2006		685,241	0	0	0	ļ0	·	0	9,749	9,749	0	0	0
A7011103	VIRGINIA BEACH	VA		04/06/2007		776 , 182	0	ļ0	ļ0	ļ0	·	ļ0	10,425	10 , 425	0	0	ļ0
A7011104	VIRGINIA BEACH			04/06/2007		640,374	0	0	ļ0	ļ0	·	0	8,600	8,600	0	0	0
B2050101	VIRGINIA BEACH	VA		07/19/2012		1,241,409	0	0	ļ0	ļ0	·0	0	7,277		0	0	0
B4040205	VIRGINIA BEACH	VA		07/01/2014		1,142,315	0	0	0	ļ0	0	0	13,328	13,328	0	0	0
B4102801	VIRGINIA BEACH	VA		01/23/2015		0	0	0	ļ0	·	·	0	4,935	4,935	0	0	ļ0
A7083102	WAYNESBORO	VA		10/31/2007		497,216	0	0	ļ0	ļ0	0	ļ0	5,119	5, 119	0	0	0
A7082103	WILLIAMSBURG	VA		11/27/2007		282,202	0	0	ļ0	ļ0	0	ļ0	1,362	1,362	0	0	0
B2122703	WILLIAMSBURG	VA		03/29/2013		954,238	0	0	0	0	0	0	12,424	12,424	0	0	0
B3102201	WINCHESTER	VA		12/04/2013		834 , 175	0	0	0	0	0	0	4,249	4,249	0	0	0
A9042801		VA		07/20/2009		525 , 176	0	0	0	0	0	0	5,330	5,330	0	0	0
B1060603	ZION CROSSROADS	VA		08/11/2011		1,905,852	0	0	0	0	0	0	10,730	10,730	0	0	0
A4031205	ABERDEEN	WAWA		05/13/2004		1, 175, 046	0	0	0	0	0	0	23,627	23,627	0	0	0
A3031909	ALGONA			06/12/2009		2,854,344 588.492	0	0	0	0	0	0	40,456 39,758	40 , 456 39 . 758	0	0	0
B4082607	ARLINGTON	WA		10/31/2014		1,391,088	0	0	0	0	0	0	11,919	11,919			
B4082608	ARLINGTON	WAWA		10/31/2014		3, 176, 926		0	0	0	0	0	25,432	25,432	0		0
A9101604	AUBURN			12/30/2009			 n	0			0	0	10,904	10,904			0
B0060703	AUBURN	WA		08/18/2010		1.000.935	٥	0			0		16,614	16,614			0
B3042605	AUBURN	WA		09/11/2013		402,774	٥	0	0	0	0	0	4,920	4,920	٥	٥	0
B2010502	BATTLE GROUND	WA		03/11/2010		867,251	0	0	0	0	0	0	5, 132	5,132	0	0	0
A3040701	BELLEVUE	WA		06/20/2003		405,843	0	0	0	0	0	0	25,838	25,838	0	0	0
B2060808	BELLEVUE	WA		08/10/2012		789,934	0	0	0	0	0	0	5,075	5.075	0	0	0
B2121203	BELLEVUE	WA		02/15/2013		1,981,683	0	0	0	0	0	0	17,383	17,383	0	0	0
B3060301	BELLEVUE	WA		10/18/2013		711,076	0	0	0	0	0	0	4,141	4,141	0	0	0
B5020401	BELLEVUE	WA		05/06/2015		0	0	0	0	0	0	0	605,500	605,500	0	0	0
A6013001	BELL I NGHAM	WA		12/31/2006		253,790	0	0	0	0	0	0	3,945	3,945	0	0	0
A9030602	BELL INGHAM	WA		04/29/2009		547,405	0	0	0	0	0	0	4,552	4,552	0	0	0
B1080103	BELL INGHAM	WA		10/13/2011		842,772	0	0	0	0	0	0	4,831	4,831	0	0	0
B1080104	BELL I NGHAM	WA		10/13/2011		1,306,414	0	0	0	0	00	0	7,489	7,489	0	0	0
B1080105	BELLINGHAM	WA	L	10/13/2011		1,674,574	0	0	0	0	00	0	19,898	19,898	0	0	0
A3082202	BOTHELL	WA		11/07/2003		251,371	0	0	0	0	00	0	3,931	3,931	0	0	0
A4041602	BOTHELL	WA		07/06/2004		242,393	0	0	0	0	0	0	11,488	11,488	0	0	0
B1040109	BOTHELL	WA		06/14/2011		2,010,778	0	0	0	0	0	0	16,903	16,903	0	0	0
B2052301	BOTHELL	WA		07/20/2012		2,082,890	0	0	0	0	00	0	30,784	30,784	0	0	0
B2040401	BREMERTON	WA		06/29/2012		275,896	0	0	0	ļ0	00	0	2,380	2,380	0	0	0
B2051706	BREMERTON	WA		07/31/2012		305,976	0	0	0	0	00	0	1,853	1,853	0	0	0
B2051707	BREMERTON	WA		07/31/2012		633,363	0	0	0	0	0	0	3,837	3,837	0	0	0
A3012902	BURIEN	WA		04/08/2003		93,707	0	0	ļ0	ļ0	00	0	6,413	6,413	0	0	0
A7032303	BURIEN	WA		06/06/2007		1,032,167	0	0	ļ0	ļ0) 0	0	8,267	8,267	0	0	0
B1031104	BURIEN	WA		05/26/2011		426,863	0	0	0	0	·0	0	2,418	2,418	0	0	0
B1031603	BURIEN	WA		05/26/2011		367,284	0	0	0	ļ0	. 0	0	2,703	2,703	0	0	0
B2041202	BURIEN	WA		06/21/2012		699,803	0	0	ļ0	ļ0	·	0	4, 129	4, 129	0	0	0
B3020703	BURIEN	WA		04/26/2013		1,820,141	0	0	ļ0	ļ0	0	ļ0	15,552	15,552	0	0	ļ0
A9021905	BURLINGTON	WA		04/15/2009		575,921	0	0	ļ0	ļ0	0	ļ0	3,640	3,640	0	0	ļ0
A9060801	BURLINGTON	WA		07/31/2009		932,712	0	0	ļ0	ļ0	0	ļ0	7,448	7,448	0	0	ļ0
A90608013	BURL INGTON	WA		07/30/2010		163,534	0	0	0	ļ0	0	0	1,168	1,168	0	0	0
B1082503	BURLINGTON	WA		12/20/2011		1,240,633	0	0	ļ0	ļ0	0	0	7,363	7,363	0	0	ļ0
B0011102	CENTRALIA	WAWA		03/18/2010		1,068,740 257 391	0	0	0		0	0	8,555 1 917		0	0	0
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SCHEDULE B - PART 3

					All Mortgage Loans DI	SPOSED, Trans							ı		ı	
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
1	2	3	1		Book Va		9	10	11	12	13	Book Value/				
					Record	ed		Current				Recorded				
					Investn	ent		Year's Other		Total		Investment		Foreign		
					Exclud	ng Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere							Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Lanca Nicosale au	0''	0					(Amortization		Interest and		Change in					
Loan Number	City	State	Туре	Acquired	Date Prior Y		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0120811	EDMONDS	WA		03/01/2011		1,155	0	0	0	0	0	1,703	1,703 11,457	0	0	0
B2120604 A5022804	EDMONDS	WAWA		02/27/2013	1,8	7,458 1,559		0	0	0	0	11,457 10,720	11,457	0	0	0
A7112001	EVERETT			01/10/2008		7,908		0	0	0	0	2,033	2,033	0	0	0
A9050801	EVERETT	WA		07/01/2009		2,991)0	0		0	0			0	0	
A9111101	EVERETT	WA		01/29/2010		6,074)	0	0	0	0	12,892	12,892	0	0	0
B0020503	EVERETT	WA		03/31/2010		4,531	0	0	0	0	0	2,606	2,606	0	0	0
B1020302	EVERETT	WA		03/31/2011		2,665) 0	0	0	0	0	6,922	6,922	0	0	0
B1082501	EVERETT	WA		12/20/2011	4	5,224	0	0	0	0	0	2,763	2,763	0	0	0
B2011603	EVERETT	WA		03/06/2012	5	8,664	00	0	0	0	0	3,239	3,239	0	0	0
B2061302	EVERETT	WA		09/10/2012		0,077	00	00	0	0	0	13,729	13,729	0	0	0
B3013010	EVERETT	WA	ļ	05/01/2013		6,059	00	00	0	0	0	6, 155	6 , 155	0	0	0
B3022101	EVERETT		ļ	05/21/2013		2,826) 0	00	0	0	0			0	0	0
B3031906	EVERETT	WA		05/31/2013		1,327	0 0	·0	0	0	0	4,907	4,907	0	0	0
B3050302	EVERETT	WA		07/26/2013		3,920	0	0	<u>0</u>	ļō	ļō	6,706	6,706	0	0	0
B1092902	FEDERAL WAY	WA WA	}	11/16/2011		6,531	0	0	0	0	ļ0	4,668	4,668	0	0	0
B2040402 B2121206	FEDERAL WAY	WA	}	06/29/2012		0,737 7,193	0	0	0	0	0	2,593 7,023	2,593 7,023	0	0	0
B3032001	FEDERAL WAY	WAWA		06/28/2013		7 , 193	0	0	0	0	0	4,860	4,860	0	0	0
B3041201	FEDERAL WAY			06/27/2013	5	9,948) 0	0	n	0	0	3,196	3, 196		0	
B3042606	FEDERAL WAY	WA		09/04/2013		9,838)	0	0	0	0	3,053	3,053	0	0	0
B3042607	FEDERAL WAY	WA		08/28/2013		3,854	0	0	0	0	0	11,875	11,875	0	0	0
B4111701	FERNDALE	WA		01/21/2015		0	0	0	0	0	0	6,240	6,240	0	0	0
B4072802	FIFE	WA		09/22/2014		5,457	0	0	0	0	0	3,898	3,898	0	0	0
A3080601	KENNEWICK	WA		10/27/2003	1	6,730	00	00	0	0	0	9,016	9,016	0	0	0
B3031905	KENNEWICK	WA		07/17/2013		3,421	00	00	0	0	0	8,786	8,786	0	0	0
A4042420	KENT	WA		07/01/2004		9,046	00	00	0	0	0	5,836	5,836	0	0	0
A4042420-1	KENT	WA		04/29/2014		7,605	00	00	0	0	0	1,056	1,056	0	0	0
A6062101	KENT	WA		09/08/2006		3,406) 0	00	0	0	0	5,008	5,008	0	0	0
A7012401	KENT	WA		04/10/2007		8,173	0	0	0	0	0	5,272	5,272	0	0	0
B0071603 B1072203	KENT	WAWA		09/20/2010		4,969 1,975) 0	0	0	0	0	3, 131 7,817	3, 131 7,817	0	0	0
B2070202	KENT	WA		11/01/2012		9,839		0		0	0			0	0	0
B2112001	KENT			02/19/2013		8,237) 0	0	0	0	0	6.407	6,407	0	0	0
B2121205	KENT	WA		02/15/2013		8,291)	0	0	0	0	4,988	4.988	0	0	0
B3013007	KENT	WA		06/14/2013		9,638	0	0	0	0	0	56,218	56,218	0	0	0
B5021704	KENT	WA		05/06/2015		0	0	0	0	0	0	280,260	280,260	0	0	0
A8011602	KINGSTON	WA		03/18/2008	5	8,241	00	00	0	0	0	3,012	3,012	0	0	0
B2051708	KINGSTON	WA		07/31/2012		9,111	00	00	0	0	0	3,447	3,447	0	0	0
A7012303	KIRKLAND	WA		05/14/2007	2	2,343	00	00	0	0	0	2,307	2,307	0	0	0
A7012602	KIRKLAND	WA	ļ	04/17/2007		8,010) 0	0	ļ0	ļ0	ļ0	2,425	2,425	0	0	0
B0050702	KIRKLAND	WAWA	}	07/09/2010		0,239	0	0	ļō	ļō	ļō	2,989	2,989	0	0	ļ0
B0060902 B0120806	KIRKLAND	WAWA		07/15/2010 01/21/2011		2,383	0	0	0	0	0	35, 180	35, 180	0	0	0
B1052505	K I RKLAND	WAWA		01/21/2011		1,566	,0	,	n	0	0	33,096	34,978	u	u	0
B2020901	KIRKLAND	WA	<u> </u>	05/14/2012		9,912)o	1	n	n	n	2,367	2,367	n	n	n
B2062905	KIRKLAND	WA		08/28/2012		6,520)	n	n	n	n	6,735	6,735	n	n	n
B2122108	KIRKLAND	WA		04/12/2013		4,815) [0	0	0	0	0	13,201	13,201	0	0	0
A8070201	LACEY	WA		09/23/2008	L1,1	8,799	0	0	0	0	0	9,447	9,447	0	0	0
B1070612	LACEY	WA	ļ	10/11/2011		8,724	0	0	0	0	0	4,700	4,700	0	0	0
A5121502	LAKEWOOD	WA		12/31/2006		9,707	00	00	0	0	0	2,446	2,446	0	0	0
A4010503	LIBERTY LAKE	WA		04/22/2004	1,4	3,888	00	00	0	0	0	32,376	32,376	0	0	0
A3050905	LYNNWOOD	WA	ļ	12/31/2006		5,046	00	00	0	0	0	10,119	10,119	0	0	0
A5121301	LYNNWOOD	WA	}	02/06/2006		7,485)	·0	ļ0	ļ0	ļ0	4,548	4,548	0	0	L0
A6113003	LYNNWOOD	WA	····	02/01/2007		8,092	·0		ļ0	ļō	ļ0	6,398	6,398	0	0	ļ0
A9031202 B1083102	LYNNWOOD	WAWA		05/21/2009	4,3	1,762 5,534	, }0		0	0	0	82,609 2,756	82,609 2,756	0	0	0
B2011601	LYNNWOOD	WAWA		10/31/2011		2,335	,		0	0	0	2,756	2,756	0	0	0
B2021704	LYNNWOOD	WA	<u> </u>	03/30/2012		6,604)o	,	n	n	n			n	n	n
B2121204	MARYSVILLE	WA		02/15/2013		2 024)	0	0	0	0	19 931	19 931	0	0	0

				Showing A	All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7			e in Book Valu				14	15	16	17	18
	2	3]		Book Val	ue/ 8	9	10	11	12	13	Book Value/				
					Recorde	d		Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		
					Excludir		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue	l Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		`/Accretion	Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3121702	MERCER ISLAND	WA		02/12/2014	505	794	0	0	0	0	0	4,204	4,204	0	0	0
B0031101	MONROE	WA		04/15/2010	2,002	416	0	0	0	0	0	34,014	34,014	0	0	0
B2100206	MONROE	WA		12/12/2012	2,052		0	0	0	00	0	12,461	12,461		0	0
B4082003	MT VERNON	WΑ WΔ		11/14/2014	2,329	320	0 0	0	0	0	0	12,827	12,827		0	0
B2121704 B3031811	MUKILTEO	WA		02/11/201306/19/2013	2, 184 1, 155		J0	0	0	0	0	13,775 15,694	13,775		0	0
B5031803	MUKILTEO	WA		04/24/2015	1, 193	0)o	0	0	0	0	1,681,141	1,681,141		0	0
A2090504	OAK HARBOR	WA		12/16/2002	463	414	0	0	0	0	0	5,771	5,771		0	0
B4061603	OAK HARBOR	WA		09/16/2014		466	0	0	0	00	0	2,837	2,837		0	0
B4120804	OAK HARBOR	WA		02/02/2015		0	0	0	0	0	0	4,092	4,092		0	0
A8092903	OLYMPIA	WA	ļ	11/19/2008	863	021	0	0	0	·0	ļ0		7,506		0	0
B1110701	OLYMPIA	WA	}	02/03/2012	3,756		0	·0	0	·0	ļ0	21,308	21,308		ļ0	ļ0
B2070201	OLYMPIA	WA WA		08/31/2012	/52	319	J0	0	0		0	4,833 5,848	4,833 5,848		0	0
A6011202	PASCO	WA		12/31/2006		766)o	0	0	0	0	9,829	9.829		0	0
B3073102	PASCO	WA		10/09/2013	473	844(0	0	0	0	0	10,927	10,927		0	0
A8020807	PORT ANGELES	WA		06/03/2008	755	,953	0	0	0	00	0	3,537	3,537	0	0	0
B2112002	PORT ORCHARD	WA		02/19/2013	927	512	00	0	0	00	0	5,205	5,205	0	0	0
B3032707	PORT ORCHARD	WA		05/23/2013		.549	0 0	0	0	0	0	4,783	4,783		0	0
B2092103 B5032302	POULSBO	WAWA		11/08/2012	662	118	0	0	0	0	0	4,112	4,112		0	0
A4040103	PUYALLUP	WAWA.		05/11/2015	970	.333	J0	0	0	0	0	1,900,000 19,004	1,900,000 19,004		0	0
A8011806	PUYALLUP	WA		04/22/2008	2,508		0	0	0	0	0	13,467	13,467		0	0
A9110502	PUYALLUP	WA		12/31/2009	1,384		3,124		0	3,124	0	6,674	6,674		0	0
B2040403	PUYALLUP	WA		06/29/2012	297		0	0	0	0	0	2,570	2,570		0	0
B3041705	PUYALLUP	WA		06/03/2013		,992	00	0	0	00	0	3,655			0	0
B3050303	PUYALLUP	WA		07/26/2013	1,357		0 0	0	0	0	0	8,323	8,323		0	0
B3051606B4071101	PUYALLUP	WA		08/12/2013	704		,	0	0	0	0	4,219 3,664	4,219 3,664		0	0
A3061907	REDMOND	WA		08/29/2003		333)o	0	0	0	0	18,337	18,337		0	0
A3112604	REDMOND	WA		02/05/2004		257	0	0	0	0	0	13,789	13,789		0	0
A4050606	RENTON	WA		08/10/2004	347	162	0	0	0	00	0	16 , 157	16 , 157	0	0	0
A7042301	RENTON	WA		07/17/2007	266		00	0	0	00	0	3,444	3,444	0	0	0
B0081102	RENTON	WA		10/27/2010	1, 136	583	0 0	0	0	00	0	9,998	9,998		0	0
B3010804 B3042609	RENTON	WAWA		03/13/2013	433	784	J0	0	0	0	0	5,937 6,656	5,937 6,656		0	0
A6081501	RICHLAND	WA		09/03/2013	2,491) 0	0	0	0	0	22,976	22,976		0	0
A8050905	RICHLAND	WA		07/31/2008		438	0	0	0	0	0	4,341	4,341		0	0
A80509053	RICHLAND	WA		03/31/2010	380	955	0	0	0	0	0	2,160	2, 160	0	0	0
B3042608	SEATAC	WA		08/27/2013		424	00	0	0	00	0	10,365	10,365		0	0
A2092502	SEATTLE	WA	}	11/21/2002	241		0	0	0	0	ļ0	5,901	5,901		0	0
A3011302 A3061906	SEATTLE	WAWA	·	04/01/2003	43	805	J0	·0	0	0	0	1,015	1,015		0	0
A3081203	SEATTLE	WAWA		10/29/2003		792)o	0	0 n	,o	n	9.584	9.584	n	n	n
A5060204	SEATTLE	WA		08/15/2005	1, 190		0	0	0			12,013	12,013		0	0
A5081501	SEATTLE	WA	ļ	12/31/2006	402	118	0	0	0	0	0	6,700	6,700	0	0	0
A6040501	SEATTLE	WA		12/31/2006		507	00	0	0	0	0	9,864	9,864		0	0
A6062001	SEATTLE	WA		09/12/2006		775	0	0	0	0	ļ0	3,928	3,928	0	0	0
A7050705 A7091203	SEATTLE	WAWA	}	07/24/2007		782	ر0 10	·0	0	<u> </u>	ō	3,696	3,696	ļ0	ļō	ļō
A7121014	SEATTLE	WA	l	11/06/2007		822	٥	0	0	,0 n	h	3,072 2,640	3,072 2,640		n	n
A8020601	SEATTLE	WA		04/17/2008		172) [n	0	0) [0	0	6.288	6.288		0	0
A8020601-1	SEATTLE	WA		12/12/2014	400		00	0	0	0	0	2,689	2,689		0	0
A8041601	SEATTLE	WA	ļ	07/08/2008	2,762	181	0	0	0	0	0	60,957	60,957	0	0	0
A8091503	SEATTLE	WA		11/25/2008	3,095		00	0	0	0	0	17,620	17,620		0	0
A8091902	SEATTLE	WA		11/18/2008		692	0	0	0	0	ļ0	1,998	1,998		<u>0</u>	<u>0</u>
A8091903	SEATTLE	WAWA	·	11/18/2008		066	,0	0	0	0	<u>0</u>	3,745	3,745		0	0
A9030204	SEATTLE	WΑ WΔ	l	05/20/2009	1,578 1,360		J0	}0	0	0	1	12,872	12,872		0	0
A9040901	OFATTLE	WA		00/20/2009	1,300		0	0	J0		ļ0			0	0	0

				Showing A	All Mortgage L	oans DISPO	SED, Transf	erred or Rep	aid During th	e Current Qu	uarter						
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9102103	SEATTLE	WA	1,700	12/22/2009	Bato	1,571,728	(Decrease)	// teeretion	necognized	011101	(0+3 10+11)	DOOK VAIGO	9,415	9,415	ο	ριοροσαί	Π
	SEATTLE	WA		03/16/2010		694,695	0	0	0	0	0	0	5,237	5,237	0	0	0
B0061103	SEATTLE	WA		08/20/2010		148,393	0	0	0	0	0	0	1,164	1, 164	0	0	0
B0062503	SEATTLE	WA		09/01/2010		909,558	0	0	0	0	0	0	5,699	5,699	0	0	0
B1033002	SEATTLE			06/02/2011		1,883,190	0	0	0	0	0	0	15,457	15,457	0	0	0
B1052504	SEATTLE	WA		08/03/2011		1, 190, 950	0	0	0	0	0	0	9,389	9,389	0	0	0
B1060703	SEATTLE	WA		08/12/2011		622,410	0	0	0	0	0	0	3,855	3,855	0	0	0
	SEATTLE	WA		01/31/2012		969,057	0	0	0	0	ļ0	0	5,901	5,901	0	0	0
	SEATTLESEATTLE	WA WA		05/22/2012 07/13/2012		1,230,255 529,925	0	0	0	0	0	0	18,208	18,208	0	0	0
B2042303 B2051502	SEATTLE	WAWA		07/13/2012		529,925	٠٥	0	0	U	0	0	4,932	4,932	0	0	0
	SEATTLE			07/23/2012		452,750	o	n	n	n	n	0	4,219	4,219	n	n	0
B2103112	SEATTLE	WA		12/14/2012	<u></u>	2,254,043	0	n	o	n	0	0	14, 143	14, 143	n	n	n
	SEATTLE	WA		11/22/2013		244,770	0	0	0	0	0	0	1,346	1,346	0	0	0
B2121802	SEATTLE	WA		02/26/2013		631,728	0	0	0	0	0	0	9,025	9,025	0	0	0
B3042601	SEATTLE	WA		07/18/2013		819,062	0	0	0	0	0	0	11,038	11,038	0	0	0
B3052201	SEATTLE	WA		08/07/2013		687 , 194	0	0	0	0	0	0	5,716	5,716	0	0	0
B3080801	SEATTLE			10/28/2013		761,538	0	0	0	0	0	0	4,511	4,511	0	0	0
	SEATTLE	WAWA		10/28/2013		398 , 188	0	0	0	0	0	0	2,359	2,359	0	0	0
B4011402 B4120506	SEATTLE			03/26/2014		1,029,682			0	0	0	0	5,930 5,883	5,930 5,883	0	0	0
A2111401	SEQUIM	WA		02/10/2013		635,766	٥٠	0	0 n		0	0	15,010	15,010	0	0	0
	SETAC	WA		10/06/2009		778,996	0	0	0	0	0	0	9,697	9.697	0	0	0
B2051705	SILVERDALE	WA		07/31/2012		890,389	0	0	0	0	0	0	5,393	5,393	0	0	0
B2121207	SNOHOMISH	WA		02/15/2013		721,550	0	0	0	0	0	0	8,210	8,210	0	0	0
	SNOQUALMIE			09/23/2011		2,029,849	0	0	0	0	0	0	11,904	11,904	0	0	0
A4052116	SPOKANE	WA		08/19/2004		1,399,661	0	0	0	0	0	0	29,977	29,977	0	0	0
A6030203	SPOKANE	WA		12/31/2006		392,998	0	0	0	0	0	0	3,530	3,530	0	0	0
A7091307	SPOKANE	WA		12/03/2007		252,792	0	0	0	0	0	0	1,909	1,909	0	0	0
B1041802 B5010601	SPOKANESPOKANE	WAWA		08/19/2011		549,966	0	0	0	0	0	0	3, 145	3,145 981,368	0	0	0
B0072801	STANWOOD	WA		04/01/2013		806.846		0	0	0	0	0	5,057	5,057	0	0	0
B1102003	STANWOOD	WA		01/27/2012		933,497	0	0	0	0	0	0	5,684	5,684	0	0	0
A5101801	TACOMA	WA		01/10/2006		324,024	0	0	0	0	0	0	4,102	4,102	0	0	0
A6090704	TACOMA	WA		11/28/2006		388,402	0	0	0	0	0	0	3,211	3,211	0	0	0
A8011105	TACOMA	WA		03/26/2008		1,021,018	0	0	0	0	0	0		8,895	0	0	0
A8071003	TACOMA	WA		09/30/2008		372,783	0	0	0	0	0	0	4, 186	4, 186	0	0	0
B1122002	TACOMA	WA		03/08/2012		2,023,263	0	ļ0	0	0	0	0	12, 164	12,164	0	0	0
B2060103	TACOMA	WAWA		07/31/2012		1,378,124 2,574,921	0	0	0	0	0	0	8,212 15,988	8,212 15,988	0	0	0
B2101002	TACOMA	WAWA		11/30/2012		2,059,940	u	0	0	U	U	0	12,790	15,988	U	U	0
B3051605	TACOMA			08/12/2013	<u> </u>	629,655	n	n	n	n	n	n	3,774	3,774	n	n	n
B3051607	TACOMA	WA		08/06/2013		673,452	0	0	0	0	0	0	4, 105	4,105	0	0	0
B3051608	TACOMA	WA		08/06/2013		306,537	0	0	0	0	0	0	1,868	1,868	0	0	0
B3081603	TACOMA	WA		12/02/2013		3,769,611	0	0	0	0	0	0	21,331	21,331	0	0	0
B3090503	TACOMA	WA		11/21/2013		958,791	0	0	0	0	0	0	4,660	4,660	0	0	0
B4021003	TACOMA	WA		04/15/2014		623,489	0	0	0	0	0	0	3,328	3,328	0	0	0
B4040402	TACOMA	WA		04/30/2014		3, 107, 470	0	ļō	0	<u>0</u>	J0	0	24,160	24,160	0	0	<u>0</u>
B5012003 A6032703	TUKWILA	WA WA		03/20/2015			0	0	0	0	0	0	1,500,000 7,591	1,500,000 7,591	0	0	0
A8121101	TUKWILA	WAWA		02/17/2009			 n	n	n	U		n		5,329	U	U	U
B1101002	TUKWILA			12/02/2011		1,775,876	o	0	0	0	0	0	10,373	10,373	0	0	0
B1121602	TUKWILA	WA		04/02/2012		245, 191		0	0	0	0	0	1,562	1,562	0	0	0
B4030603	TUKWILA	WA		06/12/2014		782,371	0	0	0	0	0	0	4,277	4,277	0	0	0
B1032503	TUMWATER	WA		06/14/2011		721,505	0	0	0	0	0	0	4,054	4,054	0	0	0
	UNION GAP	WA		11/29/2005		342,217	0	0	0	0	0	0	5,665	5,665	0	0	0
B3050703	UNIVERSITY PLACE	WA		07/23/2013		450,872	0	0	0	0	ļ0	0	6,024	6,024	0	0	0
A1091104	VANCOUVER	WA	l	12/03/2001	<u> </u>	20,065	0	ļ0	ļ0	ļ0	ļ0	0	2,385	2,385	0	ļ0	ļ0
A2112502	VANCOUVER	WA		01/24/2003		504,928	0	ļ0	ļ0	0	·0	0	11,898	11,898	0	ļ0	0

				Showing I	All Mortgage Loans DISP	OSED, Trans	terred or Rep	aid During th	e Current Qu	uarter						
1	Location		4	5	6 7		Change	e in Book Value		vestment		14	15	16	17	18
	2	3			Book Value	-	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investmen			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A4031602	VANCOUVER	WA		05/27/2004		63	00	0	0	0	0	4,786	4,786	0	0	0
A6022701	VANCOUVER	WAWA		07/07/2006	518,5 2,998,5	08	0	0	0	0	0	4,637 27,597	4,637 27,597	0	0	0
A7102902	VANCOUVER	WAWA		03/01/2007	2,998,3)u	0	0	0	0	3.080	3,080	0	0	
A8022904	VANCOUVER	WA		05/15/2008	1,764,1		0	0	0	0	0	13.152	13,152	0	0	0
B0071604	VANCOUVER	.WA		09/20/2010	441,4		0	0	0	0	0	2,684	2,684	0	0	0
B0122702	VANCOUVER	WA		03/30/2011	1,793,4		00	0	0	0	0	10,291	10,291	0	0	0
B1012401	VANCOUVER	WA		08/15/2011	2,979,7		00	0	0	0	0	16,244	16,244	0	0	0
B2041903	VANCOUVER	WA		06/14/2012	526,6	10	00	0	0	0	0	2,404	2,404	0	0	0
B2082101	VANCOUVER	WAWA		12/05/201202/14/2013	1,578,2 251,4		, 0	0	0	L0	0	9,270 6,338	9,270 6,338	0	0	0
B3011502	VANCOUVER			03/15/2013	251,4)	n	n	n	n	3,983	3,983	n	n	n
B3072902	VANCOUVER	WA		09/18/2013			0	0	0	0	0	2,756	2,756	0	0	0
B4043003	VANCOUVER	WA		06/23/2014		30	0	0	0	0	0	3,842	3,842	0	0	0
B4071703	VANCOUVER	WA		09/19/2014	1, 166,8		00	0	0	0	0	6,281	6,281	0	0	0
B4102901	VANCOUVER	WA		01/05/2015		.0	0	0	0	0	0	13,091	13,091	0	0	0
A6053104	WALLA WALLA	WAWA		10/30/2006	1,241,8			ļ0	ļō	J0	0	10,097	10,097	0	ļ0	ļō
B3052009 B5020901	WALLA WALLA	WAWA		07/23/2013	449,3	05) 0	0	0	0	0	11,012	11,012	0	0	0
A8062701	YAKIMA			09/09/2008	271,7	70)	0	0	0	0	2,426	2,426	0	0	
A5080805	APPLETON	WI		12/31/2006	162,3		0	0	0	0	0	2,714	2,714	0	0	0
A4021902	BROOKF IELD	WI		04/21/2004	333,2)4(0	0	0	0	0	57,833	57,833	0	0	0
B2050804	FOND DU LAC	WI		09/05/2012	741,5		00	0	0	0	0		8,265	0	0	0
A5012905	GREEN BAY	WI		04/29/2005	183,2		0	0	0	0	0	3, 133	3, 133	0	0	0
B3031202 B0090302	GREENDALE	WI		04/24/2013	1,344,4 1,623,5	29	0	0	0	0	0	6,490	6,490	0	0	0
A7082901	KIMBERLYLAKE GENEVA	wi		11/23/2010) 0 n	0	0	0	0	25,916	25,916	0	0	0
A7083002	LAKE GENEVA			11/20/2007			0	0	0	0	0	1,313	1,313	0	0	0
A7120609	LAKE GENEVA	WI		03/10/2008			0	0	0	0	0	2,407	2,407	0	0	0
B1071902	LAKE GENEVA	WI		10/11/2011	612,9	50	00	0	0	0	0	3,689	3,689	0	0	0
B4040801	MADISON	WI		05/29/2014	3,430,7	00	00	0	0	0	0	19, 196	19, 196	0	0	0
B5012904	MADISON	WI		04/08/2015		.0	00	0	0	0	0	8,600,000	8,600,000	0	0	0
B0020802 A6030303	MARSHFIELD	wi		04/15/2010	1,456,7 			0	0	0	0	9, 103 1, 959	9, 103 1, 959	0	0	0
A6080101	MIDDLETON			09/29/2006	451,2	74 (0	0	0	0	0	3,704	3,704	0	0	0
A6080102	MIDDLETON	WI		09/28/2006	943,6		0	0	0	0	0	7,740	7,740	0	0	0
A2083002	MILWAUKEE	WI		12/12/2002	270,4		0	0	0	0	0	4,744	4,744	0	0	0
A6053101	MILWAUKEE	WI		12/31/2006	285,0		00	0	0	0	0	2,386	2,386	0	0	0
A6082103 B2050207	MILWAUKEE MILWAUKEE+D147	WI		10/17/2006	322,0)ō	0	0	0	0	2,526	2,526	0	0	0
B2050207 B2091802	MILWAUKEE			06/28/2012 02/01/2013	6,290,2		,0	0	0	L0	0	26,149 5,181	26, 149 5, 181	0	0	0 n
A4091601	NEW RICHMOND	WI		11/18/2004	533,2)	0	0	0	0			0	0	0
A6020901	OAK CREEK	WI		12/31/2006	111,4)8	0	0	0	0	0	1,705	1,705	0	0	0
B3012802	OSHKOSH	WI		05/22/2013	904,5)7	0	0	0	0	0	7,873	7,873	0	0	0
B2102602	PORTAGE	WI	 	01/25/2013	2,749,0		0	0	0	0	0	13,780	13,780	0	0	0
B0032905	RACINE	WI	<u> </u>	09/30/2010	1,849,6	ł/		ļō	ļō	J0	0	10,579	10,579	0	ļ0	ļō
B2110730 A7050704	VAUNAKEE	WI		12/28/201209/14/2007	794, 4 216, 0		,0	0	0	l0	0	11,059 1,670	11,059 1,670	0	0	0
A5012908	WAUSAU	WI		09/14/2007)	0	0	0	0	3,891	3,891	0	0	0
B3010803	WEST ALLIS	WI		03/15/2013			0	0	0	0	0	5,098	5,098	0	0	0
A6122202	BUFFALO	WY		03/13/2007	231,8	10	0	0	0	0	0	3, 146	3.146	0	0	0
A7092107	CHEYENNE	WY		11/20/2007	446 ,5		00	0	0	0	0	3,354	3,354	0	0	0
A7041801	LARAMIE	WY		07/10/2007	316,3			0	0	0	0	4,058	4,058	0	0	0
0299999. Mortgages with			,		4,812,711,7			0						0	0	0
A7011802A	RED BLUFF	CA	 	12/19/2014	04/30/201525,0	00 0	<u></u>	ļ <u>0</u>	0			25,000	25,000	0	0	0
B1029914 A5071804	SHALIMAR	FLID		09/30/2011	05/20/2015		0	0	(45	(45)(727	·0	944,846 1,058,860	545,642 923,823	0	(399,205)	(399, 205)
A507 18043	AMMON	ID.		12/31/2008	06/25/2015 1,065,3)	n	(727	0			923,823	n	(95,939)	
	DETROIT	MI		02/01/2008	04/01/2015		0	0	650				117,811	0	(274,649)	

SCHEDULE B - PART 3

					in Mortgage L		, , , , , , , , , , , , , , , , , , , ,										
1	Location	1	4	5	6	7		Change	in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	^Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0399999. Mortgages dis	posed					2,524,796	0	0	0	(122)	(122)	0	2,517,636	1,612,806	0	(904,830)	(904,830)
0599999 - Totals			4,966,612,828	0	1,530	0	(122)	1,408	0	426,671,894	425,767,064	0	(904,830)	(904,830)			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment	
						Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	NAIC	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Designation	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0 PNC Fund 46		Louisville	KY	PNC Real Estate		06/15/2011		0	58,442	0	405,688	6.493
	2011 Natl Fund	Cleveland	HQ	Red Stone Equity Partners		08/10/2011	L	0	54,947	٥٥	186,110	9.523
000000-00-0 CREA Fund 2		Indianapolis	IN	City Real Estate Advisors, Inc.		09/28/2011		0	243,700	0	236,841	7.935
000000-00-0 Sterling Fu		Manhasset	NY	First Sterling Financial Inc.		03/29/2012		0	58,926	0	1,284,388	11.970
000000-00-0 CREA Fund 3		Indianapolis	JN	City Real Estate Advisors, Inc.		01/11/2013	ļ	0	1,647,296	0	6,203,043	99.990
		Palm Beach	FL	Alliant GP 74 LLC		04/01/2014		0	2,865,379	0	2,513,344	4.770
000000-00-0 Garnet 41 .		Dover	DE	AEGON USA Realty Advisors, LLC		03/13/2015		0	98,610	0	12,943,439	25.000
		Palm Beach	FL	Alliant GP 83 LLC		06/30/2015		808, 120	0	0	9, 191,880	7 . 154
000000-00-0 Michel Cour	ntryside 22	Boston	MA	Michel Associates, Ltd.		11/24/2014		0	3,295,255	0	21,486,966	84.654
3399999. Non-Guarante	ed Federal Low Income Housing Tax Credit - L	Jnaffiliated						808,120	8,322,555	0	54, 451, 699	XXX
000000-00-0 Red Stone F	Fund 21	Cleveland	HQ	Red Stone Equity Partners		12/01/2010		0	2,899	Ο	34,230	49.995
3799999. Non-Guarante	ed State Low Income Housing Tax Credit - Un	affiliated						0	2,899	0	34,230	XXX
4499999. Total - Unaffili	ated							808,120	8,325,454	0	54,485,929	XXX
4599999. Total - Affiliate	ed	·		<u>-</u>				0	0	0	0	XXX
						·····						
4699999 - Totals		<u> </u>	<u> </u>		·		+	808,120	8,325,454	0	54,485,929	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change i	in Book/Adji	usted Carryi	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	1
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on		ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
		Dallas	TX	Impairment	06/25/2014		18,020,290	0	(544,620)	5,743,622	0	(6,288,242)	0	11,732,048	0	0	0	0	0
4299999. Any	Other Class of Assets - Unaffiliated						18,020,290	0	(544,620)	5,743,622	0	(6,288,242)	0	11,732,048	0	0	0	0	0
	al - Unaffiliated						18,020,290	0	(544,620)	5,743,622	0	(6,288,242)	0	11,732,048	0	0	0	0	0
4599999. Tota	al - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
										·			·						
							ļ			ļ			ļ				ļ		
										·			·						
4699999 - Tot	tals			•	•	-	18,020,290	0	(544,620)	5,743,622	0	(6,288,242)	0	11,732,048	0	0	0	0	0

SCHEDULE D - PART 3

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10 NAIC Desig- nation or
CUSIP			Date		Number of Shares of			Paid for Accrued Interest and	Market Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
	ENERGY NW ELEC-B-REF		04/24/2015	JP MORGAN CHASE		5,000,000	5,000,000		1FE
	otal - Bonds - U.S. States, Territories and Possessions		0.4 (00 (00.45	LUDIO		5,000,000	5,000,000	0	7000
00206R-CP-5 00287Y-AQ-2	A T & T CORP, MW030		04/29/2015 05/05/2015	VARIOUS		3,950,340 3,016,290	4,000,000 3,000,000		2FE
	ALTICE US FINANCE I CORP. MW050		06/02/2015	JP MORGAN CHASE		2,307,448	2,300,000		3FE
023770-AA-8	AMER AIRLN 15-1 A PTT, MW025		04/27/2015	. VARIOUS		6,598,125	6,500,000	16,031	
031162-BY-5 032654-AH-8	AMAGEN INC, MW020		04/28/2015	GOLDMAN SACHS & COMPANY RAYMOND JAMES & ASSOCIATES		1,989,120 2,996,700	2,000,000 3,000,000		2FE
037833-BG-4	APPLE INC, MW015		05/06/2015	VARIOUS JAMES & ASSOCIATES		4,989,560	5,000,000	اهر, دی	
038222-AF-2	APPLIED MATERIALS INC, MW020		04/08/2015	SCOTIA CAPITAL (BANK OF NOVA SCOTIA)		2,111,059	1,920,000	27,061	1FE
039483-BH-4	ARCHER-DANIELS-MIDLAND C, MW@20		04/23/2015	DAVIDSON (D.A.) & CO		3,115,740	3,000,000	4,016	
05531F-AU-7 07177M-AA-1	BB&T CORPORATION BAXALTA INC. MW@30		06/22/2015 06/18/2015	DEUTSCHE BANC CITIGROUP GLOBAL MARKETS		4,997,200 1,986,480	5,000,000 2,000,000		1FE 2FE
085790-AY-9	BERRY PLASTICS CORP, MN050		05/21/2015	CITIGROUP GLOBAL MARKETS		1,240,000	1,240,000	0	4FE
097023-BL-8	BOEING CO, MW015		04/20/2015	VARIOUS		9,930,432	9,949,000	60,938	1FE
110122-AX-6 115637-AL-4	BRISTOL-MYERS SQUIBB CO, MW015 BROWN-FORMAN CORP. MW015		06/19/2015	CREDIT SUISSE VARIOUS		5,352,858 6,059,870	5,100,000 6,400,000		
12685J-AA-3	CABLE ONE INC. MIII650		06/24/2015	VARIOUS			1,956,000		4FE
13034V-AB-0	CALIFORNIA INSTITUTE OF, MW020		05/14/2015	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0	1FE
	CARDINAL HEALTH INC, MW025		06/16/2015	BARCLAYS CAPITAL INC FIXED		1,998,560	2,000,000	0	2FE
	CARMIKE CINEMAS INC, MN050		06/10/2015	VARIOUS		2,311,148 1,417,821	2,300,000 L	0	4FE
	CENTURYLINK INC. MW820		05/21/2015	VARIOUS		1,798,198	1.732.000	35.733	
15672W-AE-4	CEQUEL COM HLDG I/CAP CP, MW050		05/20/2015	MORGAN STANLEY & COMPANY			568,000	13,019	
	CHEMOURS CO, MW050		05/05/2015	CREDIT SUISSE		1,018,175	1,015,000	0	4FE
	CISCO SYSTEMS INC, MW20		06/10/2015 06/11/2015	. WELLS FARGO BANK GOLDMAN SACHS & COMPANY		1,994,660 1,984,240	2,000,0002,000,000	6,000	1FE
20337Y-AA-5	COMMISCOPE TECH FINANCE L. MINGSO		06/02/2015	JP MORGAN CHASE		2.318.765	2,300,000		4FE
20341W-AA-3	COMMUNICATIONS SALES & L, MN050		05/28/2015	VARIOUS		3,326,566	3,300,000	6,333	
209111-FC-2	CONSOLIDATED EDISON CO 0, MW015		04/20/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,136,710	3,000,000	17,117	
225310-AJ-0 247025-AE-9	CREDIT ACCEPTANC DELL INC. MW015		06/26/2015 05/28/2015	VARIOUS		2,377,485 1,095,000	2,300,000 1,000,000	35,489	
247109-BT-7	DELMARVA PWR & LIGHT CO, MW020		05/04/2015	JP MORGAN CHASE		9,991,400	10,000,000		
	DENBURY RESOURCES INC, MW050		04/14/2015	BARCLAYS CAPITAL INC FIXED		1,421,250	1,500,000		
25389J-AL-0 25468P-CP-9	DIGITAL REALTY TRUST LP, MN030		06/18/2015	CITICORP SECURITIES MARKETS, INC.		4,961,800 5,668,100	5,000,000 5,000,000		2FE
25468P-CX-2	WALT DISNEY COMPANY/THE, MW015		05/28/2015	FTN FINANCIAL		4.811.000	5,000,000		1FE
25470X-AL-9	DISH DBS CORP, MW050		05/29/2015	BARCLAYS CAPITAL INC FIXED		2,412,500	2,500,000	27,083	3FE
	DUPONT FABROS TECH LP, MW050		06/10/2015	VARIOUS		2,289,784	2,300,000	643	3FE
	EP ENER/EVEREST ACQ FIN, MW050		05/21/2015 05/11/2015	. RBC CAPITAL MARKET CORP		2,451,040 	2,449,000 1,000,000		4FE
	ESH HOSPITALITY INC, MINGSO		05/01/2015	VARIOUS		2,315,184	2,297,000	0	4FE
291011-BF-0	EMERSON ELECTRIC CO, MW015		05/18/2015	JP MORGAN CHASE		4,997,000	5,000,000		1FE
29273R-BG-3 29275Y-AB-8	ENERGY TRANSFER PARTNERS, MW040		06/18/2015	. MITSUBISHI		2,978,250 2,295,440	3,000,000 2,271,000	0 8,500	41 L
	ENERSYS, MW850		05/29/2015 05/04/2015	WELLS FARGO BANK		2,295,440	4,000,000	8,500 0	3FE 2FE
30049X-AA-5	EVOLUTION ESCROW ISSUER, MW050		06/05/2015	VARIOUS		1,121,055	1,125,000	17,377	4FE
	FRANKLIN RESOURCES INC, M/W SR UNSECURED		04/16/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3, 179, 966	3,112,000	8,714	
	GENERAL ELECTRIC CO, MW015		06/03/2015 05/14/2015	JP MORGAN CHASE DEUTSCHE BANC			9,500,000 2,800,000	103,313	1FE
375558-AX-1	GILEAD SCIENCES INC, MINESO		05/14/2015	CANTOR FITZGERALD, LP		5,322,900	5,000,000	31,333	
375558-BA-0	GILEAD SCIENCES INC, MW025		04/30/2015	GOLDMAN SACHS & COMPANY		5,260,900	5,000,000	105,000	1FE
39807U-AA-4	GREYSTAR REAL ESTATE PAR, MW050		05/22/2015	JP MORGAN CHASE JP MORGAN CHASE			364,000	15,682	
437076-BF-8 437076-BH-4	HOME DEPOT INC, MW015		06/10/2015 05/29/2015	JP MORGAN CHASE		4,927,050 5,020,050	5,000,000 5,000,000	55,000	1FE
452308-AR-0	ILLINOIS TOOL WORKS INC, MW015		04/20/2015	VARIOUS		8,338,290	8,000,000	45,067	
46113V-AC-2	INTERVAL ACQUISITION COR, MW050		04/02/2015	WELLS FARGO BANKS		1,594,160	1,590,000	0	3FE
478111-AB-3 49306S-AA-4	JOHNS HOPKINS HEALTH SYS, MW@20		04/10/2015	DAVIDSON (D.A.) & CO		1,006,780 2,011,000	1,000,000	11,529	1FE
49306S-AA-4 49327M-2K-9	KEY BANK NA		05/19/2015	CREDIT SUISSE		2,011,000	2,000,000 L	 n	1FE
501889-AB-5	LKQ CORP, MW		06/25/2015	BANK OF AMERICA - MERRIL LYNCH		1,440,000	1,500,000	8,906	3FE
523768-AF-6	LEE ENTERPRISES INC,MW050 CALLABLE		05/13/2015	VARIOUS		431,255	420,000	6,983	4FE

SCHEDULE D - PART 3

532457-BJ-6	2 3 cription Foreign	Date Acquired	Name of Vendor FIN FINANCIAL	6 Number of Shares of Stock	7 Actual Cost	8 Per Value	9 Paid for Accrued Interest and	10 NAIC Designation or Market
Identification		Acquired06/22/2015 04/20/2015 06/01/2015	FTN FINANCIAL	Shares of	Actual Cost	Por Volue		
532457-BJ-6 ELI LILLY & CO, MW62O 539830-BD-0 LOCKHEED MARTIN CORP, MW62O 565849-AL-0 MARATHON OIL CORP, MW63O 579489-AG-0 MCCLATCHY CO, MW65O CALLABLE 595112-BG-7 MICRON TECHNOLOGY INC, 60467M-AC-5 MIRANT MID ATLANTIC		06/22/2015 04/20/2015 06/01/2015	FTN FINANCIAL	STOCK	Actual Cost			Indicator
539830-BD-0		04/20/2015			4,498,650	Par Value	Dividends	(a)
565849-AL-O MARATHON OIL CORP, MW830 579489-AG-O MOCLATCHY CO, MW850 CALLABLE 595112-BG-7 MICRON TECHNOLOGY INC, 60467M-AC-5 MIRANT MID ATLANTIC		06/01/2015		t	5,059,200	5,000,000	56,528	
579489-AG-0			JP MORGAN CHASE		1,995,420	2,000,000		2FE
60467M-AC-5 MIRANT MID ATLANTIC		05/20/2015	VARIOUS		1,455,650	1,500,000	60,065	
		05/28/2015	MORGAN STANLEY & COMPANY	L	3,283,750	3,300,000	5,000	
		06/23/2015	RBC CAPITAL MARKET CORP	.	1,357,874	1,234,431	60,712	
		06/03/2015	MORGAN STANLEY & COMPANY		999,230	1,000,000	0	1FE
62704P-AF-0 MURRAY ENERGY CORP, MW050		04/09/2015	DEUTSCHE BANC	-	1,085,670	1,120,000 3,000.000		4FE 2FE
665789-AY-9 NORTHERN STATES PWR-WISC, MW015		06/22/2015	BANK OF AMERICA - MERRIL LYNCH	·	2,990,580	3,000,000	3,850	
668444-AN-2 NORTHWESTERN UNIVERSITY, MW020		04/29/2015	MORGAN STANLEY & COMPANY		10.000.000	10.000.000		1FE
674599-CF-0 OCCIDENTAL PETROLEUM COR, MW@25		06/18/2015	CITICORP SECURITIES MARKETS, INC.		989,290	1,000,000	0	
68389X-BC-8 ORACLE CORP, MW@15		04/28/2015	JP MORGAN CHASE		1,990,860	2,000,000	0	1FE
684065-BJ-3 ORANGE & ROCKLAND UTILIT, MW030		06/15/2015	BANK OF AMERICA	.	2,981,820	3,000,000		1FE
693304-AS-6 PECO ENERGY CO, MW@15		04/20/2015	SUSQUEHANNA	ļ	5,540,700	5,000,000	12,681	
69352J-AP-2 PPL ENERGY SUPPLY LLC, MW050		06/17/2015	VARIOUS	·	2,314,543	2,300,000	7,472	
694308-GY-7 PACIFIC GAS & ELECTRIC, MW025 70109H-AN-5 PARKER-HANNIFIN CORP. MW020		04/23/2015	VARIOUSFTN FINANCIAL	·	7,703,916	6,874,000 5,000,000	112,780	
70109H-AN-5 PARKEH-HANNIFIN COHP, MW620		04/20/2015	FIN FINANCIAL	}	5,640,300 2,990,640		93,944	
727493-AB-4 PLANTRONICS INC, MW015		06/01/2015	MORGAN STANLEY & COMPANY	†	2,422,085	2,400,000	1,090	
740189-AM-7 PRECISION CASTPARTS CORP, MW020		06/01/2015	CITICORP SECURITIES MARKETS. INC.		6,985,720	7,000,000	0,090	
740189-AP-0 PRECISION CASTPARTS CORP. MW@25		06/01/2015	BANK OF AMERICA		2,990,040	3,000,000	0	1FE
74164M-AA-6 PRIMERICA INC, M/W SR UNSECURED		04/16/2015	STERNE, AGEE & LEACH INC.		5,441,512	4,937,000	62,535	1FE
		05/06/2015	MIZUHO SECURITIES USA INC		4,975,100	5,000,000	0	1FE
745332-CG-9		05/11/2015	MITSUBISHI	- -	2,986,500	3,000,000	0	
74840L-AA-0 QUICKEN LOANS INC, MW050	·	05/05/2015	VARIOUS	·	2,324,171	2,300,000		3FE
748767-AF-7 QUINTILES TRANSNATIONAL, MW050		05/08/2015	BARCLAYS CAPITAL INC FIXED		2,319,079 1,202,783	2,300,000 1,194,000	125	3FE 4FE
761713-BF-2 REYNOLDS AMERICAN INC. MW030		06/09/2015	JP MORGAN CHASE		998.610	1,000,000		2FE
78408L-AC-1 JOHNSON (S.C.) & SON INC, MW@20		06/08/2015	RBC CAPITAL MARKET CORP	ļ	4,908,650	5,000,000	42,896	
78454L-AL-4 SM ENERGY CO. MW@50		05/07/2015	WELLS FARGO BANKS		1,292,000	1.292.000	0	3FE
78573N-AA-0 SABRE GLBL INC, MW@50		04/10/2015	VARIOUS		2,157,921	2,134,000	71	4FE
797440-BT-0 SAN DIEGO G & E, MW012.5		04/16/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS	-	3,529,925	3,500,000	7,257	
808626-AE-5LEIDOS INC, MW@30		06/26/2015	WELLS FARGO BANKS	·	281,875	275,000		3FE
80874Y-AR-1 SCIENTIFIC GAMES INTERNA, MW050		05/28/2015	VARIOUS	·	2,092,500	2,000,000		
811065-AF-8 SCRIPPS NETWORKS INTERAC, MW025		05/18/2015	MITSUBISHI	·	4,984,500 6,291,038	5,000,000 6,250,000		2FE
863667-AF-8 STRYKER CORP. MW012		06/12/2015	VARIOUS	·	8,599,230	8.500.000		
88579Y-AH-4 3M COMPANY. MW@12.5		04/20/2015	WELLS FARGO BANK		1,496,430	1,395,000	19.220	
887317-AW-5 TIME WARNER INC, MW025		05/28/2015	BANK OF AMERICA		4,988,000	5,000,000		2FE
907818-DP-0 UNION PACIFIC CORP, MW@20		04/23/2015	FTN FINANCIAL		5,442,550	5,000,000	7,674	1FE
907818-DZ-8 UNION PACIFIC CORP, MW@15		04/21/2015	GOLDMAN SACHS & CONPANY	·	2, 173, 380	2,000,000	22,825	
907818-ED-6 UNION PACIFIC CORP, MW015		06/16/2015	BANK OF AMERICA	- 	4,968,900	5,000,000	0	11 6
913017-BT-5 UNITED TECHNOLOGIES CORP, MW025		06/10/2015	FTN FINANCIAL JP MORGAN CHASE	}	8,573,550	8,000,000	94,625	
913017-CA-5 UNITED TECHNOLOGIES CORP, MW025		04/29/2015 05/11/2015	JP MUHGAN CHASE	·	1,997,240 1,992,880	2,000,000 2,000,000		1FE
931142-DG-5 WAL-MART STORES INC		05/11/2015	BARCLAYS CAPITAL INC FIXED		4,922,900	5.000,000		
931142-DQ-3 WAL-MART STORES INC. MW015		05/21/2015	CREDIT SUISSE	<u> </u>	4,067,200	4,000,000		
958254-AE-4 WESTERN GAS PARTNERS LP, MW030		05/26/2015	MORGAN STANLEY & COMPANY		1,975,780	2,000,000	0	2FE.
976656-CE-6 WISC ELEC POWER, MW@15		04/21/2015	FTN FINANCIAL		3,727,324	3,640,000	47,608	1FE
001940-AA-3 AUTOMATION TOOLING SYSTE, MW050	A	06/25/2015	VARIOUS		1,763,675	1,737,000	2,277	
146900-AQ-8 CASCADES INC, MW@50		05/20/2015	VARIOUS	·	2,301,293	2,300,000		3FE
00084D-AJ-9 ANN ANNO BANK NV		06/03/2015	RBC CAPITAL MARKET CORP	·	4,956,550	5,000,000	1,361	
03524B-AF-3	<u>K</u>	05/19/2015	CITIGROUP GLOBAL MARKETS	}	5,177,050	5,000,000	71,302	1FE
05530Q-AK-6 BAT INTL FINANCE PLC, MW@25 100743-AJ-2 BOSTON GAS COMPANY, MW@25		06/10/2015	VARIOUS	·	4,988,290 8,869,694	5,000,000 7,790,000		11 6
17186H-AA-0 CIMPRESS NV		05/26/2015	JP MURGAN CHASE			1,300,000		
233851-BV-5 DAIMLER FINANCE NA LLC, MW	R	05/11/2015	CITIGROUP GLOBAL MARKETS	<u> </u>	7,984,320	8,000,000		1FE
25245B-AB-3		04/15/2015	DAVIDSON (D.A.) & CO		4,087,954	3,993,000	50 , 703	
279158-AL-3 ECOPETROL SA, MW@45	F	06/23/2015	CREDIT SUISSE		1,489,920	1,500,000	0	2FE
29273E-AC-2 ENDO FIN/ENDO LTD/E FINC, MW050		06/24/2015	BARCLAYS CAPITAL INC FIXED	ļ	1,482,625	1,473,000	0	4FE
377372-AJ-6 GLAXOSMITHKLINE CAP INC, MW@17.5	R R	04/27/2015	JEFFERIES & CO., INC.		5,946,646	5,595,000	27,416	1FE

SCHEDULE D - PART 3

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

			Show All Long-16	erm Bonds and Stock Acquired During the Current Quar		7			10
1	2	3	4	5	6	/	8	9	10
									NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Date		Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
45824T-AP-0	INTELSAT JACKSON HLDG, MW950	F	05/28/2015 GOLDMAN S	ACHS & COMPANY		2,300,000	2,500,000	46,215	4FE
	JBS USA LLC/JBS USA FINA,MW050	R		I CHASE		1,010,000	1,000,000	26,927	
585055-BD-7	MEDTRONIC INC, MW015	R		ACHS & COMPANY		2, 153, 580	2,000,000	12,847	
	MEDTRONIC INC, MW930	R	06/24/2015 VARIOUS _			4,861,556	4,600,000	40,649	1FE
	NIELSEN FINANCE LLC/CO, MW@50	R	06/22/2015 DEUTSCHE	BANC		2,089,500	2,100,000	20,417	
	NOVARTIS CAPITAL CORP, MW012.5	R		APITAL MARKETS/MCD INVESTMENTS			3,000,000	10 , 175	
	NOVARTIS CAPITAL CORP, MIV015	R	05/19/2015 VARIOUS			9,457,910	9,000,000	15 , 156	
	NUMERICABLE-SFR SAS, MW050	F		BANC		2,224,750	2,200,000	39,233	
	ROCHE HOLDING INC, MW015	R				13,726,500	13,000,000	131,444	1FE
	ROYAL CARIBBEAN CRUISES	F	04/22/2015 VARIOUS			111,275	94,000		3FE
	SABMILLER HOLDINGS INC, MW@30	F		II SSE		5,217,200	5,000,000	99,000	
	SHELL INTERNATIONAL FIN, MW015	F	06/12/2015 FTN FINAN			4,093,480	4,000,000	63,194	
	SHELL INTERNATIONAL FIN, MW010	F		ANLEY & COMPANY		1,996,020	2,000,000	0	1FE
	SIEMENS FINANCIERINGSMAT, MW020	F		BANC		2,992,380	3,000,000	0	1FE
	SIEMENS FINANCIERINGSMAT, MW020	F	05/21/2015 VARIOUS			5,976,920	6,000,000	0	1FE
	TELSTRA CORP LTD	F	04/17/2015 FTN FINAN	CIAL		2,042,640	2,000,000	2,604	
	VIKING CRUISES LTD, MW050	F	06/25/2015 VARIOUS			2,612,420	2,600,000	9,028	
	VOLKSWAGEN GROUP AMERICA	R		SACHS & COMPANY			1,000,000	0	1FE
	ZF NA CAPITAL, MW050	R	04/30/2015 VARIOUS			1,872,620	1,863,000	281	3FE
3899999. Subto	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					494,265,313	485,098,431	2,670,513	
8399997. Total	- Bonds - Part 3					499, 265, 313	490,098,431	2,670,513	XXX
8399998. Total	- Bonds - Part 5					XXX	XXX	XXX	XXX
8399999. Total	- Bonds					499,265,313	490,098,431	2,670,513	XXX
8999997. Total	- Preferred Stocks - Part 3					0	XXX	0	XXX
8999998. Total	- Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999. Total	- Preferred Stocks					0	XXX	0	XXX
990000-01-7	FHLB SEATTLE		05/21/2015 DIRECT FR	IOM ISSUER	18,299.000	1.829.900		0	A
	FHLB DES MOINES			IOM ISSUER				0	A
9099999, Subto	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				, , , , ,	23,965,200	XXX	0	XXX
	- Common Stocks - Part 3					23,965,200	XXX	0	XXX
	- Common Stocks - Part 5					XXX	XXX	XXX	XXX
	- Common Stocks					23,965,200	XXX	n	XXX
	- Preferred and Common Stocks					23,965,200	XXX	0	XXX
9999999 - Total						523,230,513	XXX	2.670.513	
						020,200,010	////	2,070,010	////

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

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoo	k Sold, Red	deemed or C	Otherwise I	Disposed (of During tl	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							NAIC
												Current	Change in Foreigr							Desig-
												Year's	Book/ Exchange					Bond		nation
									Prior Year		Current	Other Than	Adjusted Change		Foreign			Interest/	Stated	or
OLIOID.									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		_	D: 1		Number of	0			Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Dividends	tractual	. In-
Ident-	Danadatia.	For-	Disposal	Name	Shares of	Consid-	D \/-l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description GOVERNMENT NATL MORTGAGE ASSN	eign	Date 05/15/2015	of Purchaser	Stock	eration 1,393,818	Par Value1,393,818	Cost 1,407,756	Value 1,422,765	(Decrease)	Accretion	nized	13) Value	Date 01,393,818	Disposal	Disposal	Disposal	DuringYear 15,424	Date 09/16/2044 .	(a)
38376G-Z4-5 38376G-ZL-7	GNR 2011-1 C		06/16/2015	MBS PAYDOWN		2,065,127	2,065,127	2,097,879	2,072,697		(28,947)		(28,947)	02,065,127	0			36,003	02/16/2044 . 02/16/2021 .	1FE
	011 2011 1 0			SINKING FUND REDEMPTION			2,000,127				(1,010)	,	(1,010)	5				,00,000		
71654Q-BD-3	PETROLEOS MEXICANOS,M/W SR UNSECURED		06/23/2015			150,000	150,000	150,000	150,000	0	0	0	0	150,000	0	0	0	1,463	12/20/2022	1FE
740540 05 0	DETROLEGO MENTONNO MAIN INDEGLIDED		00 (00 (0045	SINKING FUND REDEMPTION		75.000	75.000	75 000	75.000				0	75 000				000	40 (00 (0000	455
<i>T</i> 1654Q-BF-8	PETROLEOS MEXICANOS, M/W UNSECURED		06/23/2015	SINKING FUND REDEMPTION		75,000	75,000	75,000	75,000	0	0	0		075,000	0		0	606	12/20/2022 .	1FE
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE		04/15/2015	CACTION FORD FILDERIN FION		14,889	14,889	14,889	14,889	0	0	0	0	014,889	0	0	0	115	_01/15/2022	1FE
				SINKING FUND REDEMPTION							1	1								
802722-AA-6	SANTA ROSA LEASING LLC, SECURED, SINKABLE		05/15/2015	OLNICINO FUND DEDENOTION		23,003	23,003	23,003	23,003	0	0	0	0	023,003	0	0	0	195	08/15/2024 .	1FE
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W		06/29/2015	SINKING FUND REDEMPTION		86,957	86,957			n	n	0	0	086,957	0	0	n	950	12/20/2024	1FE
	Subtotal - Bonds - U.S. Governments	1	61 07 107 107			3,808,794	3.808.794	3,855,484	3,845,311	0	(36,517)	0	(36,517)	0 3.808.794	0	0	0	54.756	XXX	XXX
3333333.	Donas C.C. Governments			CALLED BY ISSUER at		0,000,734	0,000,794	0,000,404	0,040,011	0	(00,317)	,	(00,017)	0,000,734	1	1	,	34,730	////	7000
18610R-AA-2	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH		05/22/2015	101.843		916,583	900,000	900,000	900,000	0	0	0	0	900,000	0	16,583	16,583	28,210	10/15/2015 .	2FE
				CALLED BY ISSUER at																
49228M-CU-6	KERN WATER AGY TXB, DIST #4, BOND		05/01/2015 _	100.000		380,000	380,000	380,000	380,000	0	0	0	0	380,000	0	0	0	11, 106	05/01/2018 _	1FE
68583R-CJ-9	OREGON COMM COLLEGE, GEN OB BOND		06/30/2015	SINKING FUND REDEMPTION		122.766	122.766	122,766	122.766	0	0	0	0	0 122.766	0	0	0	0	06/30/2020 .	1FF
	Subtotal - Bonds - U.S. States, Territo	ries ar		ions		1.419.349	1,402,766	1,402,766	1,402,766	0	0	0	0	0 1.402.766	0	16.583	16.583	39.316	XXX	XXX
3128LX-GZ-7	FREDDIE MAC MORTGAGE BACKED SECURITY		06/15/2015	MBS PAYDOWN		48,524	48,524	47,932	48,397	0	127		127	048,524		0	0	976	11/01/2035 .	1FE
312935-XY-0	FREDDIE MAC MORTGAGE BACKED SECURITY		06/15/2015	MBS PAYDOWN		110,261	110,261	108,745	109,978	0	283	0	283	0110,261	0	0	0	2,119	02/01/2033 _	1FE
31297G-MK-4	FREDDIE MAC MORTGAGE BACKED SECURITY		06/15/2015	MBS PAYDOWN		23, 101	23, 101	22,849	23,050	0	51 56	0	51	023,101		0	0	551	11/01/2034 .	
31297H-4M-8 31297T-XD-0	FREDDIE MAC MORTGAGE BACKED SECURITYFREDDIE MAC MORTGAGE BACKED SECURITY		06/15/2015 06/15/2015	MBS PAYDOWN		19,568 48,880	19,568 48,880	19,257 48,196	19,512 48,734		146	0	56 146	19,568 048,880		0	0	407	02/01/2035 . 09/01/2035 .	1FE
31331H-U9-6	FEDERAL FARM CREDIT BANK , BOND		06/08/2015	MATURITY		4,000,000	4,000,000	5,050,080	4,047,642	0	(47,642)	0	(47,642)	04,000,000		0	0	152,500	_06/08/2015 _	1FE
31331S-YW-7	FEDERAL FARM CREDIT BANK, BOND		06/01/2015	MATURITY		3,000,000	3,000,000	2,878,560	2,993,291	0	6,709	0	6,709	03,000,000	0	0	0	66,750	06/01/2015 _	1FE
31371L-ZS-1	FANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015	MBS PAYDOWN		29,042	29,042	28,661	28,927	0	116	0	116	029,042		0	0		01/01/2035 .	1FE
31371M-RQ-2 31402D-GN-4	FEDERAL NATL MORTGAGE ASSNFANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015	MBS PAYDOWN		13,584	13,584		13,527 35,511		57 165		57 165	013,584 035,675		0	0	265	04/01/2036 . 08/01/2034	1FE
31402R-FT-1	FANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015	MBS PAYDOWN		37,028	37,028	36,149	36,837	0	191	0	191	0		0	0		06/01/2035	1FE
31403D-GY-9	FANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015	MBS PAYDOWN		31,985	31,985	31,545	31,847	0	138	0	138	031,985		0	0	665	05/01/2036 .	1FE
31403D-T3-3	FANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015	MBS PAYDOWN		35,435	35,435	34,648	35,256	0	178 134	0	178	035,435		0	0	740	10/01/2036 .	1FE
31405G-AU-4 31407H-HS-8	FANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015 06/25/2015	MBS PAYDOWN		30,721 27,013	30,721 27,013	30,313 26,414	30,587 26,880		133		134	030,721 037,013		0		639	07/01/2034 . 10/01/2035 .	IFE
31407K-L6-4	FANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015	MBS PAYDOWN		51,962	51,962	51, 199	51,730	0	232	0	232	051,962		0	0	1,215	09/01/2035 .	1FE
31408F-6B-0	FANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015	MBS PAYDOWN		15,983	15,983	15,691	15,908	0	75	0	75	015,983	0	0	0	337	01/01/2036 .	1FE
31409E-FW-6	FANNIE MAE MORTGAGE BACKED SECURITY		06/25/2015	MBS PAYDOWN		12,324	12,324	12, 154	12,269	0	55	0	55	012,324		0	0	257	04/01/2036 .	1FE
83162C-MQ-3 83162C-NG-4	SBAP 2002-20K 1, PASS THRUSBAP 2003-20J 1, PASS THROUGH		05/01/2015 04/01/2015	MBS PAYDOWN		62,774	62,774	62,532 40.673	62,769 39,920	L0	5	\f		062,774 039.908		L0	l0	1,595 982	11/01/2022 10/01/2023	1FE
83162C-NH-2	SBAP 2003–20K CLASS 1, PASS THROUGH		05/01/2015	MBS PAYDOWN		109,277	109,277	107,523	109,240	0	36		36	0109,277	0	0	0	2,721	11/01/2023 .	1FE
83162C-PE-7	SBAP 2004-20L 1		06/01/2015	MBS PAYDOWN		46,493	46,493	44,442	46,448	0	45	0	45	046,493		0	0	1, 132	12/01/2024 .	1FE
83162C-QG-1	SBAP 2006-20E 1, SBA LOAN		05/01/2015	MBS PAYDOWN		306,053	306,053	309,791	306, 140	0	(87)	00	(87)	0306,053		0	0	9,308	05/01/2026 .	1FE
83162C-QQ-9 83162C-QR-7	SBAP 2006-10F 1, PARTICIPATION CERTSSBAP 2006-20K 1. PARTICIPATION CERTS		05/01/2015	MBS PAYDOWN		26,501	26,501 79,077	26,501 79,077	26,501 79,077	L	0	ļ	0 	026,501 079,077	0	ļ0	J	693 2.191	11/01/2016 . 11/01/2026 .	1FE
83162C-QS-5	SBAP 2006-20L 1		06/01/2015	MBS PAYDOWN		126, 152	126, 152	121,603	126,062	0	90	0	90	0126,152	0	0	0	3,309	12/01/2026	1FE
83162C-RA-3	SBAP 2007-20E1		05/01/2015 _	MBS PAYDOWN		142,509	142,509	142,766	142,514	0	(4)	0	(4)	0142,509	0	0	0	3,998	05/01/2027 _	1FE
83162C-SN-4	SBA PARTICIPATION CERTS		05/01/2015	MBS PAYDOWN		68, 147	68,147	68 , 147	68 , 147	0	0	o	0	0		0	0	1,582	05/01/2029 .	
83162C-SP-9	SBAP 2009-20F 1, PASS THROUGH CERTSSbecial Reven		06/01/2015	MBS PAYDOWN		40,257 8,618,234	40,257	40,257 9,534,191	40,257 8,656,958	0	(20. 700)		0	0		<u> </u>		1,030	06/01/2029 _ XXX	XXX
00130H-BH-7	Subtotal - Bonds - U.S. Special Reven	iues	04/13/2015	TENDER OFFER		8,618,234	8,618,234 317,000	9,534,191	329,933	0	(38,723)		(38,723)	0 8,618,234 0328,715		28,702	28,702	259,652 12,610	10/15/2017	3FF
00213R-AA-1	ARLFR 2012-1A A1, FLOATING RATE		06/19/2015	MBS PAYDOWN		80,527	80,527	81,383		0	(1,210)		(30)	0 80,527	0	0	20,702	650	12/15/2042	U
0258M0-DE-6	AMERICAN EXPRESS CREDIT, SR UNSECURED		06/12/2015	MATURITY		1,500,000	1,500,000	1,520,940	1,503,371	0	(3,371)	0	(3,371)	01,500,000	0	0	0	13, 125	_06/12/2015	
				BARCLAYS CAPITAL INC			[l					1		_						
031652-BE-9	AMKOR TECHNOLOGIES, INC,MW050 CALLABLE		05/13/2015	. FIXED		2,254,050	2,198,000	2,230,395	2,228,891	0	(3, 165)	٥٥	(3, 165)	02,225,726	0	28,324	28,324	67, 145	06/01/2021 .	3FE
035287-AD-3	ANIXTER INC. M/W BOND		06/26/2015	LYNCH		1.700.000	1,600,000	1.600.000	1.600.000	0	0	0	0	0 1.600.000	0	100.000	100.000	60,000	.05/01/2019	3FE

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise I	Disposed (of During t	he Current C	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current		Foreign							Desig-
												Year's		Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of								, ,		, ,			Total Cain	Dividends		
		F	D:	Name -	Number of	0		A -41	Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain		tractual	ln-
Ident-	5	For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
035287-AE-1	ANIXTER INC, MW@50		06/24/2015	. WELLS FARGO BANKS		1,065,323	1,047,000	1,050,054	1,049,956	0	(183)	0	(183)	0	1,049,773	0	15,549	15,549	41 , 138	10/01/2021 .	3FE
007705 00 0	ADDIT AND THE DOUBLE OF THE OF THE OF		05 (00 (00 45	CALLED BY ISSUER at		0 500 400	0 000 000	4 004 000	4 004 700		257		057		4 005 057		504 400	504 400	400.040	04/45/0000	055
037735-CP-0	APPALACHIAN POWER CO, M/W SR NOTE		05/28/2015	. 126.473 SINKING FUND REDEMPTION		2,529,460	2,000,000	1,991,020	1,994,700	0	357		357	0	1,995,057	0	534,403	534,403	138,242	01/15/2020 .	2FE
049164-AU-0	ATLAS AIR INC, P/T CERT SRS 991A		06/02/2015	STINKTING FUND REDEMPTION		1,520	1,520	1,459	1,513	0	7		7	0	1,520	0	0	,	ΛE	01/02/2019 .	2
05377R-AX-2	AESOP 2012 - 1A A, CALLABLE		06/22/2015	MBS PAYDOWN		1,500,000	1,500,000	1,499,991	1,499,105		895	n	895		1,500,000				45	08/20/2016 .	
05565E-D*-3	BMW US CAP LLC. P/P GUARNT SR NOTE		.05/01/2015	MATURITY		4,000,000	4,000,000	4,000,000	4.000.000	0	033	0	0	0	4.000.000	0	0	0	114.600	.05/01/2015	
	5 or 250, 171 doi:10.15 1.10.15 1.11.11.11.11.11.11.11.11.11.11.11.11.1			SINKING FUND REDEMPTION		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														2.90, 0 1, 2010 :	
05567Y-AA-7	BURLINGTON NO SF 05-4 TRUST		04/01/2015			55,351	55,351	53, 137	55,317	0	35	0	35	0	55,351	0	0	0	1,375	04/01/2023 .	1FE
				SINKING FUND REDEMPTION					1												
05568Y-AA-6	BNSF RAILWAY CO 2007-1M/W PASS THRU CERT		04/01/2015 .			282,565	282,565	282,380	282,562	0	3	0	3	0	282,565	0	0	0	8,471	04/01/2024 _	
06406H-BQ-1	BANK OF NEW YORK MELLON, SR UNSECURED	.	06/18/2015 _	_ MATURITY		2,000,000	2,000,000	1,997,420	1,999,744	0	256	0	256	0	2,000,000	0	0	0	29,500	06/18/2015 _	1FE
				SINKING FUND REDEMPTION									1							l	
079867-AQ-0	BELL SOUTH TELECOMMUNICATION		06/15/2015 .			83,320	83,320		83,085	0	235	0	235	0		0	0	0	2,629	12/15/2015 .	
085790-AY-9 09247X-AK-7	BERRY PLASTICS CORP, MW050		06/24/2015	VARIOUS		1,216,970	1,240,000	1,240,000	1,999,677	0	323	0	0	0	1,240,000	0	(23,030)	(23,030)	3,834	07/15/2023 .	
U9247X-AN-7	BLACKROCK INC,M/W SR UNSECURED		06/01/2015	MATURITY		2,000,000	2,000,000	1,997,700	1,999,077		323		323	0	2,000,000		0		13,750	06/01/2015 .	1FE
12189P-AD-4	BURLINGTON NORTH SANTA FE, M/W/SINK PASS		05/07/2015 .	STINKTING FUND NEDEWIFTTUN		1,260	1,260	1,340	1,279	0	(19)		(19)	0	1,260	0	0	0	39	07/02/2018 .	1FE
12479L-AC-4	CAL FUNDING 11 LTD. 144A ABS. CALLABLE		06/25/2015	MBS PAYDOWN		200,000	200,000	199,626	199,536	0	464	0	464	0	200,000	0	0	0	2.792	03/27/2028	
	CIT GROUP INC, MW035		_05/08/2015 _	VARIOUS		1,655,815	1,651,000	1,651,000	1,651,000	0	0	0	0	0	1,651,000	0	4,815	4,815	43,968	.02/19/2019	
	CLI FUNDING LLC, 144A ELEGIBLE, CALLABLE		06/18/2015	MBS PAYDOWN		100,000	100,000	97,207	99,695	0	305	0	305	0	100,000	0	0	0	1, 179	03/18/2028 .	
125634-AJ-4	CLIF 2013 -2A CALLABLE, 144A ELIG NOTE		06/18/2015	. MBS PAYDOWN		191,800	191,800	190,093	191,415	0	385	0	385	0	191,800	0	0	0	2,566	06/18/2028 .	1FE
				CALLED BY ISSUER at																	
12572X-AA-8	CME GROUP INDEX SERVICES, 144A CO GUARNT		04/08/2015 _	. 109.870		7,581,030	6,900,000	7,073,654	6,984,237	0	(6,672)	0	(6,672)	0	6,977,565	0	603,465	603,465	171 , 197	03/15/2018 _	1FE
400050 1111 0	CVC CORP. 4444 NAW COLOR. DAGS TURN OFFITS		00/40/0045	SINKING FUND REDEMPTION		00 470	00.470	20.004	20, 100		(45)		(45)		00 470				744	04/44/0007	055
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS		06/10/2015 .	SINKING FUND REDEMPTION		32, 176	32, 176	32,664	32, 192		(15)		(15)	0	32, 176		0		711	01/11/2027 .	2FE
126650-BC-3	CVS CORP.		.06/10/2015	STINKTING FUND NEDEWIFTTUN			81,281		81,396	0	(115)		(115)	0	81,281	0	0	0	1,993	01/10/2028 .	2FF
120030 00 0	070 0011		00/10/2013	SINKING FUND REDEMPTION			91,201				(113)		(113)						1,330	01/10/2020 .	21 L
126650-BP-4	CVS LEASE PASS THROUGH		06/11/2015			24,410	24,410	24,853	24,421	0	(12)	0	(12)	0	24,410	0	0	0	614	12/10/2028 .	2FE
				SINKING FUND REDEMPTION		,	,		,		,		, ,								
126650-BY-5	CVS PASS-THROUGH TRUST, 144A, SINKABLE		_06/10/2015 _			6,727	6,727	6,727	6,727	0	0	0	0	0	6,727	0	0	0	166	01/10/2034 _	2FE
				SINKING FUND REDEMPTION																	
12665V-AA-0	CVS PASS-THROUGH TR 2014		06/10/2015 .			7 , 157	7 , 157	7, 157	7 , 157	0	0	0	0	0	7 , 157	0	0	0	124	08/10/2036 .	
131347-BY-1	CALPINE CORP, 144A IST LIEN		05/08/2015 .	JP MORGAN CHASE		1, 151,810	1,050,000	1, 161, 495	1, 130, 150	0	(6,675)	0	(6,675)	0	1, 123, 475	0	28,335	28,335	68,447	01/15/2023 .	
131347-CA-2 144141-CW-6	CALPINE CORP,MW@50 CALLABLE		05/22/2015 04/01/2015	VARIOUS		1,449,850 4,085,000	1,355,000 4,085,000	1, 359, 149 4, 366, 317	1,358,463 4,099,019	0	(374)	ļ	(374)(14,019)		1,358,089 4,085,000	0	91,761	91,761 n	70,614 105,189	01/15/2022 . 04/01/2015 .	
14911R-AJ-8	CATERPILLAR FIN SERV CRP, M/W SR UNSEC	-	06/01/2015 .	MATURITY		3,000,000	3,000,000	2,994,540	2.999.645	n		h	(14,019)	 n	3,000,000	n	0 n	n	69.375		
	CATERPILLAR FINANCIAL , NOTES		06/24/2015	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	n		0	0	1,000,000		0	n	13,750	06/24/2015 .	
	CATERPILLAR FINANCIAL SE, SR UNSECURED		05/29/2015	MATURITY		1,000,000	1,000,000	999,680	999,955	0	45	0	45	0	1,000,000	0	0	0	5,500	05/29/2015 .	
		1		MORGAN STANLEY & COMPANY				•						-					**	1	
15089Q-AC-8	CELANESE US HOLDINGS LLC, M/W SR NOTE	.	05/12/2015			2, 197, 125	2,025,000	2,031,750	2,029,802	0	(232)		(232)	۵	2,029,570	0	167,555	167 , 555	49,570		
15089Q-AD-6	CELANESE US HOLDINGS LLC, MW@50		05/14/2015	. VARIOUS		509, 105	500,000	504,365	0	0	(103)		(103)	0	504,262	0	4,843	4,843	15,646	11/15/2022 .	
15135B-AD-3	CENTENE CORP, MW050 CALLABLE		04/10/2015 .	. VARIOUS		2,737,046	2,605,000	2,610,119	2,209,710	0	(184)		(184)	0	2,609,526	0	127,521	127,521	51,277	05/15/2022 .	
15189T-AG-2	CENTERPOINT ENERGY, SR NOTE SRS B		06/01/2015	VARIOUS		1,050,000	1,050,000	1,074,371	1,051,250	0	(1,250)	ļ0	(1,250)	0	1,050,250	0	0	0	59,938	06/01/2015 _	
163851-AA-6	CHEMOURS CO, MW050		05/15/2015	BARCLAYS CAPITAL INC		1,015,000	1,015,000	1,018,175	0		(7)	ļ	(7)		1,018,168		(3, 168)	(3, 168)	1,399	05/15/2023 .	4FE
171871-AN-6	CINCINNATI BELL INC. CO GUARNT		05/08/2015 .	FIXED		1,393,513	1,310,000	1,426,263	1,385,788	n	(9,605)		(9,605)	n	1,376,183	0	17,329	17,329	63,389	10/15/2020 .	4FE
	Silving of Govern			GOLDMAN SACHS & COMPANY					1,000,700		(0,000)		(0,000)		1,070,100		17,525	17,020			
17453B-AW-1	CITIZENS COMMUNICATIONS	.	05/20/2015 _			2,578,625	2,450,000	2,331,450	2,387,674	0	5,024	0	5,024	0	2,392,697	0	185,928	185,928	121,709	.03/15/2019	3FE
				CALLED BY ISSUER at					1												
20030N-AJ-0	COMCAST CORP, M/W CO GUARNT		06/29/2015	102.107		5, 243, 194	5, 135,000	5,635,398	5,215,964	0	(45,603)	0	(45,603)	0	5, 170, 361	0	72,834	72,834	186,914	11/15/2015 .	1FE
				CALLED BY ISSUER at			[]						,								1
20030N-AL-5	COMCAST CORP., M/W CO GUARNT		06/29/2015	. 103.890	ļ	1,038,900	1,000,000	1,080,380	1,016,726	0	(6,761)	ļ	(6,761)	0	1,009,966	0	28,934	28,934	46,544	03/15/2016 _	
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD OTHER ABS		06/18/2015	. MBS PAYDOWN	}	185,000	185,000	184,667	184,842	0	158	ļō	158	0	185,000	ļō	0	0	2,374	04/18/2028 .	
	DCP MIDSTREAM LLC, 144A M/W NOTE DCT INDUSTRIAL TRUST INC.		06/01/2015	VARIOUS		970,000 5,000,000	1,000,000 5,000,000		999,669 5.000.000	0	18	ļ0	18		999,673 5.000.000	0	(29,677)	(29,677)	32,063	09/30/2021 . 06/22/2015 .	3FE
	JOHN DEERE CAPITAL CORP. UNSECURED		06/29/2015			500.000	500.000	499.865	499.977	0	0 	0	23	 n	5,000,000		0	u	140,750 2 275	06/29/2015	2 1FE

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	17 18	19 20 21 22 NAIC Desig-
CUSIP Ident- For- Disposal Name Number of States of Purchaser States of Purchaser States of Purchaser States of States o		NAIC Desig-
CUSIP Identi	Foreign	Desig-
CUSIP Ident- For Disposal Name Date Date Carrying Carrying Carr	Foreign	Desig-
CUSIP Ident-tification Description Ero Disposal eign Date Observable Date Observable Obse	Foreign	
CUSIP Ident-tification Description Ero Disposal eign Date Observable Date Observable Obse	Foreign	Daniel I III
CUSIP Identification Descripti	Foreign	Bond nation
CUSIP Identification Description eign Date Date Date Date Date Date Date Date		
CUSIP Identification Description Egg Date Of Purchaser Stock eration Par Value Cost Cost Cost		Interest/ Stated or
Ident-ficiation Descriptio	Exchange Realized	Stock Con- Market
Ident- Ident- Description Descriptio	Gain Gain	Total Gain Dividends tractual In-
Final Description Eign Date Of Purchaser Stock Eration Par Value Cost Value (Decrease) Accretion nized 13) Value Date	(Loss) on (Loss) on	
254566-AB-6 DRCT 2013-2 A2 DRCT 20	' ' '	1
257867-BB-6 RR DOMPSLLEY & SONS CO, MIRESO .05/28/2015 .16LLS FARGO BANKS .1,032,500 .1,000,000 .1,000,000 .1,000,000 .0,000 .0 .0 .0 .0	Disposal Disposal	Disposal DuringYear Date (a)
278766-BF-7 DISH DBS CORP M/W CO GUARNT 0.66/03/2015 MITSURISH 2,433,719 2,350,000 2,347,500 2,349,880 0 .205 0 .2945 0 .2945 0 .2945 0 .2945	00	01,88908/20/20181FE
278766-BH-0 DISH DBS CORP, M/W CO GUARNT .05/31/2015 VARIOUS .2,600,000 .2,600,000 .2,566,000 .2,597,055 .0 .2,945 .0 .2,945 .0 .2,600,000 .2,00		32,50040,33304/01/2024 3FE
27876G-BH-O DISH DBS CORP, M/W CO GUARNIT .05/31/2015 VARIOUS .2,600,000 .2,600,000 .2,566,000 .2,597,055 .0 .2,945 .0 .2,945 .0 .2,600,000 .2,9101+AZ-7 EMERSON ELECTRIC CO., M/W SA UNSECURED .04/15/2015 MATURITY .2,000,000 .	084,033	84,033 142,787 02/01/2016 3FE
291011-AZ-7 EMERSON ELECTRIC CO., M/W SR UNSECURED .04/15/2015 MATURITY .2,000,000 .2,000,000 .2,017,780 .2,000,952 .0 .952) .0 .952) .0 .2,000,000 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,952 .0 .952) .0 .2,000,000 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,952 .0 .952) .0 .2,000,000 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,007,780 .2,000,000 .2,000,000 .2,007,780 .2,000,000 .2,000,000 .2,007,780 .2,000,000	0 0	0 100,750 05/31/2015 3FE
29362U-AA-2 ENTEGRIS INC, NIWESO CALLABLE .05/28/2015 MBS PAYDOIN .469,878 .46	0 0	0
23362L-A-2 ENTEGRIS INC, NW850 CALLABLE .05/28/2015 .06/25/2015		1,200 1.547,000 1.547
29372E-A0-1 ENTERPRI SE FLEET F INANCING LLC, P/P .06/25/2015 MBS PAYDOIIN .469,878 .469,878 .469,878 .469,518 .0 .360 .0 .360 .0 .360 .0 .469,878 .29379V-AR-4 ENTERPRI SE PRODUCTS OPER, SR UNSECURED .06/01/2015 MATURITY .3,000,000 .3,000,000 .3,130,920 .3,033,446 .0 .0 .0 .0 .0 .0 .0 .	019,549	19,54924,10004/01/20224FE
29379V-AR-4 ENTERPRISE PRODUCTS OPER, SR UNSECURED		0 2,682 11/20/2017 1FE
29444U-Al-O EQUINIX INC, M/W SR UNSECUPED, CALLABLE D5/29/2015 VARIOUS 2,354,100 2,280,000 2,295,469 2,293,759 0 (1,253) 0 (1,253) 0 (1,253) 0 2,292,507 (2944U-Al-O EQUINIX INC, MW850 0 (1,253) 0	₇	
2944U-An-6 EQUINIX INC, MW650		
CALLED BY ISSUER at 1,137,818 1,100,000 1,100,000 1,100,000 0,0	61,594	
29977H-AD-2 EP ENERGY/EVEREST ACQ, MINESO CALLABLE .06/29/2015 .103.438 .1,100,000 .1,100,000 .1,100,000 .0 .0 .0 .0 .0 .0 .	08,773	8,77335,06501/01/2022 4FE
.30291D-AA-4 FRS LLC, 144A ELIGIBLE		
.302941-AJ-8 FTI CONSULTING, CALLABLE 10/1/2015		
	0	0
337738-AK-4 FISERV INC., M/W CG GUARNT06/18/2015 102.3434,093,7114,000,0003,999,4003,999,81605805803,999,87435906A-AM-0 FRONTIER COMMUNICATIONS, MW95006/18/2015 VARIOUS1,269,1051,387,0001,464,2611,461,6970(3,476)0(3,476)0(3,476)01,458,22136159R-AE-36E0GROUP INC, CALLABLE05/08/2015WELLS FARGO BANKS3,757,4253,570,0003,595,7003,586,2640(1,315)0(1,315)03,584,950	0128,078	128,078116,26310/01/2020 3FE
337738-AK-4 FISERV INC., M/W CG GUARNT06/18/2015 102.3434,093,7114,000,0003,999,4003,999,81605805803,999,87435906A-AM-0 FRONTIER COMMUNICATIONS, MW95006/18/2015 VARIOUS1,269,1051,387,0001,464,2611,461,6970(3,476)0(3,476)0(3,476)01,458,22136159R-AE-36E0GROUP INC, CALLABLE05/08/2015WELLS FARGO BANKS3,757,4253,570,0003,595,7003,586,2640(1,315)0(1,315)03,584,950	1	
35906A-AM-O FRONTIER COMMUNICATIONS, MINE5O	93,837	93,837 63,542 06/15/2016 2FE
	0 (189, 116	
	0 172,475	
36159R-AG-8 GEO GROUP INC/THE, MINESO	0 125,760	
37476R-AA-5 GIBSON BRANDS INC, 144A SR SECURED	6,275	
38141G-GT-5 GOLDMAN SACHS GROUP INC, SR UNSECURED		033,00005/03/2015 1FE
	019,848	
383909-AF-5 WR GRACE & CO-CONN, MINESO	0 0	030,28610/01/2024 3FE
	198,790	198,790154,73803/15/2022 3FE
CALLED BY ISSUER at		
413875-AK-1 HARRIS CORP., M/W SR UNSECURED	0208,587	208,58768,21312/01/20172FE
CALLED BY ISSUER at		
42210P-A0-5 HEADWATERS INC. CALLABLE 4-1-2015 0.4.762		185,945127,28504/01/2019 4FE
	0 46.733	
459902-AS-1 INTERNATIONAL GAME TECHNOLOGY MIN-359P 0.5/13/2015 TENDER OFFER 1,575,000 1,666,161 1,631,180 0 (3,345) 0 (3,345) 0 1,627,835	0(52,835	
462613-AE-0 IPALCO ENTERPRISES INC. SR SECURED. 144A 066/30/2015 TENDER OFFER 3, 259, 904 3, 200, 000 3, 152, 832 3, 190, 636 0 0 3, 629 0 3, 629 0 3, 194, 265	0 65,639	
	05,003	
		017,00006/24/2015 1FE
	0 405.017	105 047 404 440 04/04/0040 455
	0195,217	195,217424,11201/01/2016 1FE
570506-AM-7 MARKWEST ENERGY PARTNER/FIN, CO GUARNT		
570506-AN-5 MARKWEST ENERGY PART/F IN, CO GUARNT	0129,333	
570506-AP-0 MARKHEST ENERGY PART, CO GUARNT		
	0 0	0
58013M-EP-5 MCDONALD'S CORP, M/W SR UNSECURED	0	
591578-AH-5 METLIFE INSTITUTIONAL FD,144A SECURED	00	016,25004/02/2015 1FE
	00	017,00006/29/2015 1FE
SINKING FUND REDEMPTION	1	
60467M-AB-7 MIRANT MID ATLANT IC TRUST, PASS THRU CER	o Lo	0
60740F-AK-1 MOBILE MINI INC. CALLABLE 12/1/2015		
61747Y-CE-3 MORGAN STANLEY, SR UNSECURED MTN 04/28/2015 MATURITY 2,000,000 2,000,000 2,000,000 0,3,949 0 (3,949) 0 (3,949) 0 (3,949) 0 2,000,000	0 0	0
52704P-AF-0 MURRAY ENERGY CORP, MINESO	0 (90,257	
CITIGROUP GLOBAL MARKETS	(00,207	, , , , , , , , , , , , , , , , , , , ,
62875F-AB-4 NAI ENTER HOLDINGS LLC. 144A SECURED	0 63.592	63.592 96.960 08/01/2018 4FE
665501-AF-9 NORTHERN NAT GAS ISS'D UNDER 144A	0 0	0 70 075 05/04/0045 455
CALLED BY ISSUER at	0	076,87505/01/2015 1FE
	0	
CALLED BY ISSUER at		
668074-AR-8 NORTHIESTERN CRP_M/W IST MTGE	0	92,92598,31809/01/2016 1FE

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or (Otherwise	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
							-	-		11	12	13	14	15			_				
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
															Pook/				Bond		
									5			Year's	Book/	Exchange	Book/					a	nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
moduon	2 000p	o.g	24.0	CITIGROUP GLOBAL MARKETS	Otoott	o.ao	. d. raido	0001	7 4.40	(200,0000)	71001011011	mzoa	10)	Value	24.0	D.opoou.	D.opood.	D.opood.	During rous	Date	(ω)
688239-AD-4	OSHKOSH CORP. MW@50		05/26/2015	OTTIGIOOF GEODAE MATRETO		346.320		333.000	0	0	0	0	0	0	333.000	0	13.320	13,320	4,326	.03/01/2025	3FF
690872-AA-4			04/22/2015 _	VARIOUS		1,524,763	1,467,000	1.471.403	1.471.362	0	(200)	0	(200)	0	1,471,163	0	53,600	53,600	28,932	01/15/2022	3FE
69371R-K6-2			_06/05/2015 _	MATURITY		1,000,000	1,000,000	999,030	999,859	0	141	0	141	0	1,000,000	0	0	0	5,250	_06/05/2015 _	
73179P-AK-2			05/27/2015 .	VARIOUS		2, 152, 748	2,116,000	2, 133, 598	2, 131, 230	0	(605)	0	(605)	0	2, 130, 625	0	22, 122	22, 122		03/15/2023 .	
				CALLED BY ISSUER at			, ,				,		,		, , ,		,	,	,		
745332-BV-7	PUGET SOUND ENERGY, M/W SR SECURED		06/05/2015 _	101.614		1,524,207	1,500,000	1,432,620	1,490,755	0	5,234	0	5,234	0	1,495,989	0	28,218	28,218	52,836	. 10/01/2015 .	1FE
				CALLED BY ISSUER at																	
745332-BZ-8	PUGET SOUND ENERGY INC, M/W IST MTGE	.	06/05/2015 .	103.725		8,557,346	8,250,000		8,270,656	٥	(8,366)	٥	(8,366)	0		0	295,056	295,056	495,000	01/15/2016 .	
761735-AP-4			05/27/2015 .	. WELLS FARGO BANKS		1,692,900	1,620,000	1,621,125	1,620,839	0	(84)	0	(84)	0	1,620,755	0	72, 146	72, 146	58,478	10/15/2020 .	
77356P-AA-0	ROCKLAND EL CO TRANSITION FUND, 144A		05/15/2015 _	. MBS PAYDOWN		15,412	15,412	15,354	15,380	0	32	0	32	0	15,412	0	0	0	402	05/15/2021 _	1FE
				CALLED BY ISSUER at						I		I					I				
78571C-AA-6	SABRE INC, 144A, M/W, CALLABLE, SECURED		04/30/2015 .	106.718		1,238,992	1,161,000	1,201,635	1, 187, 488	0	(2,379)	0	(2,379)	0	1, 185, 109	0	53,883	53,883	44,957	05/15/2019 .	
78572X-AE-1	SABRA HEALTH/CAPTL CORP, MW@50		05/15/2015 .	VARIOUS		1,996,735	1,882,000	1,894,863	1,894,478	0	(831)	0	(831)	0	1,893,647	0	103,088	103,088	82,847	02/01/2021 .	3FE
				BARCLAYS CAPITAL INC						_		_		_		_					
79546V-AJ-5			05/11/2015 _	FIXED		2,759,250	2,600,000	2,673,500	2,654,163	0	(3,259)	0	(3,259)	0	2,650,904	0	108,346	108,346	67,690	06/01/2022 _	
842400-EU-3	SOUTHERN CAL EDISON, M/W IST REF MORT		04/01/2015 .	MATURITY		2,000,000	2,000,000	2, 148,920	2,007,425	0	(7,425)	0	(7,425)	0	2,000,000	0	0	0	46,500	04/01/2015 .	1FE
050000 47 0	OPPLANT CARLTAL CORP. MAN. CO. CHARAIT		05 (00 (0045	RBC CAPITAL MARKET CORP		4 000 000	4 000 000	000 750	000 040		005		005		004 750		445 047	445 047	00.700	00 /45 /0000	455
852060-AT-9			05/29/2015 .	VARIOUS		1,020,000	1,000,000	898,750	903,818		935		935		904,753	0	115,247	115,247	62,708	03/15/2032 .	
852061-AS-9 86212U-AA-4			05/28/2015 .	VARIOUS		2, 154, 375	2,250,000	2,244,375	2,245,061		209 28	0	209		2,245,269	0	(90,894)	(90,894)	73,875	11/15/2022	
86212W-AA-0			06/22/2015 .	MBS PAYDOWN		35,417	35,417	35,716	35,388		42		28		35,417				609 638	03/20/2043 . 07/20/2043 .	
871829-AP-2			06/12/2015 .	MATURITY		1,000,000	1,000,000	993.190	998.975		1.025		1.025		1.000.000				2.750	06/12/2015 .	
87407P-AA-8			06/22/2015 _	MBS PAYDOWN		185,000	185,000	186.050	184.926	0	74	0	74	0	185.000	0	0	n	2.181	02/22/2038 .	
			06/22/2015 _	MBS PAYDOWN		112,500	112,500	113, 176	112,490	0	10	0	10	0	112,500	0	0	0	1,856	02/22/2038	2FF
			06/22/2015 .	MBS PAYDOWN		100.000	100.000		99.814	0	186	0	186	0	100.000	0	0	0	1,479	11/20/2038 .	1FF
89656F-AA-4			06/15/2015 .	MBS PAYDOWN		183, 107	183, 107	180,883	182,826	0	282	0	282	0	183, 107	0	0	0	1.730	01/15/2043	
89656F-AC-0			06/15/2015 .	MBS PAYDOWN		45,050	45,050	45,375	45,058	0	(8)	0	(8)	0	45,050	0	0	0		_07/15/2043 _	1FE
90333W-AC-2	U.S. BANCORP, SUBNOTE		04/15/2015 _	MATURITY		7,050,000	7,050,000	7,097,083	7,051,487	0	(1,487)	0	(1,487)	0	7,050,000	0	0	0	169,200	_04/15/2015 _	1FE
90346W-AA-1	US AIRWAYS 2013, MW@50		05/15/2015 .	MBS PAYDOWN		106,996	106,996	111,944	0	0	0	0	0	0	106,996	0	0	0	2, 113	11/15/2025 .	1FE
				CALLED BY ISSUER at																	
911365-AY-0			04/13/2015 _	104.201		521,007	500,000	500,000	500,000	0	0	0	0	0	500,000	0	21,007	21,007	21,403	_07/15/2018 _	
913017-BH-1	UNITED TECHNOLOGIES, M/W NOTE		05/01/2015 _	MATURITY		5,614,000	5,614,000	5,861,503	5,630,573	0	(16,573)	0	(16,573)	0	5,614,000	0	0	0	136 , 841	05/01/2015 _	
97381W-AJ-3			04/22/2015 .	CREDIT SUISSE		1,410,500	1,300,000	1,280,903	1,291,817	0	836	0	836	0	1,292,652	0	117,848	117,848	50,050	11/01/2017 .	
97381W-AZ-7	WINDSTREAM CORP, MW@50 CALLALE		04/23/2015 .	DEUTSCHE BANC		685,605	783,000	732, 105	732, 105	0	0	0	0	0	732, 105	0	(46,500)	(46,500)		08/01/2023 .	
98385X-AG-1	XTO ENERGY, INC, M/W SR UNSECURED	ļ	06/30/2015 .	MATURITY		1,000,000	1,000,000	1,048,520	1,004,574	0	(4,574)	łō	(4,574)	}ō	1,000,000	0	}ō	0	26,500	06/30/2015 .	
33761N-A*-0	FIRST SERVICE, P/P, SR NOTE	1	04/01/2015 _	MATURITY RBC CAPITAL MARKET CORP		600,000	600,000	600,000	600,000	}	0	ŀ	} ⁰	ļ	600,000	·····	ŀ	U	16,320	04/01/2015 .	- 4
36485M-AG-4	GARDA WORLD SECURITY COR.MW050	Δ.	05/21/2015 .	NDU CAPITAL MARKET CURP		1, 103,480	1,126,000	1,141,758	1, 139, 247	_	(941)	_	(941)	^	1.138.307	0	(34,827)	(34,827)	43,539	11/15/2021 .	5FF
63307A-2A-2		۸	06/26/2015 .	MATURITY		1, 103, 480	1,000,000				400		400		1,000,000		(34,021)	(34,027)	7.500	06/26/2015 .	
893526-DH-3		Δ	06/01/2015 .	MATURITY		1,735,000	1,735,000	1,745,289	1,735,925	0	(925)	0	(925)	0	1,735,000	0	0	n	29,495	06/01/2015 .	
00440E-AL-1	ACE INA HOLDINGS. M/W CO GUARNT	R	05/15/2015 .	MATURITY		4,500,000	4.500.000	4,924,600	4.531.671	0	(31,671)	0	(31,671)	0	4.500.000	0	0	n	126,000	05/15/2015 .	
		F	06/24/2015 .	MATURITY		8,000,000	8,000,000	7,965,960	7,997,958	0	2,042	0	2,042	0	8,000,000	0	0	0	192.000	06/24/2015 .	
06739G-BB-4		F	04/07/2015 _	MATURITY		1,000,000	1,000,000	999,950	999,997	0	3	0	3	0	1,000,000	0	0	0	19,500	_04/07/2015	
216871-AD-5	COOPER US INC, M/W CO GUARNT	R	04/01/2015 _	MATURITY		4,000,000	4,000,000	4,048,300	4,002,347	0	(2,347)	0	(2,347)	0	4,000,000	0	0	0	109,000	_04/01/2015 _	
233851-AN-4	DAIMLER FINANCE NA LLC, 144A M/W CO GUARN	R	04/10/2015 .	MATURITY		4,000,000	4,000,000	4,006,620	4,000,644	0	(644)	0	(644)	0	4,000,000	0	0	0	33,000	04/10/2015 .	
	.,	1		CALLED BY ISSUER at						1			,	1	, ,	1					
29358Q-AB-5	ENSCO PLC, M/W SR UNSECURED	. F	04/14/2015 .	102.606		2,052,124	2,000,000	1,988,370	1,997,013	0	697	0	697	0	1,997,711	0	54,414	54,414	37 , 194	03/15/2016 _	3FE
30239X-AC-1	FBG FINANCE LTD., 144A CO GUARNT	F	06/15/2015 _	MATURITY		4, 165,000	4, 165, 000	4,010,664	4, 151, 225	0	13,775	0	13,775	0	4, 165,000	0	0	0	106,728	06/15/2015 .	
37952U-AB-9		R	06/17/2015 _	MBS PAYDOWN		337,500	337,500	338 , 152	337,240	0	260	0	260	0	337,500	0	0	0	4, 191	04/17/2028 _	
37952U-AC-7	SEACO GLOBAL SC	. F	06/17/2015 .	MBS PAYDOWN		50,000	50,000	49,996	49,921	0	79	0	79	0	50,000	0	0	0	765	11/14/2028 .	
66989H-AC-2		. R	04/24/2015 .	MATURITY		2,000,000	2,000,000	1,990,440	1,999,375	0	625	0	625	0	2,000,000	0	0	0	29,000	04/24/2015 .	
89233P-4B-9	TOYOTA MOTOR CREDIT CORP.	R	06/17/2015 .	MATURITY		3,000,000	3,000,000	3,017,910	3,001,772	0	(1,772)	L0	(1,772)	ļ0	3,000,000	0	0	0	48,000	06/17/2015 _	1FE
00075+ +++ =	TRITON CONTAINED INTIL 170 D (0 CO)	l.	05 (04 (00 15	SINKING FUND REDEMPTION		F74 400	F74 400	F71 101		_	_	_	_	1 -	F71 465	_			47.00	04/00/0005	
89675*-AN-7	TRITON CONTAINER INT'L LTD., P/P SR NOTE	K	05/01/2015 .	MATIDITY		571,429	571,429	571,429	571,429	łō	0	łō	0	ļū	571,429	ļ0	ļ	}0	17,343	04/30/2020 .	. 2
	VOLVO TREASURY AB, 144A M/W NOTE	F	04/01/2015 .	MATURITY		3,000,000 1 843 928	3,000,000 1 863 000	3,018,800	3,000,980	ō	(980)	ō	(980)	ō	3,000,000 1,872,427	0	(28, 500)	(28 500)		04/01/2015 .	
900//U-AK-1	L/E NA CAELLAL MWWDU																				

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			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3899999. 5	Subtotal - Bonds - Industrial and Misce	ellaneo	us (Unaffilia	ated)		252, 132, 215	246,370,249	251,568,006	240,938,472	0	(351, 147)	0	(351, 147)	0	247, 148, 390	0	4,984,071	4,984,071	7,830,830	XXX	XXX
8399997. T	otal - Bonds - Part 4		•	•		265,978,592	260,200,043	266,360,447	254,843,507	0	(426,387)	0	(426,387)	0	260,978,184	0	5,000,654	5,000,654	8,184,554	XXX	XXX
8399998. T	otal - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. T	otal - Bonds					265,978,592	260,200,043	266,360,447	254,843,507	0	(426,387)	0	(426,387)	0	260,978,184	0	5,000,654	5,000,654	8,184,554	XXX	XXX
02005N-60-5	ALLY FINANCIAL INC,		_04/10/2015	CALLED BY ISSUER at 1000.000	115.000	115,000	0.00	46,661	46,661	0	0	0	0	0	46,661	0	68,339	68,339	2,616		P4UFE
8499999. 5	Subtotal - Preferred Stocks - Industrial	and M	liscellaneou	us (Unaffiliated)		115,000	XXX	46,661	46,661	0	0	0	0	0	46,661	0	68,339	68,339	2,616	XXX	XXX
8999997. T	otal - Preferred Stocks - Part 4					115,000	XXX	46,661	46,661	0	0	0	0	0	46,661	0	68,339	68,339	2,616	XXX	XXX
8999998. T	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. T	otal - Preferred Stocks					115,000	XXX	46,661	46,661	0	0	0	0	0	46,661	0	68,339	68,339	2,616	XXX	XXX
990000-01-7	FHLB SEATTLE		.06/12/2015	DIRECT FROM ISSUER	88,212.000	8,821,200		8,821,200	5,980,600	0	0	0	0	0	8,821,200	0	0	0	2,901		A
9099999. S	Subtotal - Common Stocks - Industrial	and M	liscellaneou	us (Unaffiliated)		8,821,200	XXX	8,821,200	5,980,600	0	0	0	0	0	8,821,200	0	0	0	2,901	XXX	XXX
9799997. T	otal - Common Stocks - Part 4					8,821,200	XXX	8,821,200	5,980,600	0	0	0	0	0	8,821,200		0	0	2,901	XXX	XXX
9799998. T	otal - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	otal - Common Stocks			<u>- </u>		8,821,200	XXX	8,821,200	5,980,600	0	0	0	0	0	8,821,200	0	0	0	2,901	XXX	XXX
9899999. T	otal - Preferred and Common Stocks					8,936,200	XXX	8,867,861	6,027,261	0	0	0	0	0	8,867,861	0	68,339	68,339	5,517	XXX	XXX
9999999 -	Totals		-	·		274,914,792	XXX	275, 228, 308	260,870,768	0	(426,387)	0	(426,387)	0	269,846,045	0	5,068,993	5,068,993	8,190,071	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 1 Description of Item(s) Hedged, Used for Income Schedule/ Generation Exhibit Risk(s) Exchange, Counterparty Trade or of Notional Received (Received) (Received	Total lized Foreign ation Exchange		20 21 22 23 Credit Hedge Quality Effectivence
of Item(s) Hedged, Used for Income Schedule/ Used for Income Schedule/ Used for Income Schedule/ Used for Income Schedule/ Used for Income Schedule/ Used for Income Schedule/ Used for Index Of Premium Premium Current Adjusted Unrea Value V	llized Foreign ation Exchange		
Hedged, Used for Income Schedule/ of Schedule/ Of Schedul	llized Foreign ation Exchange		
Used for Initial Cost Type(s) Date of Income Schedule/ Of Date of Index Number Index Of Premium Premium Current Adjusted Value Value Of Premium Current Adjusted Of Premium Of Pr	llized Foreign ation Exchange		Adjustment Quality Effectivene
Income Schedule/ of Maturity Number Index of Premium Premium Current Adjusted Valu	ation Exchange	Voor'o	
Income Schedule/ of Maturity Number Index of Premium Premium Current Adjusted Valu		i rears	to Carrying of at Inception
		ge (Amorti-	Value of Refer- and at
	ase/ Change i		Hedged Potential ence Quarter-e
Description or Replicated Identifier (a) or Central Clearinghouse Date Expiration Contracts Amount (Paid Paid Income Value Code Fair Value (Decr		V. Accretion	
0079999. Subtotal - Purchased Options - Hedging Effective	0	^ /1001011011	0 0 XXX XXX
0073993 Subtotal - Futdrased Options - Redging Effective 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	U	U	0 0 000
	02,964	0	
Option	02,904	0	·
Series Ser	07, 129	0	
SRP 500 Call Spread Indexed Anuity MERRILL 1900	07, 129	0	·
	37,414	0	
SRP 500 Call Spread Indexed Anuity MERRILL 1900 Anuity MERRILL 190			·
Option Liability N/A Equity/Index NITEMATIONAL GGDZP1UYGU9STUHRDP48 0.08/15/2014 0.08/14/2015 8.325 16.276.673 2.061.77 410.193 0 0	58,049	0	
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 1,990.46 /	50,010		*
Option Liability N/A Equity/Index INTERNATIONAL GGDZP1U/GU9STU-RDP48 . 0.09/15/2014 . 0.09/15/2015	75,247	0	0 0
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 1,997.50 /	,		
Option Liability N/A Equity/Index INTERNATIONAL GGDZP1U/GU9STU-RDP48 0.09/15/2014 0.09/15/2015 7,459 14,800,276 2,090.04 365,567 0 0501,882 *501,882	49, 194	0	0
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 1,869.98 /		1	
Option Liability N/A Equity/Index INTERNATIONAL GGDZP1UVGU9STU-RDP48 - 10/15/2014 10/15/2015 12,162 22,650,914 1,941.33 448,511 0 710,270 710,270 710,270 710,270	95,895	0	0
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 1,866.31 /		1	
Option Liability Rolling Foundation Liability Rolling Foundation Reput by Index INTERNATIONAL GGDZP1UYGU9STUHRDP48 10/15/2014 10/15/2015 13,190 24,566,771 1,960.79 626,232 0 0 1,005,924 1,	14,558	0	0
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 2,043.63 /			
Option Liability N/A Equity/Index INTERNATIONAL GGDZP1U/GUSTUHRDP48 111/14/2014 1.11/13/2015 10.962 22,361,453 2,117.35 404,742 0 0 430,688 4 430,	(6,495)	0	0
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 2,048.63 /			
	33,398)	0	0
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 1,993.99 /			
Option Liability N/A Equity/Index N/Temational G602P10/GUSTUHR0P48 12/15/2014 12/15/2015 8,533 16,976,762 2,063.31 314,240 0 0 379,744 379,744 379,744	44,753	0	0
\$8P 500 Call Spread Indexed Annuity MERRILL LYNCH 1,994.23 /			
Option Liability N/A Equity/Index INTERNATIONAL GGDZP1U/GUSSTUHPDP48 12/15/2014 12/15/2015	36,271	0	0
\$8P 500 Call Spread Indexed Annuity MERRILL LYNCH 1,998.01 /		_	
	58,700	0	0
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 1,996.10 /	05.004		
Option Liability N/A Equity/Index INTERNATIONAL GGDZP1U/GUSTUHRDP48 .01/15/2015 .01/15/2016	85,894	0	0
S&P 500 Call Spread Indexed Annuity	00.404)		
	23, 194)	0	·
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH MERRILL LYNCH Liability N/A Equity/Index INTERNATIONAL GGDZP1UYGU9STUHRDP48 .02/13/2015 .02/12/2016 .6.966 .14.606.838 2,191.69 2,105.76 /	49,697)	0	
Option	49,097)	0	·
Sor 300 Call 3 piece Milled 1 piece	(6,611)	0	
SRP 500 Call Spread Indexed Anuity MERRILL LYNCH MERRILL L	(0,011)	0	·
General Minustry N/A Equity/Index Minustry N/A Equity/Index MITERNATIONAL GGDZP1U/GUSTU-RDP48 .03/13/2015 .03/15/2016 .6,149 .12,626,590 2,142,48 .0 .267,684 .0 .266,241 *	.(1,443)	0	
SRP 500 Call Spread Indexed Annuity MERRILL LYNCH SUPERING TO CALL Spread Indexed Annuity MERRILL LYNCH Supering Spread Indexed Annuity MERRILL LYNCH Spread Indexed Annuity MERRILL LYNCH Supering Spread Indexed Annuity MERRILL LYNCH Supering Spread Indexed Annuity MERRILL LYNCH Supering Spread Indexed Annuity MERRILL LYNCH Spread Indexed Annu	٠, ١٠٠/		·
	76, 148)	0	0 0 0
SXP 500 Call Spread Indexed Annuity MERRILL LYNCH	, /		
	92,589)	0 [0
SXP 500 Call Spread Indexed Annuity MERRILL LYNCH 2, 126.08 /			
	74,648)	0	0
S&P 500 Call Spread Indexed Annuity MERRILL LYNCH 2,125.70 /		1	
	97,626)	0	0
S&P 500 Call Spread Indexed Annuity GOLDMAN SACHS 2,086.16 /		1	
	23,797)	0	0
\$8P 500 Call Spread Indexed Annuity GOLDMAN SACHS 2,087.85 /		- 1	
	31,574)	0	0
	148,848	0	0 0 XXX XXX
0149999. Subtotal - Purchased Options - Hedging Other 5,253,949 4,179,132 0 11,026,143 XXX 11,026,143	148,848	0	0 0 XXX XXX
0219999. Subtotal - Purchased Options - Replications	0	0	0 0 0 XXX XXX
0289999. Subtotal - Purchased Options - Income Generation	0	0	0 0 0 XXX XXX
0359999. Subtotal - Purchased Options - Other 0 0 0 XXX 0	0	0	0 0 0 XXX XXX
	148.848	0	0 0 0 XXX XXX
	0.00	0	
	0	0	
0389999. Total Purchased Options - Caps 0 0 0 XXX 0	U	U	0 0 0 XXX XXX
0399999. Total Purchased Options - Floors 0 0 0 0 XXX 0	0	0	0 0 0 XXX XXX
0409999. Total Purchased Options - Collars	0	0	0 0 XXX XXX

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Caps Floors Collars Swaps and Forwards Open as of Current Statement Date

Part Part						S	howing a	all Option:	s, Caps, F	loors, Colla	ırs, Swaps	and Forwa	ds Open a	is of Curre	nt Statemen	nt Date								
Part Part	1	2	3	4	5			7									6	17	18	19	20	21	22	23
Please P		Description										Cumulative												
Package Pack		of Item(s)									Strike	Prior	Current										Credit	Hedge
Processor Proc		Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
Procure Proc		Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
Controlled Con		Income	Schedule/					Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Section Sect		Generation	Exhibit	Risk(s)	Exchange, Coun	nterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Company Comp	Description	or Replicated	Identifier	(a) ´	or Central Clearing	nghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair \	/alue	(Decrease)		Accretion	Item	Exposure	Entity	(b)
1.5699999, 2649999, 264999, 2649999,	0419999, Total Pu	rchased Options - C	Other		•							0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1.5699999, 2649999, 264999, 2649999,	0429999. Total Pu	rchased Options										5.253.949	4, 179, 132	0	11.026.143	XXX 11.	26.143	348.848	0	0	0	0	XXX	XXX
Companies Comp			Hedging Effe	ective													0	0	0	0				
Composed Section Composed Se																	0	0	0	0				
Company Comp																	0	0	0	0				
1979-1986 Total Wilson Cybers Column Cybers Column Cybers Cyber Cybers Cybe																	0	0	0	0				
7399999 Faul Writer Cybros - Col Cybros and Warranges				CIALIOII													0	0	0	0				
20090999-100 Winter Options - Pul Colleges				Morronto													0	0	0	0				
0.00000000000000000000000000000000000				warranis													0	0	0	0				
Column C																	U	0	0	0				
Company Comp																	U	0	0	0				
0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0																	U	0	0	0				
0849999 101 10																	0	0	0	0				
Interest Rate Section (Part 1997) Commerce of Rate Section (Part 1997			er														0	0	0	0				
Interest place National Place Nation		ritten Options	1	1		т			1		ı	0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Tried		LALLOND AND ALLOND																						
Inference Tables Seary Fee Healing Pay Fee Hea			D 4		ONE Communication of the Children	II EVOLUNIOI OOEGO	04/00/0014	00/10/0000	0	1 000 000	ONI .O 04//0 EO\	0	0	(11 400)			07 000)	0	0	0	0	10 000		104/104
Mill Mill		908900AC4	ν I	. Hate	. UNE Group Inc SNZ203	JLFK8MINIVOLUUF39	_04/08/2014 .	00/ 18/2022 .		1,000,000	3ML+0.94/(3.50)	u	0	(11,493)	/ -	'	21,880)		0	0		13,203		104/ 104
SOUTH SOUT		WHIRI POOL CORP		Interest																				
Interior Int			D 1		CME Group Inc SN720.1	II EKRMNNCI OOE39	04/08/2014	03/01/2023	0	3 900 000	3MI +1 02/(3 70)	0	0	(47 065)) 0	(23 335)	0	0	0	0	54 019		105/105
Res Floating (Pay 100 Colors) Margineric 11 (100 Colors) Margineric 1		00002101 4			One of out Tho.	SEL ROMINIOEGO GO	2017 007 2011				DIIIE - 1.02/ (0.70)			(47,000)	/		20,000/2.							100/ 100
Fixed		MARATHON OIL CORP		Interest																				
Part Table Part	fixed]		D 1		. CME Group Inc SNZ20J	JLFK8MNNCLQ0F39	.04/10/2014 .	11/01/2022 .	0	4,000,000	3ML+0.26/(2.80)	0	0	(45,631))0 .		99,459)	0	0	0	0	54,204		101/101
Find	Interest Rate Swap -																							
Interest Rate Sup- field (1987) 1100																								
Res Flat Pay REST MASS ELCRIC CO Indexest Rest Color Flat Pay REST MASS ELCRIC CO Indexest Rest Color Flat Pay Rest Color Flat Pay Rest Color Pay Pay Rest Color Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Rest Rest Pay Pay P		05565QCB2	D 1	. Rate	CME Group Inc SNZ20J	JLFK8MNNCLQ0F39	.04/11/2014 .	11/06/2022 .	0	3,000,000	3ML-0.04/(2.50)	0	0	(34,229)) 0 -		74,834)	0	0	0	0	40,691		100/100
SSSSSS_S_ SSSS_S_ SSSS_S_S_ SSSS_S_S_ SSSS_S_S_ SSSS_S_S_ SSSS_S_S_ SSSS_S_S_S_		WEST MASS ELECTRIC OS																						
Interest Rate Sup- Ber (Totaling [Pay) Tix CO Tix C			D 4		ONE Communication of the Children	II EVOLUNIOI OOEGO	04/11/0014	00/15/0001	0	0 000 000	ONI . 4 45 //O 50\	0	0	(04.007)			E7 000)	0	0	0	0	27 200		105/105
Rec Floating [Pey MELLON Interest Inte			ν I	. Hate	. UNE Group Inc SNZ203	JLFK8MINIVOLUUF39	_04/11/2014 .	09/ 15/2021 .		3,000,000	SML+1.15/(3.50)		0	(31,23/	/ -		57,300)	0	0	0		998, الا		105/105
Timed Company Compan				Interest																				
Interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fates Sap — Rec floating [Pay interest fate Sap —			D 1		CME Group Inc. SNZ20J	JLFK8MNNCLQ0F39	04/11/2014	09/23/2021	0	4.000.000	3ML+1.20/(3.55)	0	0	(41.643)) 0		75.667)	0	0	0	0	49.953		105/105
Fixed										,,	, (0.00,						, ,		-			,		
Fixed	Rec floating [Pay	TTX CO		Interest																				
Rec Floating [Pay interest Rate Stap - Rec Floating Pay interest Rate Stap - Rec Floating [Pay interest Rate Stap - Rec Floating Pay interest Rate Stap - Rec Floating Pay interest Rate Stap - Rec Floating Pay interest Rate Stap - Rec Floating Pay interest Rate Stap - Rec Floating Pay interest Rate Stap - Rec Floating Pay interest Rate Stap - Rec Floating Pay interest	fixed]	87305QCC3	D 1		. CME Group Inc SNZ20J	JLFK8MNNCLQ0F39	.04/14/2014 .	05/01/2021 .	0	4,000,000	3ML+2.09/(4.40)	0	0	(40,868))0 .		74,607)	0	0	0	0	48,337		108/108
Fixed Color Fixed Colo	Interest Rate Swap -																							
Interest Rate Stap — Rec Floating [Pay Fleet] Float	Rec floating [Pay				ONE O	II EI/OUBBIOL COECO	04/44/004:	00 (45 (000 :	[_ <u>.</u>]	0.000.000	0.01 .0.01 (10.11	_	_ [(01 0	ا ِ ا		44 475		_	_		0.4 00-		404/400
Rec floating (Pay interest Rate Swap – Rec floating (Pay			ו ען	Hate	UNE Group Inc SNZ20J	JLFK8MNNULQUF39	_04/14/2014	09/15/2021 .	0	2,000,000	SML+0.81/(3.18)	0	0	(21,034)	ነ 0 -		41,1/5)	0	0	0	}0 }	24,933		104/103
Fixed				Interest																				
Interest Rate Siap – Rec floating [Pay fixed]			In 1		OME Group Inc 9N720 I	II EKRMNNCI OOE30	04/16/2014	07/15/2020	n	3 090 000	3MI +1 60/(3 75)	n	n	(28 080) 0		51 078)	0	n	n	n	34 709		106/105
Rec floating [Pay fixed]		LOGOU INUT				JEI NOMINITOE (OI 03	.0-7/10/2014				Dinic / 1.00/ (0.73)				/	'	01,010)					, 700 דע		100/100
Fixed		GENERAL MILLS INC	1	Interest]]															
Interest Rate Swap — Rec Floating [Pay fixed]			D 1		CME Group Inc SNZ20J	JLFK8MNNCLQ0F39	.04/16/2014 .	12/15/2021 .	0	3,000,000	3ML+0.72/(3.15)	0	0	(32,417))[0].		67,325)	0	0	0	0	38 , 142		103/103
Fixed	Interest Rate Swap -		1]										-		[•		
Interest Rate Swap – Rec floating [Pay fixed]	Rec floating [Pay																							
Rec floating [Pay DECTON DICKINSON 975867AN9 D 1 Interest Rate Swap - Rec floating [Pay Cited Composition Composit	fixed]	459200HE4	D 1	. Rate	CME Group Inc SNZ20J	JLFK8MNNCLQ0F39	.04/16/2014 .	05/15/2019 .	0	4,000,000	3ML+0.09/(1.88)	0	0	(30,663)) 0 -		44,431)	0	0	0	0	39,379		100/100
fixed] 975887AIN9 D 1 Rate Colle Group Inc. SNZ20JLFK8MNNCL00F3904/17/2014 . 11/12/2020		DECTON DIOVINOSH																						
Interest Rate Swap - Rec floating [Pay Enterest Sate Swap - Rec floating [Pay Enterest State Swap - Rec floating [Pay Enterest State Swap - Rec floating [Pay Enterest State Swap - Swap - Rec floating [Pay Enterest State Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Swap - Rec floating [Pay Enterest Sw			l		OUE 0 1 01700 I	II EVOLUNIOI OOEGO	04/47/0044	11/10/0000		0.000.000	OM -0 00 //0 053	_		(00.040)	, , ,		40, 000	_		_		00 405		100/100
Rec floating [Pay of the control of			ייייייי ו ע	_ Hate	SNZ20J	JLFK8MNNULQUF39	_04/1//2014 .	11/12/2020 _	0	≥,000,000	DML+U.96/(3.25)	ļ0	0	(20,219)	ነ ⁰ -		43,290)	0	0	0	⁰	23 , 185		103/103
fixed] 009158AR7 D 1Rate CME Group Inc SNZ20JLFK8MNVCLQ0F3904/17/201411/03/2021 0 2,000,000 3ML+0.52/(3.00) 0 0 (22,233) 0 0 0				Interest																				
Interest Rate Swap - Rec floating [Pay ENTERGY GULF STATES LA Interest			D 1		CME Group Inc SN720 I	II EK8MNNCI OOE39	04/17/2014	11/03/2021	n	2 000 000	3MI +0 52/(3 nn)	n	n	(22 222	ا ا		53 837)	n	n	n	n	25 201		102/102
Rec floating [Pay ENTERGY GULF STATES LA Interest		555 IOO/III			Group 1110 GNZZOO	JE				,000,000				(22,200	/		55,501 /							102
	Rec floating [Pay	ENTERGY GULF STATES LA	A	Interest]															
	fixed]		D 1		CME Group Inc SNZ20J	JLFK8MNNCLQ0F39	.04/22/2014 .	10/01/2020 .	0	2,000,000	3ML+1.67/(3.95)	0	0	(20,056))[0].		43, 108)	0	0	0	0	22,935		106/106

SCHEDULE DB - PART A - SECTION 1

					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open a	is of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description								01-11-1	Cumulative	0										0	
	of Item(s) Hedged,								Strike Price,	Prior Year(s)	Current Year Initial						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description Interest Rate Swap -	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Rec floating [Pay	RAYTHEON COMPANY		Interest																			1
fixed]	755111BT7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_04/22/2014	10/15/2020	0	2,000,000	3ML+0.86/(3.13)	0	0	(20,019)0		(42,827)	0	0	0	0	23,019		103/103
Interest Rate Swap - Rec floating [Pay	TRAVELERS COS INC		Interest																			1
fixed1	89417EAG4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/22/2014	11/01/2020 _	0	3.000.000	3ML+1.61/(3.90)	0	0	(30,376)		(64,492)	0	0	0	0	34,680		106/106
Interest Rate Swap -									,													1
Rec floating [Pay fixed]	AT&T INC 00206RAZ5	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/23/2014	08/15/2021	0	2 500 000	3ML+1.45/(3.88)	0		(26,969	,		(58,863)			١ ,	0	30.952		106/106
Interest Rate Swap -	00200hAZ3	ו ט ו	nate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/23/2014 .	00/ 13/2021 .	0	2,300,000	DML+1.43/(3.00)	0		(20,909)		(30,003)							100/100
Rec floating [Pay	TARGET CORP		Interest																			1
fixed] Interest Rate Swap -	87612EAZ9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/23/2014 .	01/15/2022 .	0	2,000,000	3ML+0.43/(2.90)	0	0	(22,073) 0		(49,483)	0	0	0	0	25 , 594		102/102
Rec floating [Pay	HALLIBURTON CO		Interest																			1
fixed]	406216AZ4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_04/23/2014	11/15/2021 _	0	2,000,000	3ML+0.81/(3.25)	0	0	(21,826)0		(47,827)	0	0	0	0	25,266		103/103
Interest Rate Swap - Rec floating [Pay	DUKE ENERGY PROGRESS INC		Interest																			1
fixed]	144141DC9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/25/2014 .	05/15/2022 _	0	2,000,000	3ML+0.28/(2.80)	0	0	(22,621)0		(52,399)	0	0	0	0	26,229		101/101
Interest Rate Swap -																						1
Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/25/2014 .	02/25/2023 .	0	3 000 000	3ML+1.10/(3.75)	0	0	(35,859	,		(88,868)		,	١ .	0	41,523		105/105
Interest Rate Swap -	017400002	D 1		one droup me onezoder nominatelyor oo .	04/ 23/ 2014 .	02/ 23/ 2020 .			DIIIL 11.107 (0.73)			(00,000	1		(00,000)							103/ 103
Rec floating [Pay	CARLISLE COS INC		Interest								_					_		_				1
fixed] Interest Rate Swap -	142339AF7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/25/2014 .	11/15/2022 .	0	3,500,000	3ML+1.14/(3.75)	0	0	(41, 130)0		(99,580)	0	0	0	0	47 , 552		105/105
Rec floating [Pay	COLA-COLA ENTERPRISES		Interest																			1
fixed]	459284AB1	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/28/2014 .	09/15/2020 .	0	2,000,000	3ML+1.27/(3.50)	0	0	(19,668)0		(39,695)	0	0	0	0	22,840		105/104
Interest Rate Swap - Rec floating [Pay	NORTHERN TRUST CORP		Interest																			1
fixed]	665859AL8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/28/2014 .	11/04/2020 .	0	1,500,000	3ML+1.18/(3.45)	0	0	(15,009)0		(30,734)	0	0	0	0	17,353		104/104
Interest Rate Swap - Rec floating [Pay	NORTHERN TRUST CORP		Interest																			1
fixed]	665859AL8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/28/2014	11/04/2020 .	0	1.500.000	3ML+1.18/(3.45)	0	0	(15,009)0		(30,734)	0	L0	0	0	17 , 353		104/104
Interest Rate Swap -								, ,				, , ,								,		1
Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_04/28/2014	_11/02/2020 _	0	2 000 000	3ML+1.25/(3.50)	0	0	(19,884) 0		(39,827)		,	_	0	23, 126		104/104
Interest Rate Swap -		٠ ا	. 11a L C	one of out The one zooe rom/woldor-39 .	0+/20/2014	_ 11/ 02/ 2020 _		∠,∪∪∪,∪∪∪	um∟ °1.2J/ (J.JU)			(13,004	,		(00,021)	u	^U	^U		£0, 120		104/104
Rec floating [Pay	BECTON DICKINSON		Interest													_						1
fixed] Interest Rate Swap -	075887AW9	טן 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/28/2014 .	11/12/2020 .	0	1,500,000	3ML+0.99/(3.25)	0	0	(14,998)0		(30,727)	0	0	0	0	17,389		103/103
Rec floating [Pay	KIMBERLY-CLARK CORP		Interest																			1
fixed]	494368BE2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/29/2014 .	08/01/2020 .	0	1,950,000	3ML+1.42/(3.63)	0	0	(18,916)0		(37,080)	0	0	0	0	22,004		105/105
Interest Rate Swap - Rec floating [Pay	RAYTHEON COMPANY		Interest																			1
fixed]	755111BT7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/29/2014	10/15/2020 .	0	1,000,000	3ML+0.89/(3.13)	0	0	(9,839)0		(19,645)	0	0	0	0	11,509		103/103
Interest Rate Swap -	OLOMA ALPRIANI OCCO		l																			1
Rec floating [Pay fixed]	SIGMA-ALDRICH CORP 826552AA9	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_04/29/2014	11/01/2020 _	0	1.000.000	3ML+1.12/(3.38)	0	0	(9,944) 0		(19,944)	0	n	n	0	11,560		104/104
Interest Rate Swap -	E.I. DU PONT DE	- '		Single Si				, 555, 666					,		(10,044)							
Rec floating [Pay	NEMOURS OCCEPACED	D 4	Interest	OUE Comment of the Children of	04/00/0044	04/45/0004	_	1 500 000	OM . 4 OO //O OO	_	_	/45 007	,		(04,000)	_	_	_		47 070		105/105
fixed] Interest Rate Swap -	263534CB3	ו ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/29/2014 .	01/15/2021 .	0	1,500,000	3ML+1.33/(3.63)	0	0	(15,227) ⁰		(31,228)	0	0	0	0	17,670		105/105
Rec floating [Pay	UNITED PARCEL SERVICE		Interest																			1
fixed]	911312AM8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/29/2014 .	01/15/2021 .	0	1,000,000	3ML+0.83/(3.13)	0	0	(10,140)0		(21,020)	0	0	0	0	11,780		103/103
Interest Rate Swap - Rec floating [Pay	CANADIAN NATL RAILWAY		Interest																			1
fixed]	136375BV3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_04/30/2014	12/15/2021	0	1,000,000	3ML+0.42/(2.85)	0	0	(10,833)0		(22,999)	0	0	0	0	12,714		102/102
Interest Rate Swap -	VIRGINIA ELEC & POWER		Interest																			1
Rec floating [Pay fixed]	927804FK5	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_04/30/2014	01/15/2022 _	0	1,000,000	3ML+0.50/(2.95)	0	0	(10,924)0		(23,286)	0	0	0	0	12,797		102/102
,																						

SCHEDULE DB - PART A - SECTION 1

Chawing all Ontions	Cono Floor	College Cwee	a and Earwarda Onan	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbl	s. Guilais. Swab	S and Forwards Open	as of Current Statement Date

					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	ds Open a	s of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -	LIO DANIOODD																					
Rec floating [Pay fixed]	US BANCORP 91159HHC7	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_04/30/2014	_03/15/2022	0	2 000 000	3ML+0.52/(3.00)	0	0	(22, 140	,		(48,756)	0	0	١ ,	٥	25,908		102/102
Interest Rate Swap -	911390007	U 1	nate	. One droup The SNZ20JLFROMINIOLQUES9	04/ 30/ 20 14	03/ 13/2022 .	0	2,000,000	MIL+0.32/(3.00)		0	(22, 140	/	'	(40,730)	·				20,900		102/ 102
Rec floating [Pay	CONSUMERS ENERGY CO		Interest																			
fixed]	210518CT1	D 1	Rate	_ CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_04/30/2014	05/15/2022 _	0	1,000,000	3ML+0.35/(2.85)	0	0	(11,208)0	lL	(24,815)	0	0	0	0	13, 114		101/101
Interest Rate Swap -				· ·																		
Rec floating [Pay	COMCAST CORP		Interest																			
fixed]	20030NBD2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/30/2014	07/15/2022 _	0	1,000,000	3ML+0.61/(3.13)	0	0	(11,291)0		(25, 143)	0	0	0	0	13,273		103/103
Interest Rate Swap -	DACIFIC CAC & FLECTRIC	,	1-4																			
Rec floating [Pay fixed]	PACIFIC GAS & ELECTRIC 694308GW1	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014	09/15/2021 .	0	1 000 000	3ML+0.88/(3.25)	0	0	(10,520		,	(20,571)		0	١ ,	١	12,466		104/104
Interest Rate Swap -	094300011	U I	na le	One droup The SNZ20JLFROMINIOLQUES9 .	03/02/2014 .	09/ 13/ 202 1 .			DML+0.00/(3.23)		0	(10,320	1	'	(20,3/1)					12,400		104/ 104
Rec floating [Pay	RIO TINTO FIN USA LTD		Interest																			
fixed]	767201AQ9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_05/02/2014	_09/20/2021	0	1,000,000	3ML+1.37/(3.75)	0	0	(10,551)0		(20,585)	0	0	0	0	12,480		106/105
Interest Rate Swap -	JOHN DEERE CAPITAL																					
Rec floating [Pay	CORP		Interest																			
fixed]	24422ERH4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014	10/15/2021 .	0	1,000,000	3ML+0.77/(3.15)	0	0	(10,592)0		(21,050)	0	0	0	0	12,549		103/103
Interest Rate Swap -	ONIOVED (I N) OO																					
Rec floating [Pay fixed]	SMUCKER (J.M.) CO 832696AB4	n 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014	10/15/2021 .	0	1 000 000	3ML+1.11/(3.50)	0	0	(10,607		,	(20,990)			۱ ,	١	12,549		105/104
Interest Rate Swap -	032090AD4	U 1	nate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/02/2014 .	10/13/2021 .		1,000,000	DML+1.11/(3.30)		0	(10,007	/	'	(20,990)					12,349		103/ 104
Rec floating [Pay	STATOIL ASA		Interest																			
fixed]	85771PAG7	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/02/2014	01/17/2023 .	0	2.000.000	3ML-0.08/(2.45)	0	0	(22,630)0)	(45,456)	0	0	0	0	27,488		100/100
Interest Rate Swap -								, ,				, , , ,										
Rec floating [Pay	AMERICAN HONDA FINANCE	i l	Interest																			
fixed]	02666QG72	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/06/2014	09/21/2020 _	0	1, 100, 000	3ML+1.71/(3.88)	0	0	(10,431)0		(17,417)	0	0	0	0	12,582		106/106
Interest Rate Swap -	AMERI SOURCEBERGEN CORP		1-4																			
Rec floating [Pay fixed]	03073EAJ4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/06/2014	11/15/2021 .	0	1 000 000	3ML+1.12/(3.50)	0	0	(10,612	,		(20,023)	0	0	١ ،	٥	12,633		105/104
Interest Rate Swap -	03073LN04	D 1	nate	. CIIL GLOUP THE SNZZOJE ROMINICEGO 39		11/ 13/ 2021 .		1,000,000	JML+1.12/(3.30)			(10,012	/	'	(20,020							103/ 104
Rec floating [Pay	COSTCO WHOLESALE CORP		Interest																			
fixed]	22160KAF2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/06/2014	12/15/2019 .	0	2,000,000	3ML-0.25/(1.70)	0	0	(16,877)0		(26,312)	0	0	0	0	21, 126		100/99
Interest Rate Swap -																						
Rec floating [Pay	MORGAN STANLEY		Interest																			
fixed]	61746BDJ2	ו ען	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/06/2014	02/25/2023 _	0	1,000,000	3ML+1.16/(3.75)	ļ0	0	(11,626	} ⁰		(24,861)	} ⁰	} ⁰	} ⁰	0	13,841		106/105
Interest Rate Swap - Rec floating [Pay	WILLIAMS PARTNERS LP		Interest																			
fixed]	96950FAJ3	D 1	Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	.05/06/2014	.08/15/2022	n	1 000 000	3ML+0.85/(3.35)	n	n	(11,207)	, [(22,818)	n	n	n	n	13,352		104/104
Interest Rate Swap -	DUKE ENERGY INDIANA	'		Since Strong The Grazzone Nominance (Graz-				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(11,207	1		\22,010	1						.04/ 104
Rec floating [Pay	INC		Interest							1			1			1	1					
fixed]	263901AC4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/07/2014	07/15/2020 .	0	1,000,000	3ML+1.67/(3.75)	0	0	(9,067)0		(13,450)	0	0	0	0	11,232		106/105
Interest Rate Swap -			l																			
Rec floating [Pay	COCA-COLA ENTERPRISES		Interest	ONE O	05 (07 (00)	00 /45 /0005	_	4 000 0	0111 -4 00 ((0 55)		_ [/0.0==	J .		(40.055		_	_	_			405 (405
fixed] Interest Rate Swap -	459284AB1	ו ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/07/2014	09/15/2020 _	0	1,000,000	3ML+1.38/(3.50)	ļ0	0	(9,256	ነ0	'	(13,953)	} ⁰	} ⁰	} ⁰	}0	11,420		105/105
Rec floating [Pay	NORTHERN TRUST CORP		Interest																			
fixed]	665859AL8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.05/07/2014	11/04/2020	n	1.000.000	3ML+1.30/(3.45)	0	0	(9.438) 0		(14,554)	n	n	n	0	11,569		104/105
Interest Rate Swap -		- '			220, 31, 2314			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					1						[
Rec floating [Pay	RIO TINTO FIN USA LTD		Interest																			
fixed]	767201AK2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/07/2014	11/02/2020 _	0	1,000,000	3ML+1.35/(3.50)	0	0	(9,429)0		(14,561)	0	0	0	0	11,563		105/105
Interest Rate Swap -			l]		1]]					
Rec floating [Pay	COOPER US INC		Interest	ONE O	05 (07 (00)	40 /45 /0005	_	4 000 0	0.00 .4 70 (40 05)		_ [/0.0==	J .		(40.000		_	_	_			407 (400
fixed]	216871AE3	ו ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/07/2014	12/15/2020 .	0	1,000,000	3ML+1.73/(3.88)	ļ0	0	(9,366	ነ	'	(12,862)	}0	} ⁰	} ⁰	}0	11,689		107/106
Interest Rate Swap - Rec floating [Pay	RIO TINTO FIN USA LTD		Interest																			
fixed]	767201AK2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/08/2014	_11/20/2020	0	1,000.000	3ML+1.37/(3.50)	0	0	(9,324)		(12,981)	0	0	n	0	11,616		106/106
Interest Rate Swap -			1	Since of the second sec				[, , , ,	[,,,	[[[[
Rec floating [Pay	COOPER US INC		Interest																			
fixed]	216871AE3	D 1	Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	05/08/2014	12/15/2020	0	1.000.000	3ML+1.72/(3.88)	0	0	(9.422)L0)	(13,452)	0	L0	L	L0	11.689	1	107/106

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

	*						σ, σαρο,	,					nt Stateme	onic Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -																				•		
Rec floating [Pay	CANADIAN IMPERIAL BANK		Interest																			
fixed]	136069FA4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/08/2014	01/23/2018 _	0	2,000,000	3ML+0.28/(1.55)	0	0	(10,054))0)	(8,478)	0	0	0	0	16,031		100/101
Interest Rate Swap -	WEGTDAG DANKING GODD																					
Rec floating [Pay fixed]	WESTPAC BANKING CORP 961214CC5	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	.05/08/2014	07/30/2018	0	4 000 000	3ML+0.79/(2.25)	0	0	(24,001)	,	,	(22,732)	,	0	0	۰	35, 128	,	101/102
Interest Rate Swap -	30 12 14000	U 1	. nate	. CILL GLOUP THE SNZZOJEJ KOMINICEGO 39	03/00/2014 .	0773072016 _		4,000,000	JIIL+U.13/(2.23)			(24,001)	/	,	(22,132)					اللا , 120	,	10 17 102
Rec floating [Pay	ABN AMRO BANK NV		Interest																			
fixed]	00084DAG5	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/08/2014	10/30/2018 .	0	3.800.000	3ML+0.95/(2.50)	0	0	(24,399))		(23,789)	0	0	0	0	34,708	3	102/102
Interest Rate Swap -																						
Rec floating [Pay	MORGAN STANLEY		Interest																			
fixed]	61746BDM5	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/08/2014 .	01/24/2019 .	0	2,000,000	3ML+0.87/(2.50)	0	0	(13,628)) <u></u> C)	(14, 140)	0	0	0	0	18,901	l	102/102
Interest Rate Swap -	GOLDMAN SACHS GROUP																					
Rec floating [Pay fixed]	INC 38145XAA1	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_05/08/2014	01/31/2019	0	2 000 000	3ML+0.99/(2.63)	0	0	(13,689)	, ,	,	(13,925)	0	0	0	0	18,952	,	102/103
Interest Rate Swap -	00 ITOANA I			. Tome Group Tite SNZZOJEL KOMINIOEQUES9	00/00/2014	01/31/2019 .		∠,000,000	(4.03) (5.03) L:U.JJ/			(10,009)	1	′	(10,920)	l0		0		10,932		102/ 100
Rec floating [Pay	AVALONBAY COMMUNITIES		Interest																			
fixed]	05348EAP4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014 .	01/15/2021 .	0	1,500,000	3ML+1.75/(3.95)	0	0	(14,459)))	(22,615)	0	0	0	0	17,670)	107/106
Interest Rate Swap -																						
Rec floating [Pay	WILLIAMS PARTNERS LP		Interest																			
fixed]	96950FAH7	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014 .	11/15/2021 .	0	1,000,000	3ML+1.64/(4.00)	0	0	(10,473))		(17,938)	0	0	0	0	12,633	3	107/106
Interest Rate Swap - Rec floating [Pay	BOSTON PROPERTIES LP		Interest																			
fixed]	10112RAU8	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014	.02/01/2023	0	1 000 000	3ML+1.30/(3.85)	0	0	(11,414)	,	,	(22,406)		0	0	٥	13,782)	106/106
Interest Rate Swap -	10 1 12 nA00	U 1	. nate	OIL GLOUP THE SNZZOJEI KOMINICEGO 39 .	03/03/2014	02/01/2023 .		,000,000	JIIIL+1.307 (3.03)			(11,414)	/	,	(22,400)							100/100
Rec floating [Pay	NATL RETAIL PROPERTIES		Interest																			
fixed]	637417AE6	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014 .	10/15/2022 .	0	1,000,000	3ML+1.29/(3.80)	0	0	(11,202))0)	(21,501)	0	0	0	0	13,508	3	106/106
Interest Rate Swap -																						
Rec floating [Pay	GATX CORP		Interest	OUT O I OUTOO II EVOLUNIOI COTOO	05 (00 (0044	00 (00 (0000						(00.050)			(10.015)					07.045		407/400
fixed]	361448AQ6	ו ט	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014 .	03/30/2023 .	0	2,000,000	3ML+1.33/(3.90)	0	0	(22,950)))	(46,215)	0	0	0	0	27,845		107/106
Interest Rate Swap - Rec floating [Pay	EASTMAN CHEMICAL CO		Interest																			
fixed]	277432AM2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014	06/01/2017	0	2 800 000	3ML+1.38/(2.40)	0	0	(10.571)) (,	(7,297)	0	0	0	0	19,416	3	102/103
Interest Rate Swap -	2771021112			one aroup the control of the control of the					DIII.2 1.007 (2.10)				,									102/ 100 11111111
Rec floating [Pay	ROPER INDUSTRIES INC		Interest																			
fixed]	776696AD8	D 1	_ Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014	11/15/2017 _	0	3,000,000	3ML+0.65/(1.85)	0	0	(14, 100)) 0)	(11, 102)	0	0	0	0	23, 145	5	100/101
Interest Rate Swap -	ON ILLUMPEROFE MODEL :-		l																			
Rec floating [Pay	SCHLUMBERGER NORGE AS 80685PAD0	D 1	Interest	CME Cray Inc. CAIZOO II EVOLUBIO COEGO	05/09/2014	08/01/2017 _	ا ا	4 000 000	ONI -0 10 //1 05 \	_		/40 470		,	(11,768)	_		^	_	00 047	,	99/100
fixed] Interest Rate Swap -	OUUOOTADU	۱	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/09/2014 .	00/01/201/ .		4,000,000	3ML+0.18/(1.25)	l0		(16, 179)	ή·	,	(11,768)	l0		0		28,917		99/ 100
Rec floating [Pay	AVALONBAY COMMUNITIES		Interest																			
fixed]	05348EAP4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/13/2014 .	01/15/2021 .	0	1,500,000	3ML+1.75/(3.95)	0	0	(14,459)) c]	(22,615)	0	0	0	0	17,670)	107/106
Interest Rate Swap -																				*		
Rec floating [Pay	KELLOGG CO	L	Interest																			1
fixed]	487836BD9	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/13/2014	12/15/2020 .		1,000,000	3ML+1.82/(4.00)	ļ0	0	(9,544)))	(14,676)	0	0	0	0	11,689	9	107/106
Interest Rate Swap -	DETROIT EDISON COMPANY		Interest																			
Rec floating [Pay fixed]	250847EG1	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_05/13/2014	06/01/2021 _	n	1 000 000	3ML+1.62/(3.90)	n	0	(10,069)) .	,	(16,759)	n	n	n	0	12,172	,	106/106
Interest Rate Swap -	200077207	['	1.44.0	Since Strong The Orezooci Nominiocolo 39	00/ 10/2014 .			,,000,000	······································	l		(10,009)	1		(10,133)							
Rec floating [Pay	GATX CORP		Interest																			
fixed]	361448AQ6	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/13/2014 .	03/30/2023 .	0	2,000,000	3ML+1.33/(3.90)	0	0	(23,011))		(47, 101)	0	0	0	0	27 , 845	5	107/106
Interest Rate Swap -			1.																			
Rec floating [Pay	ECOLAB INC		Interest	015 0	05 (45 :== : :	40 (00 (00)				1					,	_		_				100/10/
fixed]	278865AP5	ו טן 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/13/2014 .	12/08/2017 .		1,750,000	3ML+0.24/(1.45)	0	0	(8,331)) C)	(6,474)	0	0	0	0	13,679	9	102/101
Interest Rate Swap - Rec floating [Pay	SHELL INTERNATIONAL FIN		Interest																			
fixed]	822582AR3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_05/14/2014	08/21/2017	n	2 000 000	3ML+0.09/(1.13)	n	n	(7,761)) ((3,760)	n	n	n	n	14,647	,	99/100
Interest Rate Swap -	02200E1110	[ONE GLOOP THO.	00/ 14/ 2014			,000,000	J. 0.00/ (1.10)	1		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Ί	·	(0,700)		[ļ			
Rec floating [Pay	GENERAL ELEC CAP CORP		Interest																			
fixed]	36962G6K5	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2014 .	11/20/2017 .	0	2,000,000	3ML+0.45/(1.60)	0	0	(8,898))0		(4,991)	0	0	0	0	15,474		100/101

SCHEDULE DB - PART A - SECTION 1

Chawing all Ontions	Cono Floor	College Cwee	a and Earwarda Onan	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbl	s. Guilais. Swab	S and Forwards Open	as of Current Statement Date

				:	Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwaı	ds Open a	is of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,		T (-)			D - 1 (Price,	Year(s)	Year Initial		De ele/			I I and a Para at	Total	Current	Adjustment		Quality	Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	Initial Cost of Premium	Cost of	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	Number of	Notional	Received	(Received)	Premium (Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -	AIR PRODUCTS &	100000000000000000000000000000000000000	(4)		- 511.5				(1 5.1.5)				10.00			(======================================	,					(- /
Rec floating [Pay	CHEMICALS		Interest																			1
fixed]	009158AS5	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/14/2014	10/15/2017 .	0	1, 155, 000	3ML+0.10/(1.20)	0	0	(4,834)0		(2,527)	0	0	0	0	8,750		100/100
Interest Rate Swap - Rec floating [Pay	RIO TINTO FIN USA PLC		Interest																			l
fixed]	76720AAE6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/14/2014	08/21/2017	0	2.250.000	3ML+0.59/(1.63)	0	0	(8,688)		(3,783)	0	0	0	0	16,477		100/101
Interest Rate Swap -													/									1
Rec floating [Pay	EASTMAN CHEMICAL CO		Interest																			1
fixed]	277432AM2ABB TREASURY CENTER	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2014	06/01/2017 .	0	1,750,000	3ML+1.43/(2.40)	0	0	(6, 167)0		(2,863)	0	0	0	0	12, 135		102/103
Interest Rate Swap - Rec floating [Pay	USA		Interest																			ı
fixed]	00038AAB9	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/15/2014	06/15/2021 .	0	1,925,000	3ML+1.85/(4.00)	0	0	(18, 106)0		(17,296)	0	0	0	0	23,506		108/107
Interest Rate Swap -	MASSMUTUAL GLOBAL							•														i
Rec floating [Pay	FUNDIN	L 1	Interest	ONE Communication of the Commu	05/45/0044	04/05/0047	_	0.050.000	ONI - 4 40 / (0 00)	_		/44 745	1 _		(4.044)	_	_	_	_	05 500		100/100
fixed] Interest Rate Swap -	57629WBQ2	ו ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/15/2014	04/05/2017 _	0	3,850,000	3ML+1.12/(2.00)	0	0	(11,745	∱ս		<u>(</u> 4,341)	l0	} ⁰	0	0	25,590		102/102
Rec floating [Pay	SUNTRUST BANK		Interest																			l
fixed]	86787EAP2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/15/2014	02/15/2017 .	0	4,000,000	3ML+0.54/(1.35)	0	0	(11,012)0		(3,374)	0	0	0	0	25,557		99/101
Interest Rate Swap -																						ı
Rec floating [Pay	ALTERA CORP 021441AD2	D 1	Interest	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/15/2014	05/15/2017 .	0	2 500 000	ONI -O 00//1 7E)		0	(11,533	,		(4,292)					23,974		100/102
fixed] Interest Rate Swap -	U2 144 IAU2	U I	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/ 13/2014	05/15/2017 .	0	3,500,000	3ML+0.83/(1.75)	0	0	(11,533)u		(4,292)	0		0		23,9/4		100/102
Rec floating [Pay	VOLKSWAGEN INTL FIN N	/	Interest																			l
fixed]	928670AP3	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/15/2014	11/20/2017 .	0	2,000,000	3ML+0.47/(1.60)	0	0	(8,697)0		(4,028)	0	0	0	0	15,474		100/101
Interest Rate Swap -	COLOUTE DALMOLINE CO																					1
Rec floating [Pay fixed]	COLGATE-PALMOLIVE CO 19416QDU1	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.05/16/2014	05/01/2017	0	1 000 000	3ML+1.70/(2.63)	0	0	(3,278) 0		(1,237)	0	١	0	٥	6,779		102/103
Interest Rate Swap -	104104001			one droup inc orezood nominocado do .	100/10/2014			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	JIIL-1.707 (2.00)				1		1,201/					,,,,,,,		102, 100
Rec floating [Pay	INTEL CORP		Interest																			l
fixed]	458140AL4	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2014	12/15/2017 .	0	4,000,000	3ML+0.19/(1.35)	0	0	(17,956)0		(9,456)	0	0	0	0	31,388		102/100
Interest Rate Swap - Rec floating [Pay	ABB TREASURY CENTER USA		Interest																			l
fixed]	00038AAB9	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2014	06/15/2021	0	1.420.000	3ML+1.80/(4.00)	0	0	(13,695) 0		(16,680)	0	0	0	0	17,340		108/107
Interest Rate Swap -	CAPITAL ONE BANK USA							,,					<u></u>							, •		1
Rec floating [Pay	NA		Interest				_			_	_						_	_				l
fixed] Interest Rate Swap -	140420NG1	ו ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2014	02/13/2017 _	0	1,000,000	3ML+0.38/(1.20)	}0	0	(2,796	ነ ⁰		(1,072)	} ⁰	} ⁰	L0	0	6,378		98/101
Rec floating [Pay	EXPERIAN FINANCE PLC		Interest										1									i
fixed]	30217AAA1	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2014	06/15/2017 .	0	1,000,000	3ML+1.40/(2.38)	0	0	(3,530)0		(1,509)	0	0	0	0			105/102
Interest Rate Swap -													1									i
Rec floating [Pay	USAA CAPITAL CORP	n 1	Interest	CHE Crown Inc. 01700 # EVOLUBIO COEGO	0E /10 /0014	10/10/0010		4 000 000	ONI -1 E0//0 OF \	_		(0.050	1		(4 745)	_	_	_	_	04 440		104/100
fixed] Interest Rate Swap -	90327QCW7	ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/19/2014	12/13/2016 .	0	4,000,000	3ML+1.52/(2.25)	0	0	(9,256	1ս		(1,715)	l0	} ⁰	0	0	24 , 146		104/102
Rec floating [Pay	TOTAL CAPITAL INTL SA		Interest										1									i
fixed]	89153VAC3	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/19/2014	06/28/2017 .	0	2,000,000	3ML+0.59/(1.55)	0	0	(6,911)0		(2,530)	0	0	0	0	14, 132		102/101
Interest Rate Swap -	ONO OTBERTASK COSS												1									i
Rec floating [Pay fixed]	CVS CAREMARK CORP 126650CA6	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/19/2014	12/05/2016	0	3 300 000	3ML+0.47/(1.20)	_		(7,744	1 .		(2,557)	_	_	^		19,770		103/101
Interest Rate Swap -	1200000A0	٠		. Tomic Group Tite SIVEZUGETROWNINGEQUES9 .	00/ 18/ 2014	12/00/2010 _		, 3000, 000	(1.2U) ۱.۲∪.۳۲.۳۲.۳۲		0		1ս			l	l	0		19,770		100/ 101
Rec floating [Pay	CBS CORP		Interest																			l
fixed]	124857AH6	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/19/2014	07/01/2017 .	0	2,000,000	3ML+0.98/(1.95)	0	0	(6,985)0		(2,266)	0	0	0	0	14, 162		102/102
Interest Rate Swap -	MOVADTIC CARLTAL CORD		Interest																			l
Rec floating [Pay fixed]	NOVARTIS CAPITAL CORP 66989HADO	n 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/20/2014	04/24/2020 .	n	1 000 000	3ML+2.46/(4.40)	0	0	(8,320)		(7,780)	0	0	n	٥	10,979		108/108
Interest Rate Swap -	000001 INDU	١		Joine Group Tite Sinzzouel Rominiucegor 39 .	03/20/2014	04/ 24/ 2020 .		1,000,000	JIIIL · 2.40/ (4.40)				í		(1,100)	0		0				100/100
Rec floating [Pay	HSBC BANK PLC		Interest																			ı
fixed]	44328MAC8	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/20/2014	08/12/2020 _	0	1,000,000	3ML+2.12/(4.13)	0	0	(8,667)0		(8,378)	0	0	0	0	11,317		107/107
Interest Rate Swap -	JPMORGAN CHASE & CO		Interest																			l
Rec floating [Pay fixed]	46625HHS2	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/20/2014	07/22/2020 _	n	1,500 000	3ML+2.40/(4.40)	n	n	(12,929)		(12,776)	n	n	n	n	16,880		109/108
					EUIT .																	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

					<u> </u>	-	s, eape,	,	. o, o apo .	aa 0a	ao opon a	s of Curre	nt Otatoni	CITE Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or ´	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.Č.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -			, ,						` '											•		1
Rec floating [Pay	CORNING INC		Interest																			
fixed]	219350AU9	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/20/2014	_08/15/2020	0	1,000,000	3ML+2.23/(4.25)	0	0	(8,756)(0	(8,713)	0	0	0	0	11,326		108/107
Interest Rate Swap -	COVIDIEN INTL FINANCE																					
Rec floating [Pay	SA		Interest	OUT O I OUTOO II FIZOURING COTOO	05 (00 (0044	00 (45 (0000						(05.447	,		(04.400)					00 101		100/107
fixed] Interest Rate Swap -	22303QAL4	υ ι	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/20/2014 .	06/15/2020 .	0	3,000,000	3ML+2.23/(4.20)	0	0	(25,447	·	0	(24, 196)	0	0	0	0	33,421		108/107
Rec floating [Pay	LOCKHEED MARTIN CORP		Interest																			
fixed]	539830AT6	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/20/2014 .	11/15/2019 .	0	2 000 000	3ML+2.42/(4.25)	0	0	(15,602	,	0	(13,727)	١	0	0	0	20,930		107/107
Interest Rate Swap -	POTASH CORP-		. Huto	one droup tho: orezode nominatordor oo .					DIIIL · Z . 42/ (4.20)			(10,002	/		(10,727)							1077 107
Rec floating [Pay	SASKATCHEWAN		Interest																			
fixed]	73755LAJ6	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/20/2014 .	12/01/2017 .	0	1,500,000	3ML+2.10/(3.25)	0	0	(6,608)(0	(2,411)	0	0	0	0	11,678		107/104
Interest Rate Swap -	POTASH CORP-																					
Rec floating [Pay	SASKATCHEWAN	L .	Interest										J	_								
fixed]	73755LAJ6	1 ט	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/20/2014	12/01/2017 .	0	1,000,000	3ML+2.10/(3.25)	ļ0	0	(4,405) 	0	(1,607)	0	0	0	0	7,786		107/104
Interest Rate Swap -	ACDIUM INC		1-44																			
Rec floating [Pay fixed]	AGRIUM INC 008916AK4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014	10/01/2022	0	2 000 000	3ML+0.72/(3.15)	0		(32,399	,	0	(50,934)	,	0	0	۰	40,417		103/103
Interest Rate Swap -	O'REILLY AUTOMOTIVE	U I	. nate	. Cille di oup Tric Sivezouerkominioeque 39 .	03/21/2014	10/01/2022 .	0	3,000,000	SML+U.12/(3.13)	0	0	(32,399	/	· · · · · · · · · · · · · · · · · · ·	(30,934)	0	0	0				103/ 103
Rec floating [Pay	INC		Interest																			
fixed]	67103HAC1	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014 .	09/01/2022 .	0	1.470.000	3ML+1.38/(3.80)	0	0	(15,840) (0	(23,861)	0	0	0	0	19,692		106/106
Interest Rate Swap -								,,					<u></u>							,		
Rec floating [Pay	SMITHS GROUP PLC		Interest																			
fixed]	83238PAD6	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014	10/12/2022 .	0	3,000,000	3ML+1.19/(3.63)	0	0	(32,487)(0	(50,203)	0	0	0	0	40,501		106/105
Interest Rate Swap -																						
Rec floating [Pay	SMITHS GROUP PLC		Interest	OUT O I OUTOO I FIGURAJO COTOO	05 (04 (0044	10 (10 (0000		4 500 000				(40.040	,		(05.404)					00.054		100/105
fixed] Interest Rate Swap -	83238PAD6 DIGITAL REALTY TRUST	ו ע	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014 .	10/12/2022 .	0	1,500,000	3ML+1.19/(3.63)	0	0	(16,243	·	0	(25, 101)	0	0	0	0	20,251		106/105
Rec floating [Pay	ID		Interest																			
fixed]	25389JAK2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014	10/01/2022 .	0	2 235 000	3ML+1.19/(3.63)	0	0	(24, 164	,	0	(37,401)	١	0	0	0	30,111		106/105
Interest Rate Swap -	LOOGOO IIIL			one droup ino dreeder tomatoegor oo .		10,01,2022			DIIIE - 1 . 107 (0.00)			(24, 104	/		(07,401)							100/ 100
Rec floating [Pay	WHIRLPOOL CORP		Interest																			
fixed]	96332HCF4	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014 .	03/01/2023 .	0	2,900,000	3ML+1.20/(3.70)	0	0	(32,423)(0	(54, 190)	0	0	0	0	40, 168		106/106
Interest Rate Swap -																						
Rec floating [Pay	VIACOM INC		Interest																			
fixed]	92553PAR3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/21/2014	03/15/2023 .	0	2,900,000	3ML+0.75/(3.25)	0	0	(32,403)	0	(55, 140)	0	0	0	0	40,268		104/103
Interest Rate Swap -	LIVATT LIOTEL O CODD																					
Rec floating [Pay fixed]	HYATT HOTELS CORP 448579AE2	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014	07/15/2023	0	2 000 000	3ML+0.83/(3.38)	0		(33, 104	,	0	(58,548)	,	0	0	۰	41, 131		104/104
Interest Rate Swap -	44031 SAEZ	١	nate	. Tomic Group Tite SINZZUJEFROMININGEQUE39 .	00/21/2014 .	01/ 13/2023 .		∠,⊎00,000	עוווע⊤∪.03/ (ט.38)			(33, 104	1	·	(30,348)	l0		0				104/ 104
Rec floating [Pay	TIME WARNER INC		Interest																			
fixed]	887317AQ8	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014 .	06/15/2022 .	0	1,000,000	3ML+1.02/(3.40)	0	0	(10,566)	o L	(15,651)	0	0	0	0	13, 195		105/104
Interest Rate Swap -				, , , , , , , , , , , , , , , , , , , ,					/			, ,,,,,,,			,,					,		
Rec floating [Pay	KENNAMETAL INC		Interest																			
fixed]	489170AC4	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014 .	02/15/2022 .	0	3,000,000	3ML+1.54/(3.88)	0	0	(31,051)(0	(43,511)	0	0	0	0	38,640		107/106
Interest Rate Swap -	MEDIANI HOUSE ENVIRON																					
Rec floating [Pay	AMERICAN HONDA FINANCE	D 1	Interest	CME Oroug Inc. O1700 # EVOLUBIO COECO	DE /00 /0044	00/01/0000	ا ا	9 500 000	ONI 14 00//0 00\	_	_	(04 077	J.		(00.005)	_		•	_	40.000		107/106
fixed] Interest Rate Swap -	02666QG72	۱	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014 .	09/21/2020 _		3,500,000	3ML+1.83/(3.88)	l0	0	(31,077	ት·		(33,825)	} ⁰	l0	0		40,032		107/106
Rec floating [Pay	HEINEKEN NV		Interest										1									
fixed]	423012AA1	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014	04/01/2022	n	1,850,000	3ML+1.05/(3.40)	n	n	(19,222) (0	(28, 179)	n	n	n	n	24,048		105/104
Interest Rate Swap -				J. J. J. J. J. J. J. J. J. J. J. J. J. J				, 500, 500				(10,222	1	-	(20, 170)	[,
Rec floating [Pay	SMUCKER (J.M.) CO		Interest										1									
fixed]		D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014 .	10/15/2021 .	0	3,500,000	3ML+1.24/(3.50)	0	0	(34,838)(0	(45,638)	0	0	0	0	43,920		105/105
Interest Rate Swap -	ENTERPRISE PRODUCTS												1									
Rec floating [Pay	OPER	L .	Interest							1	_					_		_				
fixed]	29379VAU7	1 ט	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/22/2014	02/15/2022 .	0 	3,500,000	3ML+1.71/(4.05)	ļ0	0	(36,253	·	0	(50,631)	0	0	0	0	45,079		107/107
Interest Rate Swap -	AETNIA INC		Interes*																			
Rec floating [Pay fixed]	AETNA INC 00817YAH1	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014	09/01/2020 _	ا م	3 000 000	3ML+1.91/(3.95)		0	(26,582	1 ,	ا	(29,277)			^		34, 133		107/106
iixeu]	UUU 1/ 1801	ו ען	_ nate	. Tomic aroup THC SNZZUJEFN8MINNOLQUF39 .	1.00/22/2014	U3/U1/2U2U_			(3.55)/וינ.ו +חווע	0	0	(20,082	/	v	(29,277)	0	0		U	4, انځ		10//100

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Cans Floors Collars Swans and Forwards Open as of Current Statement Date

					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap - Rec floating [Pay	JOHN DEERE CAPITAL CORP		Interest																			
fixed]	24422ERY7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/27/2014	01/15/2020	0	2.000.000	3ML-0.13/(1.70)	0	0	(15,684	0)	(14,500)	0	0	0	0	21,326		99/100
Interest Rate Swap -													,									
Rec floating [Pay	KENNAMETAL INC		Interest																			
fixed]	489170AD2	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	05/27/2014	11/01/2019 .	0	1,250,000	3ML+0.86/(2.65)	0	0	(9,532)0		(8,269)	0	0	0	0	13,024		102/102
Interest Rate Swap -	KENNAMETAL INC		1-44																			
Rec floating [Pay fixed]	489170AD2	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/27/2014	11/01/2019 .	0	2 000 000	3ML+0.86/(2.65)	0	0	(15,252) 0)	(13,230)	0	٥	0	0	20,839		102/102
Interest Rate Swap -	403170ADZ	D 1		one droup me drezodel nominioegol do		11/01/2013 .		2,000,000	DIIIL 0.007 (2.03)			(10,202	,	, I	(10,200)					20,000		102/ 102
Rec floating [Pay	SYMANTEC CORP		Interest																			
fixed]	871503AH1	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/27/2014	09/15/2020 .	0	1,500,000	3ML+2.16/(4.20)	0	0	(13,252)0)	(13,850)	0	0	0	0	17, 130		108/107
Interest Rate Swap -	DR PEPPER SNAPPLE		1																			
Rec floating [Pay fixed]	GROUP 26138EAQ2	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_05/27/2014	_01/15/2020 _	^	3 321 000	3ML+0.17/(2.00)	^	^	(18,440			(16,528)	^	_	^	0	25, 101		100/100
Interest Rate Swap -	20 100LNV2	٠	. 110 L C	ome droup file SNZZOJEL KOMNINICEQUESS .		01/13/2020 .		2,004,000	µm∟·0.1//(2.00)	l		(10,440	,	'	(10,320)	l	⁰		0	ا ۱۷ ا		100/ 100
Rec floating [Pay	PRAXAIR INC		Interest							1												
fixed]	74005PAU8	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/27/2014	08/15/2019 .	0	1,605,000	3ML+2.74/(4.50)	0	0	(11,944)0)	(9,766)	0	0	0	0	16,306		108/108
Interest Rate Swap -																						
Rec floating [Pay	HSBC BANK PLC 44328MAC8	D 4	Interest	CHE Communication of the Children of the Child	05/27/2014	08/12/2020 .	0	2 700 000	ONI -O 40//4 40\	0		(32,023			(00 F00)				0	41,874		107/107
fixed] Interest Rate Swap -	DR PEPPER SNAPPLE	U I	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	. 1.05/2//2014 .	08/ 12/2020 .		3,700,000	3ML+2.12/(4.13)	0	0	(32,023)0	,	(30,532)	0		0	0	41,874		1077 107
Rec floating [Pay	GROUP		Interest																			
fixed]	26138EAN9	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/28/2014	01/15/2019 .	0	2,000,000	3ML+1.11/(2.60)	0	0	(12,215)0)	(4,500)	0	0	0	0	18,836		103/103
Interest Rate Swap -			1																			
Rec floating [Pay fixed]	DAIMLER FINANCE NA LLC 233851BA1	1,	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	.05/28/2014	08/01/2018	0	4 000 000	3ML+1.04/(2.38)	0		(21.384		,	(5.910)		,	0	0	35 , 159		102/102
Interest Rate Swap -	DR PEPPER SNAPPLE	D 1	. na i 6	ome droup fric Swezoder Kommwoedd 59		00/01/2010 _		4,000,000	JIIL+1.04/(2.00)			(21,304	,	,					0	, 105		102/ 102
Rec floating [Pay	GROUP		Interest																			
fixed]	26138EAN9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/28/2014	01/15/2019 .	0	2, 136, 000	3ML+1.11/(2.60)	0	0	(13,045)0)	(4,806)	0	0	0	0	20, 117		103/103
Interest Rate Swap -	MAXIM INTEGRATED		1																			
Rec floating [Pay	PRODUCT 57772KAC5	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/00/0014	11/15/2018 .	0	2 000 000	3ML+1.07/(2.50)	0		(11,677		,	(3,598)		,	0	0	18,387		102/103
fixed] Interest Rate Swap -	3///ZNAG3	U I	на ге	OME Group Inc SNZZUJLFK8MINNULQUF39 .	05/28/2014	11/15/2018 .			SML+1.07/(2.50)	0	0	(11,0//)0	,	(3,398)	0		0	0	18,38/		102/ 103
Rec floating [Pay	BANK OF MONTREAL		Interest																			
fixed]	06367VHL2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_05/28/2014	01/25/2019 _	0	3,900,000	3ML+0.90/(2.38)	0	0	(23,557)0)	(6,220)	0	0	0	0	36,872		102/102
Interest Rate Swap -	ATOT 1110		l							1												
Rec floating [Pay fixed]	AT&T INC 00206RCA8	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/28/2014	11/27/2018 _	_	1 000 000	oni 10 00 (10 00)	_	_	(11,219			(3,893)	_	_	_	_	17,552		102/102
Interest Rate Swap -	TYCO ELECTRONICS GROUP	,	_ nate	UNE GLOUP INC SNZZUJERKOMNNOEQUE39	00/20/2014	11/2//2018 .	0	1,900,000	3ML+0.93/(2.38)	l0	0	(11,219	,	'	(3,893)	l0	l0	0		11 ,552		102/ 102
Rec floating [Pay	S		Interest																			
fixed]	902133AN7	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/28/2014	12/17/2018 .	0	3,000,000	3ML+0.91/(2.38)	0	0	(17,977)0)	(6,851)	0	0	0	0	27,936		103/102
Interest Rate Swap -	MET LIFE GLOB FUNDING		L.							1												1
Rec floating [Pay	500470055		Interest	OUE O I ONZOO II EVOLUNIO COECO	05 (00 (00 ;	04/40/0040	_	0.000.000	011 -0 74//0 003		_	(40.054			/F 700	_	_	_		40		100 (100
fixed] Interest Rate Swap -	59217GBF5	ו ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/28/2014	04/10/2019 .	0	2,000,000	3ML+0.74/(2.30)	}0	0	(12,951	00	/	(5,762)	} ⁰	} ⁰	L0	}0	19,444		102/102
Rec floating [Pay	TIME WARNER CABLE INC		Interest																			
fixed]	88732JAX6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_05/29/2014	02/15/2021	0	1,500,000	3ML+2.11/(4.13)	0	0	(13,102)0]	(5,735)	0	0	0	0	17,805		108/107
Interest Rate Swap -																						
Rec floating [Pay	MARRIOTT INTERNATIONAL		Interest	OUT O I DUTTOO II FIVOUTTUS	05 (00 (05 : :	00 (04 (00 : 5	_	4 000	011 4 54 //0 55:		_	/0 :	_		(6	_	_	_				101/101
fixed]	571903AJ2	ו ען 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/29/2014	03/01/2019 _	0	1,000,000	3ML+1.51/(3.00)	0	0	(6, 122)0	J	(936)	·····0	0	0	0	9,580		104/104
Interest Rate Swap - Rec floating [Pay	TECK RESOURCES LIMITED	ا	Interest																			
fixed]	878744AA9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/29/2014	03/01/2019 .	0	1,000,000	3ML+1.51/(3.00)	0	0	(6, 122	0	l	(936)	0		0	0	9,580		104/104
Interest Rate Swap -								,,							,, 500,					, , , , ,		
Rec floating [Pay	RYDER SYSTEM INC	L .	Interest								_		_					_				
fixed]	78355HJU4	ו ען 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	05/29/2014	02/26/2019 _	0	2,030,000	3ML+0.87/(2.35)	ļ0	0	(12,350)0)	(1,767)	·····0	0	L0	0	19,426		102/102
Interest Rate Swap - Rec floating [Pay	ROPER INDUSTRIES INC		Interest																			
fixedl	776696AF3	D 1	Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	.05/29/2014	10/01/2018	n	1,000.000	3ML+0.70/(2.05)	n	o	(5,400)0)	(599)	ο	n	n	0	9.024		102/102

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

					<u> </u>	an option	, oape,	ooro, oona	rs, Swaps a				nt Otatonik	one Bato								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -																						
Rec floating [Pay	ROPER INDUSTRIES INC		Interest																			
fixed]	776696AF3	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/29/2014	10/01/2018 .	0	2,000,000	3ML+0.70/(2.05)	0	0	(10,800))0)	(1,198)	0	0	0	0	18,049		102/102
Interest Rate Swap -																						
Rec floating [Pay	VIACOM INC 92553PAS1	D 1	Interest	CHE Communication of the Children of the Child	05/29/2014	09/01/2018 _	0	0 000 000	ONI .1 17//O FO)	0	0	(10,663)	,	,	(343)			0	۰	17,819	. '	104/103
fixed] Interest Rate Swap -	92003PA61	ו ע ו	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/29/2014	09/01/2018 .		2,000,000	3ML+1.17/(2.50)	0	0	(10,003)	/	,	(343)		0	0		17,819		104/ 103
Rec floating [Pay	WHIRLPOOL CORP		Interest																			
fixed]	963320AQ9	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/29/2014 .	03/01/2019 .	0	2 850 000	3ML+0.87/(2.40)	0	0	(18,140)) ()	(8,354)	0	0	0	0	27,304	. '	102/102
Interest Rate Swap -	000020/140			one aroup the title of East Home to East of the					p 0.01, (2.10)				,									102, 102
Rec floating [Pay	ORACLE CORP		Interest																			
fixed]	68389XAP0	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014 .	10/15/2022 .	0	2,000,000	3ML+0.05/(2.50)	0	0	(21,874))0)	(37,849)	0	0	0	0	27,016		100/100
	ENTERGY MISSISSIPPI																					
Rec floating [Pay	INC		Interest		00 (05 :== : :	07/04/				1					/F	_		_			'	100 (100
	29364NAR9	1 ע	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014 .	07/01/2023 .	0	2,000,000	3ML+0.49/(3.10)	}0	0	(23,412)	} ⁽	[,]	(50,729)	} ⁰	⁰	0	0	28,299		103/102
Interest Rate Swap -	COMCAST CORP		1-4																			
Rec floating [Pay fixed]	20030NBF7	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	01/15/2023	0	2 000 000	3ML+0.35/(2.85)	0	0	(22,357)	,	1	(40,569)	٥	0	0	0	27,479	. '	102/102
Interest Rate Swap -	20030NDI /	U 1	nate	OIL GLOUP THE SINZZOJEI KOMINIOEGOI 39 .	00/03/2014	01/13/2023 _		2,000,000	JIIIL+0.337 (2.03)			(22,001	/	,	(40,303)					21,413		102/ 102
Rec floating [Pay	PNC BANK NA		Interest																			
fixed]	69349LAK4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	01/30/2023 .	0	2,000,000	3ML+0.45/(2.95)	0	0	(22,369))c)L	(40, 154)	0	0	0	0	27,553		102/102
Interest Rate Swap -																						
	WELLS FARGO & COMPANY		Interest																		'	
fixed]	94974BFJ4	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014 .	02/13/2023 .	0	2,000,000	3ML+0.93/(3.45)	0	0	(22,562))C)	(41,071)	0	0	0	0	27 , 623		104/104
Interest Rate Swap -	DIO TINTO FINITO LITO																					
Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014	11/02/2020 .	0	2 000 000	3ML+1.35/(3.50)	0	0	(18,828)	,	,	(28,807)		0	0	٥	23,126		105/105
Interest Rate Swap -	70720 IANZ	U I	nate	. Cill di dup Titc 3NZZOJLI KOMINIOLIQUI 39 .	00/04/2014	11/02/2020 _		2,000,000	JIIL+1.55/(5.50)			(10,020)	/	,	(20,007)					20, 120		103/ 103
Rec floating [Pay	POTOMAC ELECTRIC POWER		Interest																			
fixed]	737679DD9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014	04/01/2022	0	2,000,000	3ML+0.62/(3.05)	0	0	(21,605))c)L	(41,685)	0	0	0	0	25,998		103/103
Interest Rate Swap -																						
Rec floating [Pay	GULF POWER CO		Interest																		'	
fixed]	402479CC1	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014 .	05/15/2022 .	0	2,000,000	3ML+0.65/(3.10)	0	0	(21,900)) <mark></mark>)	(42,424)	0	0	0	0	26,229		103/103
	VENTAS REALTY LP/CAP		1-4																		'	
	92276MAZ8	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/04/2014	08/15/2022	0	2 000 000	3ML+0.75/(3.25)	0	0	(22.394)	,	,	(45,527)	١ .	0	0	٥	26,705	. '	103/103
	DEVON ENERGY	U 1	nate	. Cill di dup Titc Sivezooli Rominiolido 39 .	00/04/2014	00/ 13/ 2022 _		2,000,000	JIIL+U.13/(3.23)			(22,034)	/	,	(45,527)					20,703		103/ 103
	CORPORATION		Interest																		'	
	25179MAP8	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014 .	05/15/2022 .	0	2,000,000	3ML+0.80/(3.25)	0	0	(21,892)))	(42,083)	0	0	0	0	26,229		103/103
Interest Rate Swap -							Ι	•		1	[Į – – – – – – – – – – – – – – – – – – –		"	
	DOW CHEMICAL CO/THE		Interest				1			1											'	
fixed]	260543CH4	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014 .	11/15/2022 .	0	2,000,000	3ML+0.49/(3.00)	0	0	(22,509)) C)	(44, 162)	0	0	0	0	27 , 173		102/102
Interest Rate Swap -	AGRIUM INC		Interes*																			
Rec floating [Pay fixed]	008916AK4	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/05/2014	10/01/2022 .		2 000 000	3ML+0.66/(3.15)	_		(22,202)	, ,	,	(42,326)	_	_	^	_	26,945	. '	103/103
Interest Rate Swap -	0003 IDAN4	۱	nalt	. Tomic Group Tite SINZZUJILFROMININGEQUE39 .	00/03/2014 .	10/ 0 1/ 2022 .		∠,∪∪∪,0∪∪	JiliL⊤U.00/(J.15)			(22,202	/	,	(42,320)	J	·			∠0,940		100/ 100
Rec floating [Pay	WILLIAMS PARTNERS LP		Interest																		'	
fixed]	96950FAJ3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014	08/15/2022 .	0	2,000,000	3ML+0.88/(3.35)	0	0	(22,087))]	(41, 178)	0	0	0	0	26,705		104/104
Interest Rate Swap -										1				1								
Rec floating [Pay	ROPER INDUSTRIES INC		Interest				1			1				1							'	
fixed]	776696AE6	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014 .	11/15/2022 .	0	2,000,000	3ML+0.61/(3.13)	0	0	(22,552)))	(44,563)	0	0	0	0	27 , 173		103/103
Interest Rate Swap -	ECCEN DODIECT TO TE		1-44				1			1				1							'	
	ESSEX PORTFOLIO LP 29717PAD9	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014	08/15/2022		2 500 000	3ML+1.15/(3.63)	_		(38,714)	, ,		(72, 132)	_		_		46,734	'	105/105
Interest Rate Swap -	291 1/PAU9	۱	. na l e	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	00/03/2014 .	08/ 13/2022 .		3,500,000	JIIIL+1.15/(3.63)	ļ	}0	(38,714)	ነ	'	(12, 132)	} ⁰		0		40,/34		100/100
Rec floating [Pay	KELLOGG CO		Interest																		'	
fixed]	487836BD9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_06/06/2014	12/15/2020	0	2,000.000	3ML+1.86/(4.00)	0	0	(18,685)))	(25,067)	0	0	0	0	23,379	1	107/107
Interest Rate Swap -					,							, , , , , , , , , , , , , , , , , , , ,	[[
Rec floating [Pay	KROGER CO/THE		Interest]														'	
	501044CQ2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/06/2014 .	04/15/2022 _	0	4,000,000	3ML+0.95/(3.40)	0	0	(43,647)))	(85,597)	0	0	0	0	52, 143		104/104

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Current Statement Date

				<u> </u>		an Optionic	, oapo, i	iooro, oona	io, omapo	una i oiwa	rds Open a										,	
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -	or riophodiod	identino	(α)	or contrar crearing rease	Buto	Expiration	Contracto	741104111	(i did)	i uiu	raid	moomo	Value	0000	Tan Value	(Beerease)	D.// 1.O.V.	71001011011	110111	Ехробито	Linary	(5)
Rec floating [Pay	DEERE & COMPANY		Interest																			1
fixed]	244199BE4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_06/06/2014	06/08/2022	0	2 000 000	3ML+0.20/(2.60)	0	0	(21,424) ()	(36,086)	0	0	0	0	26,354		101/101
Interest Rate Swap -	211100021			one droup mo orezode nomerozgo do .	2.00, 00, 2011			2,000,000	p 0.20, (2.00)				,		(00,000)					20,00		1
Rec floating [Pay	CARDINAL HEALTH INC		Interest																			1
fixed]	14149YAY4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/06/2014	_03/15/2023 _	0	2,000,000	3ML+0.68/(3.20)	0	0	(22,551)	lL.	(41,097)	0	0	0	0	27,771		103/103
Interest Rate Swap -																						1
Rec floating [Pay	MORGAN STANLEY		Interest																			1
fixed]	61746BDJ2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/06/2014	02/25/2023 .	0	3,500,000	3ML+1.22/(3.75)	0	0	(39,635)((71,630)	0	0	0	0	48,444		106/106
Interest Rate Swap -																						1
Rec floating [Pay	HUBBELL INC		Interest																			1
fixed]	443510AF9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	11/15/2022 .	0	1,000,000	3ML+1.05/(3.63)	0	0	(11,564)()	(25,915)	0	0	0	0	13,586		105/105
Interest Rate Swap -																						1
Rec floating [Pay	CBS CORP		Interest	OUT O I OUTOO II FIGURES:	00 (00 (00 : :	00 (04 (005-	_	4 000		_		/40			/a/ ··-	_	_ [_		40.5:-		1,,,,,,,
fixed]	124857AG8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	03/01/2022 _	0	1,000,000	3ML+0.94/(3.38)	0	0	(10,863)		(21,415)	0	0	0	0	12,917		104/104
Interest Rate Swap -	DISCOVERY		l																			1
Rec floating [Pay	COMMUNICATIONS	D 4	Interest	OUE O I ONIZOO II EKOMBIOLOOEGO	00 (00 (0044	05 (45 (0000		4 000 000	0.00 ((0.00)			(44.045	,		(00.040)					40 444		1404/400
fixed]	25470DAF6	υ г	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	05/15/2022 _	0	1,000,000	3ML+0.83/(3.30)	0	0	(11,045) 	'	(22,312)	0	0	0	0	13, 114		104/103
Interest Rate Swap -	VIACON INC		1-44																			1
Rec floating [Pay	VIACOM INC 92553PAM4	n 1	Interest	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	06/15/2022 _	0	1 000 000	3ML+0.64/(3.13)	0	٥	(11,102	,		(23,011)		٥	0	0	13, 195		103/103
fixed] Interest Rate Swap -	FEDERAL REALTY INVS	U I	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	00/09/2014	00/ 13/2022 .		1,000,000	SML+0.04/(3.13)		0	(11,102	/	, I	(23,011)			0				103/103
Rec floating [Pay	TRST		Interest																			1
fixed]	313747AS6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	_08/01/2022	0	1 000 000	3ML+0.50/(3.00)	0	0	(11, 186) ((23,273)	٥	n	n	0	13,316		102/102
Interest Rate Swap -	010141100	D 1	- Hatto	one droup the dreeder tomeroego do :	2.00/ 00/ 2014			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	DIIIE - 0.007 (0.007			(11,100	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(20,270,							1
Rec floating [Pay	DOW CHEMICAL CO/THE		Interest																			1
fixed]	260543CH4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/09/2014	11/15/2022 _	0	1,000,000	3ML+0.46/(3.00)	0	0	(11,405)((24,204)	0	0	0	0	13,586		102/102
Interest Rate Swap -																						1
Rec floating [Pay	ENTERGY LOUISIANA LLC		Interest																			1
fixed]	29364WAR9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/09/2014	12/01/2022 .	0	1,000,000	3ML+0.75/(3.30)	0	0	(11,443)()	(24,286)	0	0	0	0	13,627		104/103
Interest Rate Swap -	VENTAS REALTY LP/CAP																					1
Rec floating [Pay	CRP		Interest																			1
fixed]	92276MAZ8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014	08/15/2022 .	0	1,000,000	3ML+0.74/(3.25)	0	0	(11,248)((23,449)	0	0	0	0	13,352		103/103
Interest Rate Swap -	DAVED LINGUES INC		l																			1
Rec floating [Pay	BAKER HUGHES INC	D 4	Interest	OUE O I ONIZOO II EKOMBIOLOOEGO	00 (40 (0044	00 (45 (0004		4 000 000	0.00 ((0.00)			(40.004	,		(40, 400)					40.004		400/400
fixed]	057224BC0	۱	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/12/2014	08/15/2021 _		1,000,000	3ML+0.88/(3.20)	······	0	(10,294	ነ	'	(18, 162)	} ⁰	⁰	0	} ⁰	12,381		103/103
Interest Rate Swap -	TIME WARNER INC		Interest																			1
Rec floating [Pay fixed]	887317AN5	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/12/2014	01/15/2022 _	0	1 000 000	3ML+1.58/(4.00)	_	0	(10,744	,	, [(20, 145)	^		0	0	12,797		107/106
Interest Rate Swap -	OUTUTTANO	١		ome droup inc drzzodel nowiwoeldoca	00/ 12/2014	01/10/2022 .		1,000,000	JIIIL · 1.JU/ (4.UU)		0	(10,744	1	'	(20, 140,	l0		0		12,797		1017 100
Rec floating [Pay	KENNAMETAL INC		Interest							1												1
fixed]	489170AC4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/12/2014	02/15/2022 .	n	1 000 000	3ML+1.44/(3.88)	0	n	(10,853) [(20,922)	n	n	n	n	12,880		106/106
Interest Rate Swap -	100.10101			Sine di dap 1110.		10/2022		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	J. 1. 177 (0.00)				΄									1
Rec floating [Pay	UNION PACIFIC CORP		Interest																			1
fixed]	907818DM7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/12/2014	01/15/2023 .	ا مــــــا	1,000,000	3ML+0.39/(2.95)	0	0	(11,477)) [L	(24,491)	0	0	0	0	13,739		102/102
Interest Rate Swap -	O'REILLY AUTOMOTIVE							,,.	(=)													1
Rec floating [Pay	INC		Interest																			1
fixed]	67103HAC1	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/12/2014	09/01/2022 _	0	3,700,000	3ML+1.29/(3.80)	0	0	(41,543)((83,030)	0	0	0	0	49,565		106/106
Interest Rate Swap -			l																			1
Rec floating [Pay	CLOROX COMPANY		Interest																			1
fixed]	189054AS8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/12/2014	11/15/2021 .	0	2,000,000	3ML+1.42/(3.80)	0	0	(21, 157) (-	(38,783)	0	0	0	0	25,266		106/106
Interest Rate Swap -			l.																			1
Rec floating [Pay	NATL RETAIL PROPERTIES	1_	Interest																			1
fixed]	637417AE6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/12/2014	10/15/2022 .		3,800,000	3ML+1.30/(3.80)	ļ0	0	(42,378)		(79,065)	0	0	0	0	51,330		106/106
Interest Rate Swap -	IDMODOLIN CULOT A TT		l																			1
Rec floating [Pay	JPMORGAN CHASE & CO	D 4	Interest	ONE Communication of the Commu	00/40/004	04 (05 (0000	_	4 000 000	OUI -O 64//0 001	_		/44 470	, .		(04.405)	_		_		40 704		100 /100
fixed]	46625HJH4	In 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_06/12/2014	1.01/25/2023	0	1,000,000	3ML+0.64/(3.20)	0	0	(11,473			(24, 185)	0	0	0	0	13,764		103/103
	I - Swaps - Hedging		terest Rate							0	0	(3,051,962) (XXX	(4,866,153)	0	0	0	0	3,941,597		XXX
0909999. Subtotal	I - Swaps - Hedging	Effective								0	0	(3,051,962) (XXX	(4,866,153)	0	0	0	0	3,941,597	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

							un Optioni	ο, σαρο, ι						nt Statemer				4.0	4.0				
1	2	3	4		5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fa	air Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap -			()	0.00.00	o rouning round					(* 31.3-)							(= 00:00:00)						(-)
Rec fixed [Pay float]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	StanCorp Financial Group, Inc.	549300N3WY624Z84R831 _	_04/21/2015	06/01/2042 _	0	200,000,000	5.05/(3ML+ 2.51)	0	0	0	(22,883,436)		(22,883,436)	(22,883,436)	0	0	0	5, 190, 349		
Interest Rate Swap - Rec fixed [Pay float]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	StanCorp Financial Group, Inc.	549300N3WY624Z84R831 _	06/24/2015	06/01/2042 _	0	52,902,000	5.43/(3ML+ 2.51)	0	0	0	(2,497,919)		(2,497,919)	(2,497,919)	0	0	0	1,372,899		
Interest Rate Swap -	. ((=, , ,		(=, , ,	(=, , ,						
Rec floating [Pay	Debt Portfolio Hedge		Interest																				
fixed]	(Parent Co.)	NA	Rate	CME Group Inc	. SNZ20JLFK8MNNCLQ0F39 .	04/21/2015	06/01/2042 .	0	200,000,000	3ML+2.51/(5.05)	0	0	0	22,883,436		22,883,436	22,883,436	0	0	0	5, 190, 349		
Interest Rate Swap -	Daha Danasalia Iladaa		1-44																				
Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA.	Interest Rate	CHE Crown Inc	. SNZ20JLFK8MNNCLQ0F39 .	04/29/2015	06/01/2042	0	10 000 000	3ML+2.51/(5.27)		0		756,890		756,890	756,890	0	0		259,517		
Interest Rate Swap -	(ratell co.)	NA	nate	OME Group Inc	. SINZZUJERNOMININUEQUES9 .	04/29/2013			10,000,000	SML+2.31/(3.21)			0	130,090		/30,090		0			239,317		
Rec floating [Pay	Debt Portfolio Hedge		Interest																				
fixed]	(Parent Co.)	NA	Rate	CME Group Inc	SNZ20JLFK8MNNCLQ0F39 .	_05/01/2015	06/01/2042 _	0	2,500,000	3ML+2.51/(5.32)	0	0	0	169,418		169,418	169,418	0	0	0	64,879		
Interest Rate Swap -																							
Rec floating [Pay	Debt Portfolio Hedge		Interest																				
fixed]	(Parent Co.)	NA	Rate	CME Group Inc	. SNZ20JLFK8MNNCLQ0F39 .	_05/04/2015	06/01/2042 _	0	10,000,000	3ML+2.51/(5.40)	0	0	0	536,844		536,844	536,844	0	0	0	259,517		
Interest Rate Swap -	D 14 D 46 11 11 1																						
Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA.	Interest Rate	CHE Crown Inc	. SNZ20JLFK8MNNCLQ0F39 .	05/06/2015	06/01/2042	0	7 000 000	3ML+2.51/(5.51)		0		232,849		232,849	232,849	0	0		181,662		
Interest Rate Swap -	(Parent Co.)	NA	. Hate	UME Group Inc	. SNZZUJLFK8MININULUUF39 .	05/06/2015		0		3ML+2.31/(3.31)	0	0	0	232,849		232,849	232,849	0	0		181,002		
Rec floating [Pay	Debt Portfolio Hedge		Interest																				
fixed]	(Parent Co.)	NA	Rate	CME Group Inc.	. SNZ20JLFK8MNNCLQ0F39 .	_05/11/2015	.06/01/2042	0	5.000.000	3ML+2.51/(5.57)	0	0	0	113,510		113,510	113,510	0	0	0	129,759		
Interest Rate Swap -	(J			1		, ,														
Rec floating [Pay	Debt Portfolio Hedge		Interest																				
fixed]	(Parent Co.)	NA	Rate	CME Group Inc	. SNZ20JLFK8MNNCLQ0F39 .	05/14/2015	06/01/2042 _	0	1,000,000	3ML+2.51/(5.59)	0	0	0	19,797		19,797	19,797	0	0	0	25,952		
Interest Rate Swap -																							
Rec floating [Pay	Debt Portfolio Hedge	NA.	Interest	OUT Communities	CNIZOO II EIZONANOI OOEGO	05 /10 /0015	00 /04 /0040	0	0 000 000	ONI .O E1//E E0\		0	0	CO E40		CO E40	CO 540	0			E4 000		
fixed] Interest Rate Swap -	(Parent Co.)	NA	Rate	UME Group Inc	. SNZ20JLFK8MNNCLQ0F39 .	05/18/2015		0	2,000,000	3ML+2.51/(5.53)	0	0	0	60,543		60,543	60,543	0	0		51,903		
Rec floating [Pay	Debt Portfolio Hedge		Interest																				
fixed]	(Parent Co.)	NA	Rate	CME Group Inc.	. SNZ20JLFK8MNNCLQ0F39 .	_05/19/2015	.06/01/2042	0	2.700.000	3ML+2.51/(5.50)	0	0	0	95,041		95,041	95,041	0	0	0	70,070		
Interest Rate Swap -	(* 4						1		,,,,,,,,												,,,,,,,		
Rec floating [Pay	Debt Portfolio Hedge		Interest																				
fixed]	(Parent Co.)	NA	Rate	CME Group Inc	_ SNZ20JLFK8MNNCLQ0F39 _	_05/21/2015	06/01/2042 _	0	2,000,000	3ML+2.51/(5.45)	0	0	0	88,005		88,005	88,005	0	0	0	51,903		
Interest Rate Swap -																							
Rec floating [Pay	Debt Portfolio Hedge	NIA.	Interest	0115 0	01700 # 5/01/100 00500	05 (00 (0045	00 (04 (0040		4 000 000	011 0 54 (/5 40)				40, 400		40 400	40, 400				05.050		
fixed] Interest Rate Swap -	(Parent Co.)	NA	Rate	UNE Group Inc	. SNZ20JLFK8MNNCLQ0F39 .	05/28/2015	06/01/2042 .	0	1,000,000	3ML+2.51/(5.42)	0	0	0	49,460		49,460	49,460	0	0	0	25,952		
Rec floating [Pay	Debt Portfolio Hedge		Interest																				l
fixed]	(Parent Co.)	NA	Rate	CME Group Inc.	. SNZ20JLFK8MNNCLQ0F39 .	05/29/2015	06/01/2042 .	0	4,000.000	3ML+2.51/(5.38)	0	0	0	224,596		224,596	224,596	0	0	0	103,807		
Interest Rate Swap -									,,-00	(2.30)						,							
Rec floating [Pay	Debt Portfolio Hedge		Interest																				l
fixed]	(Parent Co.)	NA	Rate	CME Group Inc	. SNZ20JLFK8MNNCLQ0F39 .	06/01/2015	06/01/2042 .	0	3,000,000	3ML+2.51/(5.46)	0	0	0	126,726		126,726	126,726	0	0	0	77 , 855		
Interest Rate Swap -			I																				l
Rec floating [Pay	Debt Portfolio Hedge	NA.	Interest Rate	CHE Crown Inc	CNIZON II EVOLUNIO NOTON	06/15/0015	06/01/2040	_	2 702 000	ONI 10 E1//E 05\	_		_	24,240		24,240	24 240		_	_	70 400		l
fixed]	(Parent Co.)	Othor Otho		CME Group Inc	. SNZ20JLFK8MNNCLQ0F39 .	00/10/2015	.1.00/U1/2042 .	0	∠, /∪∠, ∪∪∪	3ML+2.51/(5.65)	0	0	0			24,240	24,240	0	0	0	70,122		
	I - Swaps - Hedging		#1								_		0		XXX	0	0	0	0	0			XXX
	I - Swaps - Hedging										0		0		XXX	0	0	0	0	0			XXX
	I - Swaps - Replication										0				XXX	0	0	0	0	0		XXX	XXX
	I - Swaps - Income G	eneration									0		v		XXX	0	0	0	0	0		XXX	XXX
1149999. Subtota											0	_			XXX	0	0	0	0	0		XXX	XXX
	waps - Interest Rate										0					(4,866,153)	0	0	0	0			XXX
	waps - Credit Default										0				XXX	0	0	0	0	0		XXX	XXX
	waps - Foreign Excha	ange									0		-		XXX	0	0	0	0	0		XXX	XXX
	waps - Total Return										0				XXX	0	0	0	0	0		XXX	XXX
1199999. Total Sv											0	·	v		XXX	0	0	0	0	0	-, ,		XXX
1209999. Total Sv	waps										0	0	(3,051,962	0	XXX	(4,866,153)	0	0	0	0	17,068,092	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential		Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1269999. Subtotal	- Forwards									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal	- Hedging Effective									0	0	(3,051,962)	0	XXX	(4,866,153)	0	0	0	0	3,941,597	XXX	XXX
1409999. Subtotal	- Hedging Other									5,253,949	4, 179, 132	0	11,026,143	XXX	11,026,143	348,848	0	0	0	13, 126, 495	XXX	XXX
1419999. Subtotal	- Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal	- Income Generatio	n								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal	- Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals				·						5,253,949	4, 179, 132	(3,051,962)	11,026,143	XXX	6,159,990	348,848	0	0	0	17,068,092	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made $N\ O\ N\ E$

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Boo	k/Adjusted Carrying V	alue Fair Value				11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0
GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528 .	Y	YY	0	1,831,509	0	1,831,509	1,831,509	0	1,831,509	0	0
MERRILL LYNCH INTERNATIONAL	У	Ү	0	9, 194, 634	0	9, 194, 634	9, 194, 634	0	9, 194, 634	0	0
0299999. Total NAIC 1 Designation			0	11,026,143	0	11,026,143	11,026,143	0	11,026,143	0	0
StanCorp Financial Group, Inc. 549300N3WY624Z84R831 .	N	N	21,200,749	0	(25, 381, 355)	0	0	(25,381,355)	0	13, 126, 495	13, 126, 495
0799999. Total NAIC 6 Designation			21,200,749	0	(25, 381, 355)	0	0	(25,381,355)	0	13, 126, 495	13, 126, 495
0899999. Aggregate Sum of Central Clearing houses			0	25,381,355	0	25,381,355	25,381,355	(4,866,153)	20,515,202	3,941,597	3,941,597
	·										
0999999 - Gross Totals	<u> </u>		21,200,749	36,407,498	(25,381,355)	36,407,498	36,407,498	(30,247,508)	31,541,345	17,068,092	17,068,092
1. Offset per SSAP No. 64			21,200,710	0	0	00,107,100	30, 101, 100	(00,211,000)	01,011,010	11,000,002	11,000,002
2. Net after right of offset per SSAP No. 64				36,407,498	(25, 381, 355)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CME Group Inc. (Wells Fargo) SNZ20JLFK8MMNVCLQ0F39		000000-00-0		122,739	122,739	122,739		I
CME Group Inc. (Wells Fargo)	Corporate	87612E-AZ-9	TARGET CORP	2,033,120	2,000,000	1,991,260	_01/15/2022	
CME Group Inc. (Wells Fargo)		144141-DC-9	DUKE ENERGY PROGRESS INC	1,986,600	2,000,000	1,996,770	05/15/2022	
CME Group Inc. (Wells Fargo)	Corporate	244199-BE-4	DEERE & COMPANY	1,964,760	2,000,000	1,996,338	06/08/2022	
CME Group Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Corporate	85771P-AG-7	STATOIL ASA	1,927,460	2,000,000	2,000,276	_01/17/2023	
0199999 - Total		•		8,034,679	8,122,739	8,107,383	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CME Group Inc. (Wells Fargo)SNZ20JLFK8MMNCLQ0F39	Cash	000000-00-0		18,376,990	18,376,990	XXX		V
StanCorp Financial Group, Inc. 549300N3WY624Z84R831	Cash	. 000000-00-0		21,200,749	21,200,749	XXX		
								-
0299999 - Total				39,577,739	39,577,739	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned \overline{N} \overline{O} \overline{N} \overline{E}

Schedule DL - Part 2 - Reinvested Collateral Assets Owned \overline{N} \overline{O} \overline{N} \overline{E}

SCHEDULE E - PART 1 - CASH

Month	Fnd	Depository	Ralances
IVIOLILI	LIIU	DEDUSITORY	Daianices

1	2	3	4	5		lance at End of Eac uring Current Quart		9
			Amount of	Amount of	6	7	8	1
			Interest Received	Interest Accrued				
		Rate of	During Current	at Current				
Depository		Interest		Statement Date	First Month	Second Month	Third Month	*
US Bank Portland, OR		0.000	0	0			(46,737,460)	XXX
Wells Fargo Portland, OR	C	0.000	0	0	9,218,556	11,548,202		XXX
Wells Fargo Portland, OR		0.000	0	0	10,942,985	587,236	5,763,366	XXX
JP Morgan Chase New York, NY		0.000	0	0	1,796,014	1,975,887	1,590,646	XXX
Federal Home Loan Bank Seattle, WA		0.000	0	0	512,349	1,561,440	6,300,032	XXX
Bank of Guam Hagatna, GU		0.000	0	0	251,715	201,004	249,450	.XXX.
Regions Bank Birmgingham, AL		0.000	0	0	(68,003)		(309,699)	XXX
Northern Trust Chicago, IL		0.000	0	0	1,592,887	1,047,019	142,660	XXX.
0199998. Deposits in 1 depositories that do not								
exceed the allowable limit in any one depository (See	\\\\\	V////	0	0	0	0	0	V////
instructions) - Open Depositories	XXX	XXX	0	0	(00 040 070)	v	_	,,,,
0199999. Totals - Open Depositories	XXX	XXX	U	U	(39,319,278)	(33,365,511)	(32,878,266)	XXX
0299998. Deposits in 0 depositories that do not exceed the allowable limit in any one depository (See								
instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
		XXX	0	0	(39,319,278)	•	Ū	
0399999. Total Cash on Deposit	XXX		, , ,		, , , ,	, , , ,		
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
	ļ							
	ļ	 						
	ļ							
0599999. Total - Cash	XXX	XXX	0	0	(39,319,278)	(33,365,511)	(32,878,266)	XXX

8699999 - Total Cash Equivalents

STATEMENT AS OF JUNE 30, 2015 OF THE STANDARD INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter										
1 Description	2	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year			
Beschpiton	Oouc	Bate Acquired	Trate of interest	Waterity Bate	Carrying value	Duc and Accided	Builing Teal			
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