QUARTERLY STATEMENT

OF THE

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, 2019

LIFE AND ACCIDENT AND HEALTH

2019

2019



LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2019 OF THE CONDITION AND AFFAIRS OF THE

Standard Insurance Company

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

Organized under the Laws of		rior)	, State of Domicile or Port of E	
Country of Domicile			ates of America	
Licensed as business type:	l if.] Fraternal Benefit Societies []	
,		<u>0,7100.00111 </u>	Commenced Business	04/12/1006
Incorporated/Organized	02/24/1906			
Statutory Home Office	1100 Southwest Six (Street and Nur			Portland, OR, US 97204-1093 Town, State, Country and Zip Code)
Main Administrative Office		1100 Southy	vest Sixth Avenue	
	1 OD 110 OTO 1 1000		and Number)	
-	nd, OR, US 97204-1093 n, State, Country and Zip Co	ode)	,(Ar	971-321-7000 rea Code) (Telephone Number)
Mail Address	PO Box 711		F	Portland, OR, US 97207-0711
	(Street and Number or P.C). Box)		Town, State, Country and Zip Code)
Primary Location of Books and Rec	ords	1100 South	west Sixth Avenue	
Portla	nd, OR, US 97204-1093	(Street	and Number)	971-321-7000
	n, State, Country and Zip Co	ode)	,(Ar	rea Code) (Telephone Number)
Internet Website Address		www.s	tandard.com	
Statutory Statement Contact	Will	Fundak	. 1	971-321-7550
•	1)	Name)	,	(Area Code) (Telephone Number)
Will.	Fundak@standard.com (E-mail Address)			971-321-7540 (FAX Number)
		05	FICERS	
Chairman, President &		OF-	ricens	
Chief Executive Officer VP Chief Legal Officer &	John Gregory	Ness	Chief Financial Officer VP Corporate Actuary &	Floyd Fitz-Hubert Chadee
Corporate Secretary	Holley Young Fr	anklin JD	Chief Risk Officer	Sally Ann Manafi FSA
Robert Michael Erickson CMA, C & Treasure		C	THER	
d freasure		DIRECTOR	OR TRUSTEES	
Frederick William I		Ranjana B	Shattacharya Clark	Elizabeth Ellen Flynn
Debora Dyer Ho Helen Elizabeth I			ra Kumabe Masazo Murai	Duane Charles McDougall John Gregory Ness
Mary Frances Sa Richard Howard	mmons	Masal	haru Shiraishi nori Yamauchi	Minoru Wakabayashi
Richard Howard	1 WIIIS	Kazur	ion Yamauchi	
State of	Oregon	00.		
	Multnomah	— SS: —		
all of the herein described assets statement, together with related ext condition and affairs of the said rep in accordance with the NAIC Annurules or regulations require difference respectively. Furthermore, the sco	were the absolute property nibits, schedules and explar orting entity as of the report al Statement Instructions are proces in reporting not related pe of this attestation by the	of the said reporting er lations therein contained ing period stated above and Accounting Practices ted to accounting prac- described officers also	ntity, free and clear from any liens d, annexed or referred to, is a full at , and of its income and deductions and Procedures manual except to tices and procedures, according includes the related corresponding	orting entity, and that on the reporting period stated above or claims thereon, except as herein stated, and that the statement of all the assets and liabilities and of the therefrom for the period ended, and have been completed the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belied gelectronic filing with the NAIC, when required, that is be requested by various regulators in lieu of or in additional contents.
John Gregory Ness Chairman, President & Chief Exe Subscribed and sworn to before me	ecutive Officer	•	-Hubert Chadee nancial Officer a. Is this an original filing b. If no.	Holley Young Franklin JD VP Chief Legal Officer & Corporate Secretary Yes [X] No []
9th day of	Augus	t 2019	1. State the amendme 2. Date filed	
Nicole Alison Denney Public Notary September 27, 2020				

ASSETS

Note			Current Statement Date 4				
2. Stocks: 2.1 Promote accosis 3. \$657.00 0.0 2. \$100.00 3. \$67.00 4. \$67.00			1 Assets	2 Nonadmitted Assets		December 31 Prior Year Net Admitted Assets	
2 1 Preferred ancies	1.	Bonds	9,552,909,847	0	9,552,909,847	8,863,229,810	
2.2 Common species	2.	Stocks:					
3. First lens		2.1 Preferred stocks	2,100,000				
3. First liters 3. 2 Other than first liters 4. Propriets excupied by the company (less \$ 0 or countriance) 4. Propriets excupied by the company (less \$ 0 or countriance) 4. Propriets had for size (less \$ 0 or countriance) 5. Cath (\$ 1, 20, 60 or countriance) 6. Cath (\$ 1, 20, 60 or countriance) 7. Districtions 8. Overcombinated or size (less \$ 0 or countriance) 9. Cath (\$ 1, 20, 60 or countriance) 10. Cath (\$ 1, 20, 6		2.2 Common stocks	38,657,400	0	38,657,400	35,973,000	
3.2 Cher then first lines 4. Proporties occusion by the company (less \$	3.	Mortgage loans on real estate:					
4. Place session: 4.1 Properties net following the company (resis \$		3.1 First liens	6,479,144,478			6,439,436,417	
4.1 Properties occupied by the company (ses \$		3.2 Other than first liens	0	0	0	0	
Securities lead for the grossulation of locarine [less S	4.	Real estate:					
4.2 Properties held for the production of income dees \$ 0 10,424,655 0 10,424,655 0 10,424,655 10,586.3 4.3 Properties held for sale (leas \$		4.1 Properties occupied by the company (less \$					
\$,	62,223,107	0	62,223,107	61,209,950	
4.3 Proporties held for sale (leas \$ 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		·					
Securities continued assets 117,964,700 117,964,700 131,177,40			10,424,655	0	10,424,655	10,568,318	
S. Cash (\$ 4.0,86.183), cash equivalents (\$ 3 75,888,052) and shortorm investments (\$ 0)							
(\$ 75, 386, 052) and short-term meestments (\$ 0) 117, 954, 740 0 117, 954, 740 6. Contract long including \$ 0 prumium notice) 2, 328, 748 7. Derivatives 23, 387, 748 8. Other invested assets			0	0	0	0	
Investments (\$ 0)	5.	Cash (\$42,066,688), cash equivalents					
6. Contract loans (including \$ 0 premium notes)							
7. Derivatives 23,88,738 0 23,88,738 5,568,68 8. Other invested assets 169,20,729 0 169,20,729 181,224,4 9. Receivables for securities 33,310,910 0 3,33,30,910 ,85,343,6 10. Securities lending reinvested assets 0 0 0 0 0 ,85,343,6 12. Subtotals, cash and invested assets (Lines to 11) 16,490,20,066 0 16,490,20,066 15,766,303,5 13. Title plants less \$ 0 0 0 0 0 0 116,400,695 109,718,2 14. Investment income due and accoued 116,400,695 0 116,400,695 109,718,2 15. Premiums and considerations: 15. Uncollected premiums, agents balances in the curse of collection 15. Defended premiums, agents balances and installments booked but defenred and not yet due (including \$ 0 240,090 240,090 3,40,71 13. According derivation of the course of collection 16,430,1592 10,419,306 154,512,286 138,910,910,910,910,910,910,910,910,910,910		investments (\$0)	117,954,740			131, 127, 428	
8. Other invested assets 9. Receivables to securities 1.69 240,729 10. Securities lending reinvested collateral assets 10. O	6.	Contract loans (including \$0 premium notes)	425,462			391,570	
9. Receivables for securities 10. Securities lending reinvested collateral assets 10. Sociuties lending reinvested collateral assets 11. Aggregate write-ins for invested assets 12. Subtotats, cash and invested assets 13. Title plants less \$ 15. Title plants less \$ 16. 490.20.066 10. 16.490.20.066 10	7.	Derivatives	23,828,738		' '	5,698,910	
10. Securities lending intervested collaterial asserts	8.					181,224,492	
11. Aggregate write-ins for invested assets (Lines 1 to 11)	9.	Receivables for securities	33,310,910			35,343,631	
12. Subtotals, cash and invested assets (Lines 1 to 11)	10.	•				0	
13. Title plants less \$O charged off (for Title insurers only)	11.					0	
Only			16,490,220,066	0	16,490,220,066	15,766,303,526	
14. Investment income due and accrued 116,400,685 0 116,400,685 109,718,2 15. Premiums and considerations: 15.1 Uncollected premiums and agents' balances in the course of collection 164,931,592 10,419,306 154,512,286 136,910,8 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$	13.	·					
15. Premiums and considerations: 15.1 Uncollected premiums and agents' balances in the course of collection 164, 931, 592 10,419,306 154, 512,286 136,910,5 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0		**					
15.1 Uncollected premiums and agents' balances in the course of collection 164,931,592 10,419,306 154,512,286 138,910,5			116,400,695	0	116,400,695	109,718,251	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	15.		104 004 500	10, 110, 000	154 540 000	100 040 000	
deferred and not yet due (including \$			164,931,592	10,419,306	154,512,286	136,910,989	
earned but unbilled premiums (\$ 16,236,469) and 15,3 Accrued retrospective premiums (\$ 0) 16,312,090 75,621 16,236,469 17,494,5 16. Reinsurance: 18.1 Amounts recoverable from reinsurers 192,029,340 0 192,028,340 170,220,4 16.2 Funds held by or deposited with reinsurance contracts 47,758,200 0 47,758,200 48,753,0 16.3 Other amounts receivable under reinsurance contracts 47,758,200 0 47,758,200 48,753,0 17. Amounts receivable relating to uninsured plans 3,3,651,403 0 3,3,651,403 3,3,52,7 18.1 Current federal and foreign income tax recoverable and interest thereon 18,922,821 0 18,922,821 33,708,5 19. Quaranty funds receivable or on deposit 133,098,863 73,883,890 10,646,864 100,656,5 19. Guaranty funds receivable or on deposit 133,098,863 73,898,863 13,249,0 13,098,863 13,249,		-					
15.3 Accrued retrospective premiums (\$			240,000	0	240,000	240 722	
Contracts subject to redetermination (\$ 0) 16,312,090 75,621 16,286,469 17,494,5 16. Reinsurance: 16. Reinsurance: 192,029,340 0 192,029,340 170,220,4 170,220,4 170,220,4 192,029,340 0 192,029,340 170,220,4 192,029,340 170,220,4 192,029,340 192,029,340 192,029,340 192,029,340 170,220,4 192,029,340			240,090	0	240,090	340,733	
16. Reinsurance: 16.1 Amounts recoverable from reinsurers 16.2 Funds held by or deposited with reinsured companies 0 0 0 47,758,200 48,759,00 17. Amounts receivable under reinsurance contracts 47,758,200 0 3,651,403 3,532,7 18.1 Current federal and foreign income tax recoverable and interest thereon 18,922,821 0 18,922,821 33,708,5 18.2 Net deferred tax asset 182,200,754 73,833,890 108,406,864 100,655,0 19. Guaranty funds receivable or on deposit 33,098,863 0 13,098,863 13,249,0 20. Electronic data processing equipment and software 74,851,754 54,513,330 10,338,424 13,736,6 21. Furniture and equipment, including health care delivery assets (\$ 0) 25,873,687 25,873,687 0 0 0 8,722,972 1,336,68 22. Net adjustment in assets and liabilities due to foreign exchange rates 0 0 0 0 0 8,722,972 1,336,68 23. Receivables from parent, subsidiaries and affiliates 8,722,972 0 8,722,972 1,336,68 24. Health care (\$ 0) and other amounts receivable 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			16 212 000	75 601	16 226 460	17 404 072	
16.1 Amounts recoverable from reinsurers	16		10,312,090	73,021	10,230,409	17,494,973	
16.2 Funds held by or deposited with reinsured companies	10.		102 020 340	0	102 020 340	170 220 484	
16.3 Other amounts receivable under reinsurance contracts							
17. Amounts receivable relating to uninsured plans 3,651,403 0 3,651,403 3,532,7 18.1 Current federal and foreign income tax recoverable and interest thereon 18,922,821 0 18,922,821 33,708,5 18.2 Net deferred tax asset 182,290,754 78,883,890 108,406,864 100,655,0 19. Guaranty funds receivable or on deposit 13,098,863 0 13,098,863 13,249,0 20. Electronic data processing equipment and software 74,851,754 .64,513,330 10,338,424 13,736,5 21. Furniture and equipment, including health care delivery assets 25,873,687 25,873,687 0 0 0 22. Net adjustment in assets and liabilities due to foreign exchange rates 8,722,972 0 8,722,972 1,395,5 23. Receivables from parent, subsidiaries and affiliates 8,722,972 0 8,722,972 1,395,5 24. Health care (\$ 0) and other amounts receivable 0 0 0 0 0 25. Aggregate write-ins for other than invested assets 40,004,052 36,203,474 3,800,578 4,299,8 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) 17,395,308,379 210,969,308 17,184,339,071 16,420,319,6 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) 25,856,348,476 210,969,308 25,645,379,168 23,862,641,5 28. Total (Lines 26 and 27) 25,856,348,476 210,969,308 25,645,379,168 23,862,641,5 29. DETAILS OF WRITE-INS 0 0 0 0 0 0 1102 1102 1103 1103 plus 1198)(Line 11 above) 0 0 0 0 0 2501 State transferable tax credits 3,797,725 0 3,797,725 4,297,0 2502 Miscel Inaneous non-invested assets 10,275,848 10,272,995 2,853 2							
18.1 Current federal and foreign income tax recoverable and interest thereon 18,922,821	17					, ,	
18.2 Net deferred tax asset 182, 290,754 73,883,890 .108,406,864 .100,655,0 19. Guaranty funds receivable or on deposit .13,098,863 .0 .13,098,863 .13,249,0 20. Electronic data processing equipment and software .74,851,754 .64,513,330 .10,338,424 .13,736,6 21. Furniture and equipment, including health care delivery assets .6 .0						, ,	
19. Guaranty funds receivable or on deposit 13,098,863 0 13,098,863 13,249,0							
20. Electronic data processing equipment and software 74,851,754 64,513,330 10,338,424 13,736,6							
21. Furniture and equipment, including health care delivery assets (\$ 0)						13,736,678	
(\$ 0) 25,873,687 25,873,687 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							
22. Net adjustment in assets and liabilities due to foreign exchange rates 0 0 0 0 3.8,722,972 0 8,722,972 1,395,8 2.3,85,8 2.3,822,972 0		,	25,873,687	25,873,687	0	0	
23. Receivables from parent, subsidiaries and affiliates 8,722,972 0 8,722,972 1,395,8 24. Health care (\$ 0) and other amounts receivable 0 0 0 0 0 25. Aggregate write-ins for other than invested assets 40,004,052 36,203,474 3,800,578 4,299,8 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) 17,395,308,379 210,969,308 17,184,339,071 16,420,319,8 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts 8,461,040,097 0 8,461,040,097 7,442,322,1 28. Total (Lines 26 and 27) 25,856,348,476 210,969,308 25,645,379,168 23,862,641,9 1101. 0 0 0 0 0 1102. 0 0 0 0 1103. 0 0 0 0 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) 0 0 0 0 2501. State transferable tax credits 3,797,725 0 3,797,725 4,297,0 2502. Miscel laneous non-invested assets 10,275,848 10,272,995 2,853 2,86 <	22.					0	
24. Health care (\$							
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	24.				0	0	
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	25.				3,800,578	4,299,896	
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts 8,461,040,097 0 8,461,040,097 7,442,322,1 28. Total (Lines 26 and 27) 25,856,348,476 210,969,308 25,645,379,168 23,862,641,9 DETAILS OF WRITE-INS 1101. 0 0 0 0 1102. 0 0 0 0 1103. 0 0 0 0 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) 0 0 0 0 2501. State transferable tax credits 3,797,725 0 3,797,725 4,297,0 2502. Miscel laneous non-invested assets 10,275,848 10,272,995 2,853 2,8 2503. Prepaid expenses 25,920,466 25,920,466 0 2598. Summary of remaining write-ins for Line 25 from overflow page 10,013 10,013 0	26.	Total assets excluding Separate Accounts, Segregated Accounts and					
Accounts			17,395,308,379	210,969,308	17, 184, 339, 071	16,420,319,837	
28. Total (Lines 26 and 27) 25,856,348,476 210,969,308 25,645,379,168 23,862,641,9 DETAILS OF WRITE-INS 1101.	27.	From Separate Accounts, Segregated Accounts and Protected Cell	8 461 040 097	0	8 461 040 097	7 442 322 134	
DETAILS OF WRITE-INS 1101.	28						
1101.		, ,	,,			,,_,_,	
1102. 1103. 1198. Summary of remaining write-ins for Line 11 from overflow page 0 0 0 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) 0 0 0 2501. State transferable tax credits 3,797,725 0 3,797,725 4,297,0 2502. Miscellaneous non-invested assets 10,275,848 10,272,995 2,853 2,8 2503. Prepaid expenses 25,920,466 25,920,466 0 2598. Summary of remaining write-ins for Line 25 from overflow page 10,013 10,013 0	1101		0	0	0	0	
1103. 0 <td></td> <td></td> <td></td> <td></td> <td></td> <td>0</td>						0	
1198. Summary of remaining write-ins for Line 11 from overflow page 0 0 0 0 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) 0 0 0 0 2501. State transferable tax credits 3,797,725 0 3,797,725 4,297,0 2502. Miscellaneous non-invested assets 10,275,848 10,272,995 2,853 2,8 2503. Prepaid expenses 25,920,466 25,920,466 0 2598. Summary of remaining write-ins for Line 25 from overflow page 10,013 10,013 0							
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) 0 0 0 2501. State transferable tax credits 3,797,725 0 3,797,725 4,297,0 2502. Miscellaneous non-invested assets 10,275,848 10,272,995 2,853 2,8 2503. Prepaid expenses 25,920,466 25,920,466 0 0 0 2598. Summary of remaining write-ins for Line 25 from overflow page 10,013 10,013 0 0							
2501. State transferable tax credits 3,797,725 0 3,797,725 4,297,0 2502. Miscellaneous non-invested assets 10,275,848 10,272,995 2,853 2,8 2503. Prepaid expenses 25,920,466 25,920,466 0 0 2598. Summary of remaining write-ins for Line 25 from overflow page 10,013 10,013 0						0	
2502. Miscellaneous non-invested assets 10,275,848 10,272,995 2,853 2,8 2503. Prepaid expenses 25,920,466 25,920,466 0 2598. Summary of remaining write-ins for Line 25 from overflow page 10,013 10,013 0		· · · · · · · · · · · · · · · · · · ·		<u> </u>	_		
2503. Prepaid expenses 25,920,466 25,920,466 0 2598. Summary of remaining write-ins for Line 25 from overflow page 10,013 10,013 0							
2598. Summary of remaining write-ins for Line 25 from overflow page						, , ,	
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 40,004,052 36,203,474 3,800,578 4,299,8		• • • • • • • • • • • • • • • • • • • •				4,299,896	

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIADILITIES, SUNPLUS AND OTHER FU	בטוווס	
		1 Current	2 December 31
		Statement Date	Prior Year
1.	Aggregate reserve for life contracts \$		
	(including \$0 Modco Reserve)		
	Aggregate reserve for accident and health contracts (including \$		
	Liability for deposit-type contracts (including \$	1,581,290,773	1,4/5,480,813
4.	Contract claims: 4.1 Life	110 068 887	122 486 543
	4.1 Life 4.2 Accident and health		
5.	Policy holdore' dividends /refunds to members \$ 3,800, and sources \$ 0, due		
	and unpaid	3,800	3,945
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated		
	amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$0	400,000	00.400
	Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		
7.	Amount provisionally held for deferred dividend policies not included in Line 6	 n	٥٥
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		
0.	\$0 discount; including \$12,368,907 accident and health premiums	17.614.004	24.211.722
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 \$22,679,711 accident and health		
	experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health		
	Service Act	41,054,593	40,954,158
	9.3 Other amounts payable on reinsurance, including \$	047.045.000	000 100 100
	ceded	247,815,998 [228, 103, 429
10	9.4 Interest Maintenance Reserve	U	4,557,922
10.	\$10,416,601 and deposit-type contract funds \$1,210,586	17 026 510	24 842 325
11.	Commissions and expense allowances payable on reinsurance assumed	17,020,010 L	
12.	General expenses due or accrued	282 512 689	298 648 589
	Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense		
	allowances recognized in reserves, net of reinsured allowances)	573	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,745,128	4,044,947
15.1	Current federal and foreign income taxes, including \$(4,630,951) on realized capital gains (losses)	0 [.	0
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	13,389,923	12,256,829
18.	Amounts held for agents' account, including \$		
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		
22.	Borrowed money \$ and interest thereon \$	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	131,623,951	127,747,038
	24.02 Reinsurance in unauthorized and certified (\$	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	0	0
	24.04 Payable to parent, subsidiaries and affiliates	1,846,516	188,448
	24.05 Drafts outstanding	0	
	24.06 Liability for amounts held under uninsured plans	30,055	243
	24.07 Funds held under coinsurance	U	0
	24.08 Derivatives	0,333,041 55 //11 123	1,024,323
	24.10 Payable for securities lending	0	0
	24.11 Capital notes \$	0	0
25.	Aggregate write-ins for liabilities		38,295,541
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)		15, 126, 339, 249
27.	From Separate Accounts Statement	8,461,040,097	
28.	Total liabilities (Lines 26 and 27)	24,275,481,790	22,568,661,383
29.	Common capital stock	, ,	, ,
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	250,000,000	250,000,000
33.	Gross paid in and contributed surplus	1,132,832	1, 132,832
34. 35	Aggregate write-ins for special surplus funds	I, 193,233 622 722 617	U 540 000 060
35. 36.	Less treasury stock, at cost:		, פטט, פדע
50.	36.1	0	0
	36.20 shares preferred (value included in Line 20 \$	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$		870,141,894
38.	Totals of Lines 29, 30 and 37	1,369,897,378	1,293,980,588
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	25,645,379,168	23,862,641,971
	DETAILS OF WRITE-INS		
2501.	Accrued interest and other liabilities	24,603,726	23,398,473
2502.	Cash collateral received on derivatives		
2503.	Guaranty association assessments		
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		38,295,541
3102. 3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Special surplus fund for Affordable Care Act	1, 193.235	
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,193,235	0

SUMMARY OF OPERATIONS

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,564,496,490	1,881,793,468	4,459,061,208
	Considerations for supplementary contracts with life contingencies		1,170,386	2,929,520
3.	Net investment income	292,237,466	267,006,698	541,013,395
4.	Amortization of Interest Maintenance Reserve (IMR)	1,441,271	2,834,747	5,449,246
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	111,274,587	106,539,694	210,085,454
7.			0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract			
	guarantees from Separate Accounts	18,215,569	19,125,551	38,261,161
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income		5,512,324	11,207,806
9.	Totals (Lines 1 to 8.3)	2,995,389,966	2,283,982,868	5,268,007,790
10.	Death benefits		45,097,126	
11.	Matured endowments (excluding guaranteed annual pure endowments)	0		0
12.	Annuity benefits	541 153 624	507,392,769	1,040,257,351
13.	Disability benefits and benefits under accident and health contracts	534 043 681		1,037,289,575
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1 018 875 824	766 811 634	1,734,049,342
16.			0	0
17.	Interest and adjustments on contract or deposit-type contract funds	12 057 005		19,830,428
	Payments on supplementary contracts with life contingencies	2 250 005		5,128,532
18.	Payments on supplementary contracts with the contingencies	517 270 245		, ,
19.	Increase in aggregate reserves for life and accident and health contracts	517,279,345	(126,302,051)	468,882,874
20.	Totals (Lines 10 to 19)	∠,666,010,382	1,726,988,360	4,394,155,361
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct	110 505 500	100 007 100	004 000 004
	business only)	113,303,506	106,907,122	221,966,034
22.	Commissions and expense allowances on reinsurance assumed			2,456,458
23.	General insurance expenses and fraternal expenses	290,857,476		567,552,021
24.	Insurance taxes, licenses and fees, excluding federal income taxes	37,865,737	38,3/4,504	69,242,843
25.	Increase in loading on deferred and uncollected premiums		(103,945)	81,405
26.	Net transfers to or (from) Separate Accounts net of reinsurance			(202,950,260)
27.	Aggregate write-ins for deductions	53,758	6,532,004	6,700,133
28.	Totals (Lines 20 to 27)	2,890,248,225	2,179,832,787	5,059,203,995
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus			
	Line 28)	105 , 141 ,741	104 , 150 , 081	208,803,795
30.	Dividends to policyholders and refunds to members	40,935	40,816	100,148
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal			
	income taxes (Line 29 minus Line 30)		104,109,265	208,703,647
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	14,931,265	5,328,141	10,044,835
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income			
	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	90,169,541 [98,781,124	198,658,812
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$			
	transferred to the IMR)	(3,072,705)	2,639,014	2,950,560
35.	Net income (Line 33 plus Line 34)	87,096,836	101,420,138	201,609,372
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,293,980,588	1,108,369,208	1,108,369,208
37.			101,420,138	201.609.372
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$2,606,948	, , , ,		, , ,
39.	Change in net unrealized capital gains (losses) less capital gains tax or \$			
	Change in net deferred income tax	21 246 292	6,089,547	12,256,766
40.	Change in het delened income tax	(05 140 600)		
41.	Change in nonadmitted assets			
42.	Change in liability for reinsurance in unauthorized and certified companies			0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(3,8/6,913)	(1,339,393)	
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	ļ0 ļ.	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
1	50.1 Paid in			0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0 L.		0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
1	51.4 Change in surplus as a result of reinsurance	(445.690)	(434.424)	
52.	Dividends to stockholders	(15.000.000)	0	0
53.	Aggregate write-ins for gains and losses in surplus	333,757	5,287,159	3,828,216
	Net change in capital and surplus for the year (Lines 37 through 53)		96,366,005	185,611,380
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,369,897,378	1,204,735,213	1,293,980,588
55.	DETAILS OF WRITE-INS	1,000,001,010	1,204,100,210	1,200,000,000
00.001		E 140 000	E E40 004	11 007 000
	Other income		5,512,324	11,207,806
	Summary of remaining write-ins for Line 8.3 from overflow page			0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	5,149,003		11,207,806
2701.	Other expenses	53,758		671,257
	IMR - Commonwealth	0	6,028,876	6,028,876
2798.	Summary of remaining write-ins for Line 27 from overflow page	0		0
	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	53,758	6,532,004	6,700,133
		333,757	(730,068)	(925,394)
	Ceding Commission - Commonwealth		6,017,227	4,753,610
	Summary of remaining write-ins for Line 53 from overflow page			0
	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	333,757	5,287,159	3,828,216
	,		- , ,0	- , , - 10

	CASITIFLOW		. "	
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,544,189,989	1,884,929,043	4,464,708,780
2.	Net investment income	313,014,684	296,276,034	599,932,899
3.	Miscellaneous income	134,639,161	131,177,567	259,554,423
4.	Total (Lines 1 to 3)	2,991,843,834	2,312,382,644	5,324,196,102
5.	Benefit and loss related payments	2,152,085,186	1,884,090,359	3,949,053,440
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(219,362,917)	18,568,134	(202,950,260
7.	Commissions, expenses paid and aggregate write-ins for deductions	464,528,879	463,534,477	851,442,830
8.	Dividends paid to policyholders	36,976	42,855	99,918
9.	Federal and foreign income taxes paid (recovered) net of \$0 tax on capital			
	gains (losses)	0	0	(1,263,618
10.	Total (Lines 5 through 9)	2,397,288,124	2,366,235,825	4,596,382,310
11.	Net cash from operations (Line 4 minus Line 10)	594,555,710	(53,853,181)	727,813,792
10	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid: 12.1 Bonds	488,932,694	012 615 000	1 521 551 500
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	57,443,844	150,037,944	132,476,534
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,434,973,870	1,859,479,091	3,328,648,189
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds			
	13.2 Stocks			
	13.3 Mortgage loans		830 , 190 , 257	
	13.4 Real estate	2,885,445	5,011,258	13,759,833
	13.5 Other invested assets	7 ,759 , 137	15,796,912	26, 131,011
	13.6 Miscellaneous applications	3,124,534	0	7,000,000
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,131,493,367	1,836,446,386	4,123,185,347
14.	Net increase (or decrease) in contract loans and premium notes	33,892	(1,879,805)	(1,865,475
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(696,553,389)	24,912,510	(792,671,683
10	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):		2	,
	16.1 Surplus notes, capital notes		0	0
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders		0	
	16.6 Other cash provided (applied)	(1,984,970)	(137, 138, 875)	(134,765,433
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	88,824,991	3,319,566	(45,840,007
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(13,172,688)	(25,621,105)	(110,697,898
	Cash, cash equivalents and short-term investments:			
19.	cach, each equivalence and chert term invocationic.			
19.		131,127,428	241,825,327	241,825,327

Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Assets transferred in conjunction with individual annuity reinsurance	0	420,446,746	420,446,746
· · · · · · · · · · · · · · · · · · ·		, ,	, ,

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS							
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31				
1.	Industrial life	0	0	0				
2.	Ordinary life insurance	17,602,810	17,943,859	36,209,589				
3.	Ordinary individual annuities	432,611,518	234,911,098	650,725,003				
4.	Credit life (group and individual)	0	0	0				
5.	Group life insurance	477,792,190	452,468,539	906,062,121				
6.	Group annuities	1,298,518,001	1,273,580,803	2,630,051,341				
7.	A & H - group	684,175,786	672,587,996	1,355,969,293				
8.	A & H - credit (group and individual)							
9.	A & H - other							
10.	Aggregate of all other lines of business							
11.	Subtotal (Lines 1 through 10)							
12.	Fraternal (Fraternal Benefit Societies Only)							
13.	Subtotal (Lines 11 through 12)							
14.	Deposit-type contracts							
15.	Total (Lines 13 and 14) DETAILS OF WRITE-INS	3,090,208,041	2,824,034,245	5,943,591,064				
1001.	DETAILS OF WATE-INS							
1002.								
1003.								
1098.	Summary of remaining write-ins for Line 10 from overflow page		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 AND GOING CONCERN

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—Division of Financial Regulation ("Oregon Insurance Division"). Only the 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:

		SSAP#	F/S Page	F/S Line #	 June 30, 2019	De	cember 31, 2018
NE'	<u> FINCOME</u>						
(1)	Standard Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 87,096,836	\$	201,609,372
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-		-
(3)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-		-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 87,096,836	\$	201,609,372
SUI	<u>RPLUS</u>						
(5)	Standard Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,369,897,378	\$	1,293,980,588
(6)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-		-
(7)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-		-
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,369,897,378	\$	1,293,980,588

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

There was no significant change in the use of estimates for the first six months of 2019.

C. Accounting Policy

(6) Loan-backed and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43R – Loan-Backed and Structured Securities. For loan-backed and structured securities, the effective yield is based on estimated cash flows, including prepayment assumptions based on data from widely accepted third-party data sources. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

D. Going Concern

Management does not have any substantial doubt about the Company's ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

There were no significant accounting changes for the first six months of 2019.

Corrections of Errors

There were no corrections of errors for the first six months of 2019.

3. BUSINESS COMBINATIONS AND GOODWILL

The Company was not a direct party to any business combinations and did not have any goodwill as of June 30, 2019.

4. DISCONTINUED OPERATIONS

The Company did not have any discontinued operations for the first six months of 2019.

5. INVESTMENTS

Fixed maturity securities represented 57.9% and commercial mortgage loans represented 39.3% of total cash and invested assets as of June 30, 2019.

The Company had total net losses attributable to the disposal of fixed maturity securities of \$1.4 million for the first six months of 2019, compared to \$8.0 million for the first six months of 2018.

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company had total net losses attributable to the disposal of commercial mortgage loans of \$1.4 million for the first six months of 2019, compared to \$1.9 million for the first six months of 2018.

B. Debt Restructuring

The Company held commercial mortgage loans in good standing with restructured terms of \$28.4 million and \$27.7 million as of June 30, 2019 and December 31, 2018, respectively.

C. Reverse Mortgages

The Company did not have any reverse mortgages as of June 30, 2019.

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from independent pricing services or the Company's third-party asset managers.
- (2) a. The Company did not recognize any other-than-temporary impairments ("OTTI") on loan-backed and structured securities on the basis of the intent to sell for the first six months of 2019.
 - b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the loan-backed and structured securities for a period of time sufficient to recover the amortized cost basis for the first six months of 2019.
- (3) The Company did not recognize any OTTI on loan-backed and structured securities where the present value of cash flows expected to be collected was less than the amortized cost basis for the first six months of 2019.
- (4) As of June 30, 2019, all impaired fixed maturity securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI 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	\$ 5,020,466
2.	12 Months or Longer	14,086,045

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

1.	Less than 12 Months	\$ 402,713,168
2.	12 Months or Longer	772,701,783

(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 the Company's evaluation of the securities and 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.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions for the first six months of 2019.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowing for the first six months of 2019.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing for the first six months of 2019.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale for the first six months of 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale for the first six months of 2019.

J. Real Estate

There was no significant change in real estate for the first six months of 2019.

K. Low-Income Housing Tax Credits ("LIHTC")

There was no significant change to investments in LIHTC for the first six months of 2019.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted						
				Current Year			6	7
Restri	cted Asset Category	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
		(G/A)	Activity (a)	Restricted Assets	G/A Activity (b)	Total (1 plus 3)	rear	(Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	\$ -	\$ - 5	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 capital stock	-	-	-	-	-	-	-
i.	FHLB capital stock	38,657,400	-	-	-	38,657,400	35,973,000	2,684,400
j.	On deposit with states	5,214,425	-	-	-	5,214,425	5,205,574	8,851
k.	On deposit with other regulatory bodies	1,683,928	-	-	-	1,683,928	1,683,883	45
1.	Pledged as collateral to FHLB (including assets backing funding arrangements)	971,907,709	-	-	-	971,907,709	921,650,671	50,257,038
m.	Pledged as collateral not captured in other categories	20,805,651	-	-	-	20,805,651	8,726,451	12,079,200
n.	Other restricted assets	-	-	-	-	-	-	-
0.	Total Restricted Assets	\$ 1,038,269,113	\$ - 5	-	s -	\$ 1,038,269,113	\$ 973,239,579	\$ 65,029,534

⁽a) Subset of Column 1

⁽b) Subset of Column 3

		Current Year						
		8	9	9 Percentage				
Resti	ricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
a.	Subject to contractual obligation for which liability is not shown	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 capital stock	-	-	-	-			
i.	FHLB capital stock	-	38,657,400	0.150	0.151			
j.	On deposit with states	-	5,214,425	0.020	0.020			
k.	On deposit with other regulatory bodies	-	1,683,928	0.007	0.007			
1.	Pledged as collateral to FHLB (including assets backing funding arrangements)	-	971,907,709	3.759	3.790			
m.	Pledged as collateral not captured in other categories	-	20,805,651	0.080	0.081			
n.	Other restricted assets	-	-	-	-			
o.	Total Restricted Assets	-	\$ 1,038,269,113	4.016%	4.049%			

⁽c) Column 5 divided by Asset Page, Column 1, Line 28

⁽d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

(2) Detail 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 (Admitted & Nonadmitted) Restricted								Percentage		
			Current Year			6	7		9	10	
	1	2	3	4	5						
			Total Separate	S/A Assets			Increase/	Total Current	Gross (Admitted & Nonadmitted)	Admitted Restricted	
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Account (S/A) Restricted Assets	Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	(Decrease) (5 minus 6)	Year Admitted Restricted	Restricted to Total Assets	to Total Admitted Assets	

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

The Company did not have investments identified as other restricted assets as of June 30, 2019.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

			1	2	3	4
	Collateral Assets		Book/Adjusted arrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
a.	Cash, Cash Equivalents and					
	Short-Term Investments	\$	16,600,000 \$	16,600,000	0.095%	0.097%
b.	Schedule D, Part 1		-	-	-	-
c.	Schedule D, Part 2, Section 1		-	-	-	-
d.	Schedule D, Part 2, Section 2		-	-	-	-
e.	Schedule B		-	-	-	-
f.	Schedule A		-	-	-	-
g.	Schedule BA, Part 1		-	-	-	-
h.	Schedule DL, Part 1		-	-	-	-
i.	Other		-	-	-	-
j.	Total Collateral Assets					
	(a+b+c+d+e+f+g+h+i)	\$	16,600,000 \$	16,600,000	0.095%	0.097%

^{*} Column 1 divided by Asset Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of June 30, 2019.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have offsetting and netting of assets and liabilities as of June 30, 2019.

O. Structured Notes

The Company did not have any structured notes as of June 30, 2019.

P. 5GI Securities

The Company did not have any 5GI securities as of June 30, 2019.

⁽a) Subset of column 1

⁽b) Subset of column 3

⁽e) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

^{**} Column 1 divided by Asset Page, Line 26 (Column 3)

^{*} Column 1 divided by Liability Page, Line 26 (Column 1)

NOTES TO FINANCIAL STATEMENTS

Q. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

The Company did not have any unsettled short sale transactions outstanding as of June 30, 2019.

(2) Settled Short Sale Transactions

The Company did not have any settled short sale transactions for the first six months of 2019.

R. Prepayment Penalty and Acceleration Fees

For the first six months of 2019, the Company had fixed maturity securities disposed as a result of a callable feature. The following table sets forth the number of fixed maturity securities disposed and the amount recognized in investment income as a result of prepayment penalty and acceleration fees:

		Genera	l Account	Separate Account
(1)	Number of CUSIPs		20	-
(2)	Aggregate Amount of Investment Income	\$	1,438,337	\$ -

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

There was no significant change to joint ventures, partnerships and limited liability companies for the first six months of 2019.

7. INVESTMENT INCOME

There was no significant change in investment income for the first six months of 2019.

8. DERIVATIVE INSTRUMENTS

A. The Company is exposed to the credit worthiness of the institutions from which it purchases its derivative instruments and these institutions' continued abilities to perform according to the terms of the contracts. For example, the current values for the credit exposure have been affected by fluctuations in the S&P 500 Index. The Company's maximum credit risk exposure would require an increase of 3.8% 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.

As the Company uses the Chicago Mercantile Exchange ("CME") to clear all of its interest rate swaps, the Company is only exposed to the default of the CME. Transactions with the CME require the Company to pledge or accept initial and variation margin collateral. The Company has pledged cash and a fixed maturity security as collateral to the CME. The Company maintains beneficial ownership of the collateral, which is classified as either cash on Page 2, Line 5 or fixed maturity securities on Page 2, Line 1. The Company receives collateral related to its index options for over-the-counter derivative positions from certain counterparties which is classified as cash on Page 2, Line 5.

The following table sets forth collateral pledged to the CME for derivatives:

						Fixed N	I a	nturity				
		Cash			_	Securities				Total		
	_	6/30/2019	_	12/31/2018	_	6/30/2019	_	12/31/2018		6/30/2019	_	12/31/2018
Collateral:												
Initial margin collateral	\$	-	\$	-	\$	7,835,888	\$	7,845,506	\$	7,835,888	\$	7,845,506
Variation margin collateral		12,969,763		880,945		-		-		12,969,763		880,945
Total Collateral	\$	12,969,763	\$	880,945	\$	7,835,888	\$	7,845,506	\$	20,805,651	\$	8,726,451

The following table sets forth collateral pledged to the Company for derivatives:

						I IACU I		aturity				
	_	Cash (1)				Securities				Total		
		6/30/2019	_1	12/31/2018	_	6/30/2019	_	12/31/2018	_	6/30/2019	_	12/31/2018
Collateral:												
Variation margin collateral	\$	16,600,000	\$	3,890,000	\$	-	\$	-	\$	16,600,000	\$	3,890,000
Total Collateral	\$	16,600,000	\$	3,890,000	\$	-	\$	-	\$	16,600,000	\$	3,890,000
(1) (1) 11 (1) (1)	_	1 11	=		=	1.41 11' 4'	=	4 41 11 4	=	1 1'	=	-, · c

Fixed Maturity

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 on the performance of the S&P 500 Index, subject to an upper limit or "cap" or a percentage participation or "participation rate", 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 or participation rate, subject to minimum guarantees. The Company purchases index options for its interest crediting strategies used in its indexed annuity products. These index options also do not qualify for hedge accounting. However, they are highly correlated to the index-based interest credited to the associated policies, such that the Company is economically hedged with respect to index-based interest rate guarantees for the current renewal period.

⁽¹⁾ Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is recorded in aggregate write-ins for liabilities as cash collateral received on derivatives.

NOTES TO FINANCIAL STATEMENTS

The Company uses interest rate swaps to reduce risks from changes in interest rates, to manage interest rate exposures arising from asset and liability mismatches, to protect against variability in future cash flows, and to protect the value of the Company's investments. By means of these contracts, the Company agrees with a counterparty 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 – *Derivatives*. To qualify for hedge accounting under SSAP No. 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 assessed as being highly effective in offsetting the designated risk of the hedged item. Hedge effectiveness is assessed at inception and throughout the life of the designated 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 hedged item. 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 hedged 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 the fair value of the derivatives are included in change in net unrealized capital gains (losses) without considering changes in the fair value of the hedged 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 did not have any derivative contracts with financing premiums as of June 30, 2019.
- E. The Company's net unrealized capital gain from derivatives excluded from the assessment of hedge effectiveness was \$3.3 million as of June 30, 2019, compared to a net unrealized capital loss of \$9.1 million as of December 31, 2018.
- F. The Company's derivatives that originally were designated for hedge accounting still qualified for hedge accounting as of June 30, 2019. Therefore, the Company did not recognize any unrealized gains or losses for the first six months of 2019 related to derivatives that no longer qualify for hedge accounting.

The Company has chosen not to designate some interest rate swap contracts for hedge accounting because they are structured to manage the Company's interest rate risk profile at the portfolio level. These derivatives are carried at fair value with the changes in fair value included in net unrealized capital gains (losses). The Company recognized approximately \$0.3 million in net unrealized capital gains related to these derivatives as of June 30, 2019, compared to \$15 thousand in net unrealized capital losses as of December 31, 2018.

- G. The Company did not have any cash flow hedges as of June 30, 2019.
- H. The Company did not have any premium cost with deferred or financing premiums as of June 30, 2019.

9. INCOME TAXES

There was no significant change in income taxes for the first six months of 2019.

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

A., B. &

C. The Company purchases commercial mortgage loans originated by its affiliate, StanCorp Mortgage Investors, LLC ("StanCorp Mortgage Investors"). Total commercial mortgage loans purchased from StanCorp Mortgage Investors at fair value for the first six months of 2019 and 2018 were \$926.8 million and \$830.2 million, respectively. The Company did not sell any commercial mortgage loans to StanCorp Mortgage Investors for the first six months of 2019 or 2018.

The Company sold commercial mortgage loans at fair value to its affiliate, StanCap Insurance Company, Inc. ("StanCap Insurance Company"), for the first six months of 2019 in the amount of \$10.5 million. The company did not sell any commercial mortgage loans to StanCap Insurance Company for the first six months of 2018.

The Company sold commercial mortgage loans at fair value to its affiliate, The Standard Life Insurance Company of New York, for the first six months of 2019 and 2018 in the amounts of \$11.2 million and \$3.6 million, respectively.

The Company sold commercial mortgage loans at fair value to its affiliate, Pacific Guardian Life Insurance Company, Limited, a subsidiary of Meiji Yasuda Life Insurance Company ("Meiji Yasuda"), the ultimate holding company, for the first six months of 2019 and 2018 in the amounts of \$9.2 million and \$10.0 million, respectively.

The Company sold commercial mortgage loans at fair value to its parent, StanCorp Financial Group, Inc. ("StanCorp") for the first six months of 2019 and 2018 in the amounts of \$85.2 million and \$64.8 million, respectively.

In June 2019, the Company made an ordinary cash distribution of \$15.0 million to its parent, StanCorp.

In June 2019 and March 2019, the Company distributed approved interest payments of \$3.3 million for its subordinated surplus note ("Surplus Note") to StanCorp.

NOTES TO FINANCIAL STATEMENTS

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

	 June 30, 2019	Decer	nber 31, 2018
StanCorp	\$ (379,826)	\$	111,379
Standard Retirement Services, Inc.	(358,263)		(128,229)
The Standard Life Insurance Company of New York	48,563		95,092
StanCorp Real Estate, LLC	(327,433)		(20,388)
StanCorp Investment Advisers, Inc.	1,841		(20,036)
StanCap Insurance Company	17,032		54
Standard Management, Inc.	(780,994)		(19,795)
StanCorp Equities, Inc.	462,136		334,565
StanCorp Mortgage Investors	8,193,400		854,764
Total due from parent and affiliates	\$ 6,876,456	\$	1,207,406

All amounts due to or from 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. Effective April 1, 2018, the Company entered into a Non-Recourse Master Participation and Servicing Agreement with its affiliate, StanCorp Mortgage Investors and its parent, StanCorp, in which StanCorp Mortgage Investors originates commercial mortgage loans secured by improved real estate, the Company purchases commercial mortgage loans from StanCorp Mortgage Investors, and StanCorp purchases participating interests in the commercial mortgage loans from the Company.
- G. All outstanding shares of the Company are owned by its parent, StanCorp, domiciled in the State of Oregon.
- H. The Company did not own any investments of its parent, StanCorp, or Meiji Yasuda, the ultimate holding company domiciled in Japan.
- I. The Company had no investments in its parent or affiliates that exceed 10% of its admitted assets.
- J. The Company did not hold investments in impaired subsidiary, controlled or affiliated ("SCA") companies.
- K. The Company did not hold an investment in a foreign insurance subsidiary.
- L. The Company did not hold an investment in a downstream noninsurance holding company.
- M. The Company did not hold investments in SCA companies.
- N. The Company did not hold investments in insurance SCA companies.
- O. The Company did not have any share of losses in investments in SCA companies.

11. DEBT

- A. Effective August 30, 2018, the Company and its parent, StanCorp, entered into a line of credit agreement with U.S. Bank National Association for \$50 million with a maturity date of August 30, 2023. The Company had no outstanding debt from this agreement as of June 30, 2019.
- B. Federal Home Loan Bank ("FHLB") Agreements
 - (1) The Company is a member of the FHLB of Des Moines. 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 following tables indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, and assets and liabilities related to the agreement with the FHLB of Des Moines.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
	(a) Membership Stock - Class A	\$ - \$	- :	\$ -
	(b) Membership Stock - Class B	10,000,000	10,000,000	-
	(c) Activity Stock	28,657,400	28,657,400	-
	(d) Excess Stock	-	_	_
	(e) Aggregate Total (a+b+c+d)	\$ 38,657,400 \$	38,657,400	\$ -
	(f) Actual or Estimated Borrowing Capacity as			
	Determined by the Insurer	\$ 716,977,520	XXX	XXX
2.	Prior Year-end			
	(a) Membership Stock - Class A	\$ - \$	- :	\$ -
	(b) Membership Stock - Class B	10,000,000	10,000,000	-
	(c) Activity Stock	25,973,000	25,973,000	-
	(d) Excess Stock	-	-	_
	(e) Aggregate Total (a+b+c+d)	\$ 35,973,000 \$	35,973,000	\$ -
	(f) Actual or Estimated Borrowing Capacity as			
	Determined by the Insurer	\$ 658,790,160	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d) 11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

			1	2		Eligible for Redemption								
						3	4	5	6					
		(Current Year	Not Eligib	ole		6 Months							
			Total	for	I	Less Than 6	to Less Than	1 to Less Than						
Me	mbership Sto	ck ((2+3+4+5+6)	Redemption	on	Months	1 Year	3 Years	3 to 5 Years					
1.	Class A	\$	-	\$	- \$	-	\$ -	\$ -	\$ -					
2.	Class B		10,000,000	10,000,0	00	-	-	-	-					

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1) 11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1	2	3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 978,679,870	\$ 971,907,709	\$ 716,434,830
2.	Current Year General Account Total Collateral Pledged	\$ 978,679,870	\$ 971,907,709	\$ 716,434,830
3.	Current Year Separate Accounts Total Collateral Pledged	\$ - 5	\$ -	\$ -
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 942,940,792	\$ 921,650,671	\$ 649,324,362
	(3)a1 (Columns 1, 2 and 3) should be equal to or less	` /		

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3, respectively) 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3, respectively) 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3, respectively) 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3, respectively)

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

			1	2	3
				Carrying	Amount Borrowed at Time of Maximum
		F	air Value	Value	Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$	984,478,868	980,879,903	\$ 700,405,012
2.	Current Year General Account Maximum Collateral Pledged	\$	984,478,868	\$ 980,879,903	\$ 700,405,012
3.	Current Year Separate Accounts Maximum Collateral Pledged	\$	- 5	\$ -:	-
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$	1,084,039,570	1,057,320,167	\$ 749,653,887

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

		1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	\$ - \$	= ;	\$ -	XXX
	(b) Funding Agreements	716,434,830	716,434,830	-	\$ -
	(c) Other	 -	-	-	XXX
	(d) Aggregate Total (a+b+c)	\$ 716,434,830 \$	716,434,830	\$ <u>-</u>	\$ -
2.	Prior Year-end				
	(a) Debt	\$ - \$	- :	\$ -	XXX
	(b) Funding Agreements	649,324,362	649,324,362	-	\$ -
	(c) Other	=			XXX
	(d) Aggregate Total (a+b+c)	\$ 649,324,362 \$	649,324,362	\$ -	\$ -

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	\$ - 5	- 5	-
2.	Funding Agreements	716,434,830	716,434,830	-
3.	Other	-	-	-
4.	Aggregate Total (Lines 1+2+3)	\$ 716,434,830 \$	716,434,830	5 -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3, respectively)

c. FHLB - Prepayment Obligations

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

Debt
 Funding Agreements
 Other
 No
 No

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

StanCorp sponsors the home office pension plan ("employee pension plan"). The Company participates in the employee pension plan and is not directly liable for obligations under the employee pension plan. On November 14, 2017, StanCorp's Board of Directors approved a resolution to freeze the accumulation of any further benefits under the employee pension plan effective March 31, 2018.

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 who retired prior to July 1, 2013.

(4) Components of net periodic benefit cost

		Pension	Benefits	Postretiren	nent Benefits	Special or Contractual Benefits Per SSAP No. 11			
		June 30, 2019	December 31, 2018	June 30, 2019	December 31, 2018	June 30, 2019	December 31, 2018		
a.	Service cost	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -		
b.	Interest cost	-	-	423,808	795,364	-	-		
c.	Expected return on plan assets	-	-	(324,874)	(816,399)	-	-		
d.	Transition asset or obligation	-	-	-	-	-	-		
e.	Gains and losses	-	-	54,023	150,915	-	-		
f.	Prior service cost or credit	-	-	(270,784)	(541,568)	-	-		
g.	Gain or loss recognized due to a settlement or curtailment	_	_	_	_	_	_		
h.	Total net periodic benefit cost or credit	\$ -	\$ -	\$ (117,827)	\$ (411,688)	\$ -	\$ -		

- B. There was no significant change to the investment goal of the postretirement plan for the first six months of 2019.
- C. There was no significant change in the fair value measurements of the postretirement benefits plan assets as of June 30, 2019.
- D. There was no significant change in the postretirement benefit plans expected long-term rate of return for the first six months of 2019.

E. Defined Contribution Plan

Substantially all eligible employees are covered by a qualified deferred compensation plan sponsored by the Company under which a portion of the employee contribution is matched. Through 2017, employees not eligible for the employee pension plan were eligible for an additional non-elective employer contribution. As a result of the freeze of the employee pension plan, all employees were eligible for an additional non-elective employer contribution effective April 1, 2018, retroactive to January 1, 2018. Contributions to the plan were \$14.8 million for the first six months of 2019.

Eligible executive officers are covered by a non-qualified supplemental retirement plan ("SERP"). StanCorp sponsors the SERP. The Company participates in the SERP and is not directly liable for the obligations under the SERP. The Company administers the plan on behalf of StanCorp and a proportional share of expenses are allocated to StanCorp's subsidiaries. On November 14, 2017, StanCorp's Board of Directors approved a resolution to freeze the accumulation of any further benefits under the non-qualified SERP effective March 31, 2018.

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 plans was \$23.2 million as of June 30, 2019.

F. Multiemployer Plans

The Company did not have any multiemployer plans for the first six months of 2019.

G. Consolidated/Holding Company Plans

The Company did not have any significant change in cost allocations for the first six months of 2019.

H. Postemployment Benefits and Compensated Absences

The Company did not have any postemployment benefits and compensated absences for the first six months of 2019.

NOTES TO FINANCIAL STATEMENTS

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

The Company did not have any significant change from the Medicare Modernization Act on Postretirement Benefits (INT 04-17) for the first six months of 2019.

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

- (1) The Company had 1,000 shares of common stock authorized, issued and outstanding as of June 30, 2019. All the shares are owned by its parent, StanCorp.
- (2) The Company had no preferred stock issued and outstanding as of June 30, 2019.
- (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 ordinary cash distribution in the amount of \$15.0 million was paid by the Company to its parent, StanCorp, in June 2019.
- (5) Within the limitations of (3) above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to shareholders as of June 30, 2019.
- (6) There were no restrictions placed on the Company's surplus, including for whom the surplus is being held as of June 30, 2019.
- (7) There were no advances to surplus not repaid as of June 30, 2019.
- (8) The Company did not hold any of its own stock, including stock of affiliated companies, for special purposes as of June 30, 2019.
- (9) The change in the balance in aggregate write-ins for special surplus funds from December 31, 2018 to June 30, 2019 was due to an estimated fee assessment related to the Affordable Care Act as part of SSAP No. 106 Affordable Care Act Section 9010 Assessment. There was no accrual in 2018 due to the moratorium of the 2019 fee.
- (10) There was no significant change in the portion of unassigned funds (surplus) reduced by cumulative unrealized losses as of June 30, 2019.
- (11) The Company issued the following surplus debentures or similar obligations:

		Pa	ar Value	C	arrying	I	Interest And/Or	To	otal Interest		Unapproved	
	Interest	(Fac	e Amount	V	alue of		Principal Paid		And/Or	In	terest And/Or	Date of
Date Issued	Rate	0	f Note)		Note	_	Current Year	Pr	incipal Paid		Principal	Maturity
8/15/2012	5.25 %	\$	250,000,000	\$	250,000,000	\$	6,562,500	\$	90,234,375	\$	-	8/14/2042
1311999 Total		\$	250,000,000	\$	250,000,000	* \$	6,562,500	\$	90,234,375	\$		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.

The Surplus Note matures in 2042 and 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 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

The Company has not been impacted by any restatement due to prior quasi-reorganizations.

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

The Company has not been a party to a quasi-reorganization in the 10 years from July 1, 2009 to June 30, 2019.

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

(1) The Company had commitments to fund partnership investments totaling \$85.6 million as of June 30, 2019. The contributions are payable on demand.

B. Assessments

There was no significant change in the guaranty association assessments for the first six months of 2019.

C. Gain Contingencies

The Company did not have any gain contingencies as of June 30, 2019.

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

The Company had no material claims relating to extra contractual obligations or bad faith losses from lawsuits as of June 30, 2019.

E. Joint and Several Liabilities

The Company did not have any joint and several liabilities as of June 30, 2019.

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 these actions or proceedings were pending as of June 30, 2019. 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.

15. LEASES

There was no significant change regarding leases for the first six months of 2019.

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

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

		 Ass	ets		 Liab	ilitie	S
		 June 30, 2019 December 31, 2018		 June 30, 2019	De	cember 31, 2018	
a.	Swaps	\$ 166,404,000	\$	497,645,000	\$ 424,195,000	\$	185,389,000
b.	Futures	=		-	=		=
c.	Options	 557,132,368		547,509,046	-		_
d.	Total	\$ 723,536,368	\$	1,045,154,046	\$ 424,195,000	\$	185,389,000

See Schedule DB of the Company's quarterly and annual statements for additional detail.

- (2) The Company's financial instruments with off-balance sheet risk are swaps and options. See Note 8 for information regarding these derivative contracts.
- (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 the Company's swaps are cleared 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 related to the clearing of interest rate swap contracts through the CME. The amount of collateral that is required is determined by the exchange on which the interest rate swap is cleared. The Company pledged a fixed maturity security and cash to satisfy the collateral requirement. In the first quarter of 2018 the Company began receiving collateral from its counterparties on its index option contracts to mitigate the credit-related risks.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

The Company did not have any transfers of receivables reported as sales for the first six months of 2019.

B. Transfer and Servicing of Financial Assets

The Company did not have transfers and servicing of financial assets for the first six months of 2019.

C. Wash Sales

- (1) In the course of the Company's asset management, fixed maturity 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 fixed maturity securities with a NAIC designation of 3 or below, or that do not have an NAIC designation, excluding all cash equivalents, derivative instruments and short-term investments with credit assessments equivalent to an NAIC 1 or 2 designation occurred during the quarter ended June 30, 2019.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

There was no significant change in the gain or loss to the Company from uninsured plans and the uninsured portion of partially insured plans for the first six months of 2019.

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

There was no significant change in direct premium written/produced by managing general agents/third party administrators for the first six months of 2019.

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, index options, Index-based Interest Guarantees, interest rate swaps and certain fixed maturity securities and commercial mortgage loans when the estimated fair value is lower than amortized cost as of the reporting date.
 - (1) Fair Value Measurements as of June 30, 2019

	(Level 1)		(Level 2)		(Level 3)		Net Asset Value (NAV)		Total
\$	-	\$	-	\$	4,522,384	\$	-	\$	4,522,384
	-	_	-	_	4,522,384		-		4,522,384
	-		6,653,014		-		-		6,653,014
	-		-		17,175,724		-		17,175,724
_	-	_	6,653,014	_	17,175,724	_	-	_	23,828,738
	8,387,664,636		73,375,461		-		-		8,461,040,097
\$	8,387,664,636	\$	80,028,475	\$	21,698,108	\$	-	\$	8,489,391,219
\$	-	\$	-	\$	87,521,656	\$	-	\$	87,521,656
_	-		6,333,641	_	-		-		6,333,641
\$	-	\$	6,333,641	\$	87,521,656	\$	-	\$	93,855,297
	\$	\$ - - - - - - - - - - - - - - - - - - -	\$ - \$	\$ - \$ - 6,653,014 6,653,014 6,653,014 8,387,664,636 73,375,461 \$ 8,387,664,636 \$ 80,028,475 \$ - \$ - 6,333,641	\$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ 4,522,384 6,653,014 - 17,175,724 - 6,653,014 17,175,724 - 6,653,014 17,175,724 - 8,387,664,636 73,375,461 - \$ \$ 8,387,664,636 \$ 80,028,475 \$ 21,698,108 \$ - \$ - \$ 87,521,656 - 6,333,641 -	(Level 1) (Level 2) (Level 3) \$ - \$ - \$ 4,522,384 \$ \$ 4,522,384 \$ \$ - 6,653,014 - 17,175,724 - 6,653,014 17,175,724 \$ \$ - 6,653,014 17,175,724 17,175,724 \$ \$ 8,387,664,636 73,375,461 - \$ \$ \$ 8,387,664,636 \$ \$ 80,028,475 \$ \$ 21,698,108 \$ \$ - \$ - \$ 87,521,656 \$ - 6,333,641 - \$	(Level 1) (Level 2) (Level 3) Value (NAV) \$ - \$ - \$ 4,522,384 \$ - \$ 4,522,384 \$ - \$ - \$ 4,522,384 \$ - \$ - \$ 4,522,384 \$ - \$ - \$ 4,522,384 \$ - \$ - \$ 17,175,724 \$ - \$ - \$ 17,175,724 \$ - \$ - \$ 6,653,014 \$ 17,175,724 \$ - \$ - \$ 6,653,014 \$ 17,175,724 \$ - \$ - \$ 8,387,664,636 \$ 73,375,461 \$ - \$ - \$ 8,387,664,636 \$ 80,028,475 \$ 21,698,108 \$ - \$ - \$ \$ 87,521,656 \$ - \$ 6,333,641 \$ - \$ - \$ - \$ 6,333,641 \$ - \$ - \$ - \$ \$ 6,333,641 \$ - \$ - \$ - \$ - \$ \$ 6,333,641 \$ - \$ - \$ - \$ - \$ - \$ -	(Level 1) (Level 2) (Level 3) Value (NAV) \$ - \$ - \$ 4,522,384 \$ - \$ 4,522,384 \$ - \$ - \$ 4,522,384 \$ - \$ - \$ - \$ 4,522,384 \$ - \$ - \$ - \$ 4,522,384 \$ - \$ - \$ - \$ 17,175,724 \$ - \$ - \$ 17,175,724 \$ - \$ - \$ 6,653,014 \$ 17,175,724 \$ - \$ - \$ 6,653,014 \$ 17,175,724 \$ - \$ - \$ 8,387,664,636 \$ 73,375,461 \$ - \$ - \$ \$ 83,387,664,636 \$ 80,028,475 \$ 21,698,108 \$ - \$ \$ \$ - \$ \$ \$ \$ - \$ \$ \$ 6,333,641 \$ - \$ - \$ - \$ \$ \$ - \$ \$ \$ 6,333,641 \$ - \$ - \$ - \$ \$ \$ - \$ \$ \$ \$ - \$ \$ \$ \$

NOTES TO FINANCIAL STATEMENTS

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

Description	 Beginning Balance at 03/31/2019	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	Endi Balan 06/30/	ce at
a. Assets:											
Derivative											
Index options	\$ 15,049,010	-		2,093,032	1,589,074	3,510,660		-	(5,066,052)	\$ 17,17	5,724
Total Assets	\$ 15,049,010			2,093,032	1,589,074	3,510,660			(5,066,052)	\$ 17,17	5,724
b. Liabilities:											
Index-based Interest											
Guarantees	\$ 84,441,339	-		1,828,923	_	_	2,711,500	-	(1,460,106)	\$ 87,52	1,656
Total Liabilities	\$ 84,441,339	-	-	1,828,923	-	-	2,711,500	-	(1,460,106)	\$ 87,52	1,656

- (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 uses prices or other relevant information generated by market transactions involving identical
 or comparable assets or liabilities.
- The income approach uses the present value of cash flows or earnings.
- The cost approach 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.

Fixed Maturity Securities

Fixed maturity securities are comprised of the following bond classes:

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

The fixed maturity securities are diversified across industries, issuers and maturities. The Company calculates fair values for all classes of fixed maturity securities 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.

The Company uses independent pricing services to assist management in determining the fair value of these assets. The pricing services incorporate 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 services also take into account perceived market movements and sector news, as well as a fixed maturity security'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 pricing services provide quoted market prices when available. Quoted prices are not always available due to fixed maturity security market inactivity. The pricing services obtain 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 fixed maturity securities are valuations and quotes received from 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.

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 services, analytical reviews, back testing of sales activity and the maintenance of a securities watch list. When necessary, the Company compares prices received from the pricing services 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, 2019 or December 31, 2018.

The fair values for fixed maturity securities with a designated class of other than class 6 or 6FE that had other-thantemporary impairments were valued using Level 2 measurements. The Company principally uses the market and income approaches to measure these financial instruments at fair value. The Level 3 fixed maturity securities were valued using matrix pricing, independent broker quotes and other standard market valuation methodologies.

Commercial Mortgage Loans

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

Significant observable inputs to the valuation include:

- Pricing for loans originated by StanCorp Mortgage Investors during the most recent quarter.
- U.S. Government treasury yields.
- The contractual terms of nearly every mortgage loan subject to valuation.

Significant estimated parameters include:

- The use of risk characteristics including stabilized debt coverage ratio and loan-to-value ratio.
- Variations in valuation spread between loans based on individual risk characteristics.

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.

Index Options

Index options were valued using Level 3 inputs. The fair value was determined using some 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 calculated the fair value for its 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 Overnight Indexed Swap rates, 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 and other relevant indices, estimates of quoted market prices and the spread between the bid and ask prices, 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.

While valuations for the index options are sensitive to a number of variables, valuations for index options purchased are most sensitive to changes in the indices' value, and the implied volatilities of these indices. Significant fluctuations in either 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 indices' value would result in a directionally similar change in the fair value of the asset.

Separate Account 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.

NOTES TO FINANCIAL STATEMENTS

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 index value, primarily the S&P 500 Index, 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 index value would result in a directionally similar change, while an increase or decrease in interest rate environment would result in a directionally opposite change in the fair value of the liability.

Interest Rate Swaps

Interest rate swaps are used in hedging relationships and are recorded in a manner that is consistent with the hedged item if they qualify for hedge accounting or at fair value if they do not qualify or are not designed to qualify for hedge accounting. The estimated fair value of the interest rate swaps is determined through a pricing model. The interest rate swaps qualify as Level 2 under the fair value hierarchy since their valuation is based on 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, 2019 are included in 20.A.(1) and 20.A.(2).
- B. The Company provides additional fair value information in Notes 5, 8, 10 and 11.
- C. Estimated Fair Value of All Financial Instruments

As of June 30, 2019	•	gregate	Admitted						Net Asset Value	Not Practicable (Carrying
Type of Financial Instrument	Fai	<u>ir Value</u>	Assets		(Level I)	(Level 2)	(Level 3)	(NAV)	Value)
Fixed maturity securities	\$	9,968,081,595	\$ 9,552,909,84	7 \$	-	\$	9,968,081,595	s -	s -	-
Preferred stocks		2,090,000	2,100,00	0	-		2,090,000	-	-	-
Common stocks		38,657,400	38,657,40	0	-		-	38,657,400	-	-
Commercial mortgage loans		6,556,015,088	6,479,144,47	8	-		-	6,556,015,088	-	-
Cash, cash equivalents and short-										
term investments		117,954,740	117,954,74	10	117,954,740		-	-	-	-
Index options		17,175,724	17,175,72	4	-		-	17,175,724	-	-
Interest rate swaps (assets)		6,672,873	6,653,01	4	-		6,672,873	-	-	-
Separate account assets		8,461,040,097	8,461,040,09	7	8,387,664,636		73,375,461	-	-	-
Indexed-based Interest Guarantees		(87,521,656)		-	-		-	(87,521,656)	-	-
Interest rate swaps (liabilities)		(18,033,307)		-	-		(18,033,307)	-	-	-

As of December 31, 2018									Net Asset	Not Practicable
Type of Financial Instrument	Aggregate Fair Value		Admitted Assets		(Level 1) (Level 2)			(Level 3)	Value (NAV)	(Carrying Value)
Fixed maturity securities	\$	8,816,711,206	\$ 8,863,	229,810	s	- :	\$ 8,816,315,030	\$ 396,176	s -	s -
Preferred stocks		2,010,000	2,	100,000		-	2,010,000	-	-	-
Common stocks		35,973,000	35,	973,000		-	-	35,973,000	-	-
Commercial mortgage loans		6,476,476,031	6,439,	436,417		-	-	6,476,476,031	-	-
Cash, cash equivalents and short-										
term investments		131,127,428	131,	127,428	131,127,42	28	-	-	-	-
Index options		4,088,930	4,	088,930		-	-	4,088,930	-	-
Interest rate swaps (assets)		5,895,939	1,	509,980		-	5,895,939	-	-	-
Separate account assets		7,442,322,134	7,442,	322,134	7,365,386,78	89	76,935,345	-	-	-
Indexed-based Interest Guarantees		(84,357,452)		-		-	-	(84,357,452)	-	-
Interest rate swaps (liabilities)		(4,957,782)		-		-	(4,957,782)	-	-	-

D. Not Practicable to Estimate Fair Value

The Company did not have any investments where it was not practicable to estimate fair value as of June 30, 2019 or December 31, 2018.

E. Investments Measured Using the NAV Practical Expedient

The Company did not have any investments that were measured using the NAV practical expedient pursuant to SSAP No. $100R - Fair\ Value\$ as of June 30, 2019.

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items for the first six months of 2019.

B. Troubled Debt Restructuring

The Company did not have any significant troubled debt restructuring for the first six months of 2019.

C. Other Disclosures

The Company did not have any other disclosures for the first six months of 2019.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries for the first six months of 2019.

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 as of June 30, 2019

Description of State Transferable and Non-transferable Tax Credits	State	 Carrying Value	 Unused Amount
Atlantic City Townhomes	New Jersey	\$ 851,617	\$ 2,540,534
MM Lawrence	Massachusetts	150,000	750,000
Low Income Housing	Missouri	2,600,000	3,750,000
Biomass Producer or Collector	Oregon	196,108	217,898
26867 Outback Solar	Oregon	_	999,255
Agricultural Workforce Housing Construction	Oregon	=	1,147,255
OHLIGA Guaranty	Oregon	327,720	292,212
Total		\$ 4,125,445	\$ 9,697,154

(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 – *Transferable and Non-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 state tax credits for the first six months of 2019.

(4) State Tax Credits Admitted and Nonadmitted as of June 30, 2019

		Tot	al Admitted	Total N	lonadmitted
a.	Transferable	\$	3,797,725	\$	-
b.	Non-transferable		-		327,720

F. Subprime-Mortgage-Related Risk Exposure

There was no significant change in subprime-mortgage-related risk exposure for the first six months of 2019.

G. Retained Assets

The Company did not have any retained assets as of June 30, 2019.

H. Insurance-Linked Securities ("ILS") Contracts

The Company did not directly write or assume any ILS contracts for the first six months of 2019.

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

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

Subsequent events have been considered through August 9, 2019 for the statutory statement issued on August 14, 2019.

There were no subsequent events to be reported.

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

Subsequent events have been considered through August 9, 2019 for the statutory statement issued on August 14, 2019.

There were no subsequent events to be reported.

On January 1, 2020, the Company will be subject to an annual fee under Section 9010 of the federal Affordable Care Act ("ACA"). The annual fee will be allocated to individual health insurers based on the ratio of the amount of the entity's net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that is written during the preceding calendar year. A health insurance entity's portion of the annual fee becomes payable once the entity provides health insurance for any U.S. health risk for each calendar year beginning on or after January 1st of the year the fee is due. As of June 30, 2019, the Company has written health insurance subject to the ACA assessment, expects to conduct health insurance business in 2020 and estimates their portion of the annual health insurance industry fee payable on September 30, 2020 to be \$2.4 million, of which \$1.2 million was reflected in special surplus funds as of June 30, 2019.

23. REINSURANCE

There was no significant change in reinsurance for the first six months of 2019.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A. Accrued Retrospective Premium Adjustments

The Company did not have any significant change in its method of calculating accrued retrospective premium adjustments or contracts subject to redetermination for the first six months of 2019.

B. Accrued Retrospective Premium Adjustments to Earned Premium

The Company did not have any significant change in the accrued retrospective premium recorded as adjustments to earned premium or contracts subject to redetermination for the first six months of 2019.

C. Net Premiums Written Subject to Retrospective Rating Features

There was no significant change in the amount of net premiums written that were subject to retrospective rating features or redetermination for the first six months of 2019.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act

The Company did not have any medical loss ratio rebates required pursuant to the Public Health Service Act for the first six months of 2019.

E. Risk-Sharing Provisions of the ACA

The Company did not write any accident and health insurance premiums subject to the ACA risk-sharing provisions for the first six months of 2019. Per SSAP No. 107 – *Risk-Sharing Provisions of the Affordable Care Act*, the ACA risk-sharing provisions include health plans in the individual or small group markets. The Company writes group dental and vision plans. Per SSAP No. 107, group plans are required to contribute funding but are not eligible to receive distributions under the risk-sharing provisions of the ACA.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

- A. Reserves as of January 1, 2019 were \$4.14 billion. For the first six months of 2019, \$443.8 million had been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years were \$3.69 billion as of June 30, 2019, as a result of re-estimation of unpaid claims and claim adjustment expenses. There was a \$2.4 million decrease of prior year development from January 1, 2019 to June 30, 2019. 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.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company did not have any intercompany pooling arrangements as of June 30, 2019.

27. STRUCTURED SETTLEMENTS

There was no significant change to the Company's purchase of structured settlements to fulfill obligations of claimants for the first six months of 2019.

28. HEALTH CARE RECEIVABLES

A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of June 30, 2019.

B. Risk-Sharing Receivables

The Company did not have any risk-sharing receivables as of June 30, 2019.

29. PARTICIPATING POLICIES

There was no significant change to the Company's participating policies for the first six months of 2019.

30. PREMIUM DEFICIENCY RESERVES

In accordance with SSAP No. 54R – *Individual and Group Accident and Health Contracts*, there was no premium deficiency reserve held as of June 30, 2019 for all individual and group accident and health contracts. Since premium deficiency reserves were unnecessary, no calculation involving anticipated investment income was performed as of June 30, 2019.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

There was no significant change in the practice or method of calculating reserves for life and annuity contracts for the first six months of 2019.

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

There was no significant change in annuity actuarial reserves and deposit-type liabilities by withdrawal characteristics for the first six months of 2019.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

There was no significant change in premium and annuity considerations deferred and uncollected for the first six months of 2019.

34. SEPARATE ACCOUNTS

A. Separate Account Activity

Separate account assets increased \$1.02 billion to \$8.46 billion as of June 30, 2019 compared to December 31, 2018.

B. General Nature and Characteristics of Separate Accounts Business

There was no significant change to the general nature and characteristics of the Company's separate accounts business for the first six months of 2019.

C. Reconciliation of Net Transfers To or (From) Separate Accounts

Net transfers to or (from) the Company's separate accounts were \$(219.4) million for the first six months of 2019, compared to \$18.6 million for the first six months of 2018.

35. LOSS/CLAIM ADJUSTMENT EXPENSES

There was no significant change to the Company's loss/claim adjustment expenses for the first six months of 2019.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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 cha reporting entity?			Yes [] No [X]
2.2	If yes, date of change:			
3.1	Is the reporting entity a member of an Insurance Holding Company Syst is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.	em consisting of two or more affiliated	d persons, one or more of which	Yes [X] No []
3.2	Have there been any substantial changes in the organizational chart sin	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.		
3.4	Is the reporting entity publicly traded or a member of a publicly traded gr	roup?		Yes [] No [X]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code is	ssued by the SEC for the entity/group.	·	
4.1	Has the reporting entity been a party to a merger or consolidation during If yes, complete and file the merger history data file with the NAIC for the			Yes [] No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	of domicile (use two letter state abbrev	viation) for any entity that has	
	1 Name of Entity	2 NAIC Company Code	3 State of Domicile	
	Name of Entity	TVAIO Odinpany Code	State of Domicile	
5.	If the reporting entity is subject to a management agreement, including tin-fact, or similar agreement, have there been any significant changes relified that it is subject to a management agreement, including tin-fact, or similar agreement, have there been any significant changes relified to the subject to a management agreement, including the in-fact, or similar agreement.	third-party administrator(s), managing egarding the terms of the agreement of	general agent(s), attorney- or principals involved? Yes [] No [X] N/A [
6.1	State as of what date the latest financial examination of the reporting en	ntity was made or is being made		12/31/2015
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			12/31/2015
6.3	State as of what date the latest financial examination report became average the reporting entity. This is the release date or completion date of the explanate).	camination report and not the date of t	the examination (balance sheet	05/03/2017
6.4	By what department or departments?			
6.5	Oregon Department of Consumer and Business Services - Division of F Have all financial statement adjustments within the latest financial exam statement filed with Departments?	nination report been accounted for in a	a subsequent financial] No [] N/A [X
6.6	Have all of the recommendations within the latest financial examination	report been complied with?	Yes [] No [] N/A [X
7.1	Has this reporting entity had any Certificates of Authority, licenses or recrevoked by any governmental entity during the reporting period?			Yes [] No [X]
7.2	If yes, give full information:			
8.1	Is the company a subsidiary of a bank holding company regulated by the	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 Consurance Corporation (FDIC) and the Securities Exchange Commission	Office of the Comptroller of the Curren	cy (OCC), the Federal Deposit	
	1	2	3 4 5	6
	Affiliate Name StanCorp Equities, Inc. Po	Location (City, State)	FRB OCC FDIC	SEC YES

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
StanCorp Equities, Inc.	Portland, OR	ON	NO	NO	YES
StanCorp Investment Advisers, Inc.	Portland, OR	NO	NO	NO	YES
	,				

GENERAL INTERROGATORIES

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity; (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and	Yes [X] No []
	(e) Accountability for adherence to the code.	
9.11	If the response to 9.1 is No, please explain:	
9.2	Has the code of ethics for senior managers been amended?	Yes [] No [X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).	
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers? If the response to 9.3 is Yes, provide the nature of any waiver(s).	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? If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$\frac{1}{2}\$	
	INVESTMENT	
11.1 11.2	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)	Yes [] No [X]
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: \$ Page the condition antity have any investment in pagent a phaiding and offiliates?	
14.1 14.2	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	
	1 Prior Year-End	2 Current Quarter
	Book/Adjusted	Book/Adjusted
14 21	Bonds	Carrying Value
	Preferred Stock \$ 0	\$ 0
	Common Stock \$ 0	\$0
	Short-Term Investments \$ 0	\$0
14.25	Mortgage Loans on Real Estate\$0	\$0
14.26	All Other\$0	\$0
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	Yes [X] No []
15.2		
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date:	
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$0
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	
	16.3 Total payable for securities lending reported on the liability page.	\$0

GENERAL INTERROGATORIES

1	For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:										
			odian(s)		Cus	∠ todian Addr	ess				
	BNY Mellon			IIS Syracuse Client Services, 111 Sanders Creek Parkway, 2nd Fl							
				East Syracuse, NY 13057							
2	For all agreements that location and a comple		ith the requirements of the NAI	C Financial Cor	ndition Examiners H	andbook, p	rovide the name,				
	1 2 Name(s) Location(s)				Com	3 plete Expla	nation(s)				
	Have there been any of the second of the sec		name changes, in the custodia	an(s) identified i	n 17.1 during the cu	rrent quarte	er?	Yes	[]	No	[)
	1 Old Custo	odian	2 New Custodian	Date	3 e of Change		4 Reason				
	make investment deci	sions on behalf of	vestment advisors, investment the reporting entity. For assets ment accounts"; "handle sec	that are manag urities"]	ed internally by emp						
		1 Name of Firm	or Individual	- 1	2 ation						
	PineBridge Investmen	ts		U							
			/ LLC								
	otanuar a managomont,										
	17.5097 For those firm	ns/individuals listed	d in the table for Question 17.5 more than 10% of the reporting	, do any firms/in	dividuals unaffiliate			Yes	s [] N	'o [
	17.5097 For those firm designated w	ns/individuals listed ith a "U") manage	d in the table for Question 17.5 more than 10% of the reporting	, do any firms/ing entity's assets	dividuals unaffiliate?	able for Que	estion 17.5. does the				
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or indi	ns/individuals listed ith a "U") manage viduals unaffiliated inder management	d in the table for Question 17.5 more than 10% of the reporting	, do any firms/in g entity's assets esignated with a of the reporting	dividuals unaffiliate?	ble for Que	estion 17.5, does the	Ye	s [s [
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or inditable below.	ns/individuals listed ith a "U") manage viduals unaffiliated inder management	d in the table for Question 17.5 more than 10% of the reporting with the reporting entity (i.e. d t aggregate to more than 50% of the table for 17.5 with an affiliation	, do any firms/in g entity's assets esignated with a of the reporting	dividuals unaffiliate? a "U") listed in the taentity's assets?	ble for Que	rovide the information for t	Ye] N	
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or indi	ns/individuals listed ith a "U") manage viduals unaffiliated inder management	d in the table for Question 17.5 more than 10% of the reporting with the reporting entity (i.e. d t aggregate to more than 50% of the control	, do any firms/in g entity's assets esignated with a of the reporting	dividuals unaffiliate?	ble for Que	estion 17.5, does the	Ye	inve] N	lo [
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or inditable below. 1 Central Registration Depository Number	ns/individuals listed ith a "U") manage viduals unaffiliated inder management viduals listed in the	d in the table for Question 17.5 more than 10% of the reporting with the reporting entity (i.e. d t aggregate to more than 50% or table for 17.5 with an affiliation 2	, do any firms/in g entity's assets esignated with a of the reporting n code of "A" (a	dividuals unaffiliate? a "U") listed in the taentity's assets? ffiliated) or "U" (una	uble for Que	rovide the information for t	Yes	Inve Man Agr (IM	5 estme agent eemo A) Fil	ent mer ent
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or inditable below. 1 Central Registration Depository Number 104578	ns/individuals listed ith a "U") manage viduals unaffiliated inder management viduals listed in the PineBridge Inves	d in the table for Question 17.5 more than 10% of the reporting with the reporting entity (i.e. d t aggregate to more than 50% or table for 17.5 with an affiliation	, do any firms/in g entity's assets esignated with a of the reporting n code of "A" (a	dividuals unaffiliate? a "U") listed in the taentity's assets? ffiliated) or "U" (una	uble for Que	estion 17.5, does the covide the information for t	Yes	Inve Man Agr	5 estme agen eeme A) Fil	ent mer ent
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or inditable below. 1 Central Registration Depository Number 104578	ns/individuals listed ith a "U") manage viduals unaffiliated inder management viduals listed in the PineBridge Investment of the PrineBridge Investment of t	d in the table for Question 17.5 more than 10% of the reporting with the reporting entity (i.e. d t aggregate to more than 50% or etable for 17.5 with an affiliation 2 Name of Firm or Individual tments	, do any firms/in g entity's assets esignated with a of the reporting n code of "A" (a	dividuals unaffiliate? a "U") listed in the taentity's assets? ffiliated) or "U" (una 3 Legal Entity Iden	uble for Que	estion 17.5, does the ovide the information for the second secon	Yes	Inve Man Agr (IM	5 estme agen eeme A) Fil	ent mer ent iled
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or inditable below. 1 Central Registration Depository Number 104578	ns/individuals listed ith a "U") manage viduals unaffiliated inder management viduals listed in the PineBridge Invest Pacific Investment Standard Managem	d in the table for Question 17.5 more than 10% of the reporting a with the reporting entity (i.e. d t aggregate to more than 50% of the table for 17.5 with an affiliation 2 Name of Firm or Individual thents	, do any firms/in g entity's assets esignated with a of the reporting n code of "A" (a	dividuals unaffiliate? a "U") listed in the taentity's assets? ffiliated) or "U" (una Legal Entity Iden	uble for Que	Registered With SEC SEC Not a registered invest	Yes	Inve Man Agr (IM NO	5 estme agem eeme A) Fil	en ne en ilec
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or inditable below. 1 Central Registration Depository Number 104578 104559	ns/individuals listed ith a "U") manage viduals unaffiliated inder management viduals listed in the PineBridge Invest Pacific Investment Standard Managem lirements of the Pusa Si securities, the renecessary to pernavailable.	d in the table for Question 17.5 more than 10% of the reporting at with the reporting entity (i.e. d t aggregate to more than 50% of the table for 17.5 with an affiliation 2 Name of Firm or Individual thents and Management Company LLC arrosses and Procedures Manual exporting entity is certifying the formit a full credit analysis of the second and t	al of the NAIC Ir	dividuals unaffiliate? a "U") listed in the taentity's assets? ffiliated) or "U" (una Legal Entity Iden Legal Entity Iden vestment Analysis	office been	restion 17.5, does the rovide the information for t 4 Registered With SEC SEC Not a registered invest advisor. followed?	Yes	Inve Man Agr (IM. No	5 estme agem eeme A) Fil	en men ellec
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or inditable below. 1 Central Registration Depository Number 104578 104559 104559 104559 104559 104559 104559 104559 1055 1055 1055 1055 1055 1055 1055 1	PineBridge Investments of the Pusal securities, the representation of the Pusal securities and the pusal securities are represented by the pusal securities and the pusal securities are represented by the pusal securities are represented by the pusal securities and the pusal securities are represented by the pusal securities	d in the table for Question 17.5 more than 10% of the reporting at with the reporting entity (i.e. d t aggregate to more than 50% of the table for 17.5 with an affiliation 2 Name of Firm or Individual thents and Management Company LLC and the transporting entity is certifying the form that a full credit analysis of the secontracted interest and principal ation of ultimate payment of all	al of the NAIC Ir billowing elemen ecurity does not appayments. contracted intersections	dividuals unaffiliate? a "U") listed in the taentity's assets? ffiliated) or "U" (una Legal Entity Iden Exercised and principal.	office been gnated 5GI	Registered With SEC SEC Not a registered invest advisor	Yes	Invo Man Agr (IM. NO NO	5 sestme agen eeme A) Fil	en ne en ilec
	17.5097 For those firm designated w 17.5098 For firms/indi total assets u For those firms or indi table below. 1 Central Registration Depository Number 104578 104559 104559 104559 105 a. Documentation security is not a b. Issuer or obligo c. The insurer has the reporting entit By self-designating PL a. The security war b. The reporting er	PineBridge Investadisted in the viduals listed in the listed in the viduals listed in th	d in the table for Question 17.5 more than 10% of the reporting at with the reporting entity (i.e. d t aggregate to more than 50% of the table for 17.5 with an affiliation 2 Name of Firm or Individual thents	al of the NAIC Ir billowing elemen ecurity does not a payments. contracted interfellowing elements. Contracted interfellowing elements.	dividuals unaffiliate? a "U") listed in the taentity's assets? ffiliated) or "U" (una Legal Entity Iden Exercised and Entity Iden Exercised and Principal and Pr	uble for Que	Registered With SEC SEC Not a registered invest advisor . followed? security: GI security:	Yes	Invo Man Agr (IM. NO NO	5 estme agem eeme A) Fil	en me en ile

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and	Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$0
	1.12 Residential Mortgages	\$74,541
	1.13 Commercial Mortgages	\$6,450,434,570
	1.14 Total Mortgages in Good Standing	\$6,450,509,111
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$ 28,396,086
	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	\$239,281
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$\$239,281
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$0
	1.42 Residential Mortgages	\$0
	1.43 Commercial Mortgages	\$0
	1.44 Total Mortgages in Process of Foreclosure	\$0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	\$0
	1.62 Residential Mortgages	
	1.63 Commercial Mortgages	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	
2.	Operating Percentages:	
	2.1 A&H loss percent	72.892 %
	2.2 A&H cost containment percent	
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	
3.3	Do you act as an administrator for health savings accounts?	
3.4	If yes, please provide the balance of the funds administered as of the reporting date	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of	100 [X] 100 []
7.1	domicile of the reporting entity?	Yes [] No []
Fratern 5.1	al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] N/A []
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reincurance	Treaties - Current Year to Date
Showing All New Dellisurance	rrealles - Gurreril real to Date

			Showing All New Reinsurar	ioo iroatioo			1	
1	2	3	4	5	6	7	8	9
								Effective
							Contition	Data of
							Certified	Date of Certified
NAIC Company Code					Type of Reinsurance		Reinsurer	Certified
Company	ID Number	Effective		Domiciliary	Reinsurance		Rating (1 through 6)	Reinsurer
Code	Number	Dete	Name of Reinsurer	Jurisdiction	Ceded	Type of Reinsurer	(1 through C)	Datina
Code	Number	Date	Name of Reinsurer	Jurisaiction	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 Direct Business Only Life Contracts Accident and Health Insurance Premiums, Active Including Policy Membership Total Life Insurance Annuity Other Columns Deposit-Type and Other Fees Premiums7,426,761 Considerations16,691,399 Through 537,885,694 Considerations4,849,802 States, Etc Contracts Alabama AL 2. Alaska ΑK 602 989 982 962 1 005 146 5 798 709 8 389 806 3. Arizona .4,094,947 24,599,873 502,088 .5,878,303 .8,414,970 .42,988,093 ΑZ 4. Arkansas 5 498 591 1 396 495 6,000,060 2.522.340 15.417.486 478.753 103.074.919 5. California 56.303.410 25.991.827 .116.031.639 301.401.795 238.000 CA 6. 7. Colorado 7,253,900 СО 14,527,417 21,317,522 .60,304,221 103,403,060 5.027.470 Connecticut СТ 6.625.098 8.590.033 .11.629.848 .7.563.627 .34.408.606 989,755 783, 139 .1,761,357 1,877,112 5,411,363 1,216,927 DE District of Columbia DC 9. 7 666 161 204 618 .11.055.190 2.274.394 21 200 363 57,475,697 10. Florida .33,294,439 53,490,134 177,523,482 785.835 33,263,212 FL 13,058,938 2,203.460 20,458.543 .78,719.991 11 Georgia GA 9,482,030 35 720 480 12. 970, 135 267,857 2,549,193 .1,098,467 4,885,652 169,425 Hawaii ΗΙ 13. Idaho 11.077.917 390,465 .8,467,374 15,218,444 35, 154, 200 403,502 ID 14. Illinois Ш 13.708.280 21.821.504 24.800.870 35.817.469 96.148.123 193.810 Indiana 7,343,876 15, 157, 956 27.972.787 62.727.249 .52,378 IN 16. lowa. IΑ 6,147,321 7.465.489 8.478.412 2,130,902 24.222.124 12,972,340 6,445,438 3,788,753 17. Kansas 2,276,338 25,482,869 117,729 KS 18. Kentucky 2 444 358 3 879 449 6 555 675 23 120 785 36 000 267 47 501 ΚY 188,520 6.110.355 11.189.868 9.014.136 19. 46.405.451 72.719.810 Louisiana LA 20. Maine ME 2,742,139 3,173,507 855,555 10,531,286 .3,760,085 283,028 21. Maryland MD 6.179.613 7.181.692 7.603.073 24.588.426 45.552.804 1.051.670 8,941,503 22 Massachusetts 10.461.572 17,019,619 .24,577,232 .60,999,926 .22,543,454 MΑ 23. Michigan М 4 950 302 23 318 016 11.371.054 50 968 265 90 607 637 207 133 Minnesota 13,529,646 26,449,640 103,322,699 19,892,027 .43,451,386 328,269 MN 25. Mississippi 1,077,019 .2,350,991 2,622,757 1,324,963 .7,375,730 MS .22.524.555 1.963.419 26. Missouri. 22.439.034 MO 6.645.990 .19.721.604 71.331.183 2,809,350 2,216,985 308,300 6,073,360 27 Montana МТ 738,725 28. Nebraska NE 2 529 207 1 237 376 8 184 473 3 722 360 15 673 416 0 7,415,759 .2,064,736 .9,366,566 .5,513,335 .24,360,396 NV NH 30. New Hampshire 2 467 397 2 441 984 3 325 693 5 409 244 13 644 318 1 667 566 New Jersey 31. 5,794,779 17,011,934 22,827,890 .11,677,513 57,312,116 .0 NJ 4,092.821 32 New Mexico 12 177 238 ..4,077,884 .3,926,701 24 274 644 0 NM 33. New York NY 1,032,387 138,722 2,619,564 ..0 3,790,673 34. 12,774,693 North Carolina NC 5,156,603 16,604,170 .10,259,105 44,794,571 612,246 35. North Dakota ND 1.166.235 2.121.292 4.010.758 2.923.800 10.222.085 57, 128, 522 8.832.216 20,595,256 14,737,070 101,293,064 2.568.746 OH 37 Oklahoma OK 3 333 768 4 431 764 4,026,240 29 315 014 41 106 786 40 332 47,899,228 38. 29,933,675 12,987,649 167,410,229 258,230,781 1.477.544 Oregon OR 39 Pennsylvania 14.930.181 28.230.794 23,073,593 59,637,156 125,871,724 909.826 РΑ 40. Rhode Island RI 3.584.697 1.107.012 3.355.893 1.547.718 9.595.320 632.735 South Carolina 39,415,111 41 9,400,764 7,590,354 19,726,203 2,697,790 390,594 South Dakota 42 SD 281.089 154.830 1.986.596 3.282.486 5.705.001 43 5,908,839 13,261,082 11, 101, 126 693,648 13,653,328 43,924,375 ΤN 44. Texas ТХ 33 108 037 20 645 918 60.190.922 113 289 084 227 233 961 1.268.361 45. Utah. .37,261,043 3,299,460 ..6,565,661 .48,895,681 UT .1,769,517 46 Vermont 1.446.573 2,119,316 4,108,481 5.905.758 13.580.128 16,777 47 Virginia. .15.173.411 .81.066.580 VA .11.401.475 .31.792.353 22.699.341 223.071 48 Washington 15,791,136 11,604,087 47,661,291 77,555,615 5,681,102 WA 152,612,129 49. West Virginia 7 249 117 372 617 WV 838 885 1 058 046 3 842 383 12 988 431 50. Wisconsir .8,341,317 .13,989,085 15,939,632 .32,033,409 70,303,443 140,308 W١ 51. Wyoming WY 1,212,737 2.662.354 1.738.292 .3.342.386 .8.955.769 0 52. American Samoa .0 AS 0 ..0 1, 171, 559 53 Guam .4,230,541 ٥ 0 5.402.100 .0 GU Puerto Rico 54. 200,235 ..11,547 .0 PR 0 .0 .211,782 ,214,466 55 U.S. Virgin Islands 4.751.338 .0 .0 ۷I 463, 128 56. Northern Mariana Islands MP N 1.887 0 0 1.887 0 57. CAN .11.507 44.603 ..0 56,110 .0 58. Aggregate Other Aliens. XXX 89 457 150 176 172 493 n 412 126 n OT 487,973,630 432,611,518 1,298,518,001 3,026,033,632 59. .806,930,483 54.697.844 XXX. 90. Reporting entity contributions for employee benefit 329.669 0 2.055.194 0 2 384 863 .0 XXX Dividends or refunds applied to purchase paid-up 91. 6,988,600 0 .0 6,988,600 0 XXX additions and annuities. Dividends or refunds applied to shorten endowment or premium paying period.

Premium or annuity considerations waived under disability or other contract provisions. 92. 0 0 0 0 XXX 0 0 93. 0 XXX 103,101 0 103, 101 94 Aggregate or other amounts not allocable by State XXX 0 0 0 0 0 95 Totals (Direct Business). XXX 495,395,000 .432,611,518 .808,985,677 ..1,298,518,001 3,035,510,196 54,697,844 96. Plus Reinsurance Assumed. XXX 1 550 966 0 41 936 991 43.487.957 Totals (All Business). 97 496,945,966 .432,611,518 850,922,668 3,078,998,153 .54,697,844 .1,298,518,001 XXX 98 Less Reinsurance Ceded. 407 991 593 221 622 109 546 993 517 760 208 Totals (All Business) less Reinsurance Ceded 1,298,518,001 432,389,896 54,697,844 99 XXX 88,954,373 741,375,675 2,561,237,944 **DETAILS OF WRITE-INS** 58001. Other Alien 777 XXX 89 457 150 176 172.493 0 412 126 0 XXX 58003 Summary of remaining write-ins for Line 58 from 58998. 0 ..0 overflow page XXX ..0 ..0 0 .0 Totals (Lines 58001 through 58003 plus 89,457 150,176 172,493 0 412,126 0 58998)(Line 58 above) XXX 9401 XXX 9402 XXX 9403. XXX

94 above) (a) Active Status Counts

9499.

overflow page

Summary of remaining write-ins for Line 94 from

Totals (Lines 9401 through 9403 plus 9498)(Line

XXX

XXX

0

0

..0

0

0

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L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.

⁰ N - None of the above - Not allowed to write business in the state.

R - Registered - Non-domiciled RRGs. Q - Qualified - Qualified or accredited reinsurer. 0

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATION CHART

ompany	FEIN	NAIC	LOCATION	Ownership
eiji Yasuda Life Insurance Company ("MY")			JPN	
StanCorp Financial Group, Inc. ("SFG")	93-1253576		OR	100.00% owned by MY
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.	93-0928203		OR	100.00% owned by SFG
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
1381-1399 Florin Road LLC	45-3789788		OR	100.00% owned by SRE
Standard Insurance Company Continuing Health & Welfare Benefits Trust	93-1097066		OR	100.00% owned by SFG
The Standard Charitable Foundation	20-3997125		OR	100.00% owned by SFG
Pacific Guardian Life Insurance Company, Limited	99-0108050	64343	HI	100.00% owned by MY
Meiji Yasuda America Incorporated	51-0383916		NY	100.00% owned by MY
Meiji Yasuda Europe Limited			GBR	100.00% owned by MY
Meiji Yasuda Asia Limited			HKG	100.00% owned by MY
Founder Meiji Yasuda Life Insurance Co., Ltd.			CHN	29.20% owned by MY
PT AVRIST Assurance			IDN	29.90% owned by MY
TU Europa S.A.			POL	33.50% owned by MY
TUiR Warta S.A.			POL	24.30% owned by MY
Thai Life Insurance Public Company Limited			THA	15.00% owned by MY
Meiji Yasuda General Insurance Co., Ltd.			JPN	100.00% owned by MY
Meiji Yasuda Insurance Service Company, Limited			JPN	100.00% owned by MY
Meiji Yasuda Asset Management Company Ltd.			JPN	92.90% owned by MY
Meiji Yasuda Real Estate Management Company Limited			JPN	100.00% owned by MY
Meiji Yasuda Life Planning Center Company, Limited			JPN	100.00% owned by MY
Meiji Yasuda System Technology Company Limited			JPN	100.00% owned by MY
Meiji Yasuda Payment Collection Business Services Company, Limited			JPN	100.00% owned by MY

12

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATION CHART

Company		NAIC	LOCATION	Ownership
MYJ Co., Ltd.			JPN	100.00% owned by MY
Diamond Athletics, Ltd.			JPN	35.00% owned by MY
Meiji Yasuda Research Institute, Inc.			JPN	91.00% owned by MY
Sunvenus Tachikawa Company Limited			JPN	100.00% owned by MY
MST Insurance Service Co., Ltd.			JPN	16.10% owned by MY
The Mitsubishi Asset Brains Company, Limited			JPN	25.00% owned by MY
KSP COMMUNITY, Inc.			JPN	18.50% owned by MY
Japan Pension Service Co., Ltd.			JPN	39.70% owned by MY
Meiji Yasuda Business Plus Co., Ltd.			JPN	100.00% owned by MY
Meiji Yasuda Trading Company, Ltd.			JPN	100.00% owned by MY
RP Alpha Tokutei Mokuteki Kaisha			JPN	100.00% owned by MY
Meiji Yasuda Life Foundation of Health and Welfare			JPN	100.00% owned by MY
Meiji Yasuda Mental Health Foundation			JPN	100.00% owned by MY
The Meiji Yasuda Cultural Foundation			JPN	100.00% owned by MY
Meiji Yasuda Health Development Foundation			JPN	100.00% owned by MY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
		_			_						Type	If		_	
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Name of								
			ID.				Names of	ciliary	to	D: " 0 . " 11	Attorney-in-Fact,	Provide	1.1112	Re-	
Group	O N	Company	ID	Federal	0114	(U.S. or	Parent, Subsidiaries	Loca-	Reporting		Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	<u> </u>
		00000					Meiji Yasuda Life Insurance Company	JPN	UIP			0.000		N	1
	Meiji Yasuda Life Insurance Group	00000 69019	93-1253576				StanCorp Financial Group, Inc.	OR	UDP RE	Meiji Yasuda Life Insurance Company StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company Meiji Yasuda Life Insurance Company	N	
1348	Meiji Yasuda Life Insurance Group	61 060	93-0242990				Standard Insurance Company The Standard Life Insurance Company of New	UH	KE	Stancorp Financial Group, Inc.	Ownership	100.000	Meiji rasuda Lite insurance company	N	
12/10	Meiji Yasuda Life Insurance Group	89009	13-4119477				York	NY	IA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
1040	merji rasuda Erre misurance droup	00000	46-5761825				StanCap Insurance Company, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	IV	
		00000	93-0928203				Standard Management, Inc.	OR	NI A	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NN	
		00000	93-0930972				StanCorp Equities, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N N	
		00000	93-1296382				StanCorp Investment Advisers, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	25-1838406]			Standard Retirement Services, Inc.	OR	NI A	StanCorp Financial Group, Inc.	Ownership.	_100.000	Meiji Yasuda Life Insurance Company	N	1
			93-1191029				StanCorp Mortgage Investors, LLC	OR	NIA	StanCorp Financial Group, Inc.	Ownership	_100.000	Meiii Yasuda Life Insurance Company	N	1
				1			StanCorp Mortgage Investors Pass-Through, LL						, , , , , , , , , , , , , , , , , , , ,		
		00000	26-1758088	.			,	OR	NI A	StanCorp Mortgage Investors, LLC	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	93-1191030				StanCorp Real Estate, LLC	OR	NI A	StanCorp Financial Group, Inc.	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	45-3789788				1381-1399 Florin Road LLC	0R	NI A	StanCorp Real Estate, LLC	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
							Standard Insurance Company Continuing Health	1			1		1		
		00000	93-1097066				& Welfare Benefits Trust	OR	NI A	StanCorp Financial Group, Inc	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	20-3997125				The Standard Charitable Foundation	OR	NI A	StanCorp Financial Group, Inc	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
							Pacific Guardian Life Insurance Company,								
1348	Meiji Yasuda Life Insurance Group	64343	99-0108050				Limited	HI	IA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	51-0383916				Meiji Yasuda America Incorporated	NY	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					Meiji Yasuda Europe Limited	GBR	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					Meiji Yasuda Asia Limited	HKG	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					Founder Meiji Yasuda Life Insurance Co., Ltd			H		0.000	H V	.,	
		00000					PT AVRIST Assurance	CHN	II A	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	N	
		00000					TU Europa S.A.	POL	IA	Meiji Yasuda Life Insurance Company Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company Meiji Yasuda Life Insurance Company	IV	
		00000					TUIR Warta S.A.	POL	IA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	IV	
		00000					Thai Life Insurance Public Company Limited	THA	IA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	N N	
		00000					Meiji Yasuda General Insurance Co., Ltd.	JPN	IA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
	-						Meiji Yasuda Insurance Service Company.			morji radaa Erro maarando oompany	owner on p		inorgi raddad Erio modranoc dompany		
		00000					Limited	. JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N.	
		00000					Meiji Yasuda Asset Management Company Ltd.	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	92.900	Meiji Yasuda Life Insurance Company	N.	
							Meiji Yasuda Real Estate Management Company			,] ,		
		00000					Limited	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
							Meiji Yasuda Life Planning Center Company,								
		00000					Limited	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
				1	1		Meiji Yasuda System Technology Company		1						
		00000					Limited	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
				1	1		Meiji Yasuda Payment Collection Business		l		1.				
		00000					Services Company, Limited	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					MYJ Co., Ltd.	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	. N	
		00000					Diamond Athletics, Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	. N	
		00000	+				Meiji Yasuda Research Institute, Inc.	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	91.000	Meiji Yasuda Life Insurance Company	N	·
		00000					Sunvenus Tachikawa Company Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	+				MST Insurance Service Co., Ltd.	JPN	NI A	Meiji Yasuda Life Insurance Company	Influence	טטט.ע	Meiji Yasuda Life Insurance Company	N	·
		00000		1	1		The Mitsubishi Asset Brains Company, Limited	JPN	NI A	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	N.	
		00000	†				KSP COMMUNITY. Inc.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company Meiji Yasuda Life Insurance Company	IN	
		00000	1				Japan Pension Service Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company Meiji Yasuda Life Insurance Company	N N	1
		00000					Meiji Yasuda Business Plus Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N N	1
		00000	1				Meiji Yasuda Trading Company, Ltd.	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N N	1
		00000	I				RP Alpha Tokutei Mokuteki Kaisha	JPN		Meiji Yasuda Life Insurance Company	Ownership		Meiji Yasuda Life Insurance Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			1
											of Control	Control			1
											(Ownership,	is		ls an	1
						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
							Meiji Yasuda Life Foundation of Health and								1
		00000					Welfare	JPN			Ownership		. Meiji Yasuda Life Insurance Company		
		00000					Meiji Yasuda Mental Health Foundation	JPN			Ownership		. Meiji Yasuda Life Insurance Company		
		00000					The Meiji Yasuda Cultural Foundation	JPN			Ownership		Meiji Yasuda Life Insurance Company	N	
		00000					Meiji Yasuda Health Development Foundation	JPN	NI A	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
															1

Asterisk	Explanation
1	Meiji Yasuda Life Insurance Company is a mutual insurance company owned by its policyholders.

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.

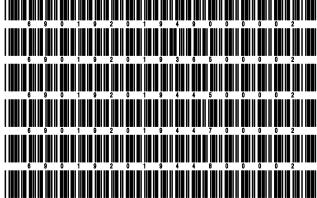
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of dom electronically with the NAIC?	N0
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guidelir filed with the state of domicile and electronically with the NAIC?	e XXXVI be
6.	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?	verage
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated I be filed with the state of domicile and electronically with the NAIC?	flarket Value)
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC w second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarter N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	ith the rs should be
	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]	

Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

 Describble and add Consistence of Assumptions Contification required by

Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

 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

Additional Write-Inis for Assets Line 25								
			Current Statement Date					
		1	1 2 3					
				Net Admitted Assets	Prior Year Net			
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets			
2504.	Prepaid postretirement funds	379, 100	379, 100	0	0			
2505.	Overfunded plan assets	(379, 100)	(379, 100)	0	0			
2506.	Interest Maintenance Reserve	10,013	10,013	0	0			
2597.	Summary of remaining write-ins for Line 25 from overflow page	10,013	10,013	0	0			

	at TTHE INC TO Elabilities Elits Es		
		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Funds held for escheatment	1,488,278	2,411,826
2505.	Long-term contracts payable	359,632	388,948
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,847,910	2,800,774

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	71,778,268	61,883,516
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	6,110,060
	2.2 Additional investment made after acquisition	2,885,445	7,649,773
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	2,015,951	3,865,081
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	72,647,762	71,778,268
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	72,647,762	71,778,268

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	6,442,050,164	6, 188, 999, 134
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	863, 125, 180	1,803,635,859
	2.2 Additional investment made after acquisition	63,632,752	112,822,175
3.	2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition Capitalized deferred interest and other	34,351	20,363
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals Deduct amounts received on disposals	(1,378,596)	(6,618,335)
7.	Deduct amounts received on disposals	887, 180, 091	1,656,767,344
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	41.687
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	116,802	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,480,166,958	6,442,050,164
12.	Total valuation allowance	(1,022,480)	(2,613,747)
13.	Subtotal (Line 11 plus Line 12)	6,479,144,478	6,439,436,417
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	6,479,144,478	6,439,436,417

SCHEDULE BA - VERIFICATION

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	181,224,492	196,699,080
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	4,693,489
	2.2 Additional investment made after acquisition	7,759,137	21,437,522
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	103,977
7.	Deduct amounts received on disposals	0	148,458
8.	Deduct amortization of premium and depreciation	19 742 900	41,561,118
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	169,240,729	181,224,492
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	169,240,729	181,224,492

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	8,901,302,810	8,308,978,191
2.	Cost of bonds and stocks acquired	1, 190, 966, 319	2, 159, 836, 469
3.	Accrual of discount	3,784,993	5,731,996
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(1,377,431)	(12, 128, 141)
6.	Deduct consideration for bonds and stocks disposed of	491,821,231	1,543,830,084
7.	Deduct amortization of premium	9,584,760	20 , 304 , 183
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,041,790	1,537,802
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	9,593,667,247	8,901,302,810
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	9,593,667,247	8,901,302,810

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

NAIC Designation	Burning the Gurrent Quarter to 1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	5,928,107,540	351,446,906	135, 105, 152	(59,893,277)	5,928,107,540	6,084,556,017	0	5,547,973,943
2. NAIC 2 (a)		103,012,163	44,538,909	67,086,170	2,811,914,678	2,937,474,102	0	2,785,889,536
3. NAIC 3 (a)		43,795,938	25, 193, 167	(14,918,137)	339,394,944	343,079,578	0	320,869,847
4. NAIC 4 (a)	181,839,887	15,803,175	21,212,662	3,779,262	181,839,887	180,209,662	0	200,540,402
5. NAIC 5 (a)	5,085,708	0	613,620	3,118,400	5,085,708	7,590,488	0	7,956,082
6. NAIC 6 (a)	8,792,583	0	9,299,168	506,585	8,792,583	0	0	0
7. Total Bonds	9,275,135,340	514,058,182	235,962,678	(320,997)	9,275,135,340	9,552,909,847	0	8,863,229,810
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	2,100,000	0	0	0	2,100,000	2,100,000	0	2,100,000
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	2,100,000	0	0	0	2,100,000	2,100,000	0	2,100,000
15. Total Bonds and Preferred Stock	9,277,235,340	514,058,182	235,962,678	(320,997)	9,277,235,340	9,555,009,847	0	8,865,329,810

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ______0; NAIC 2 \$ _____0; NAIC 3 \$ _____0 NAIC 4 \$ _____0; NAIC 5 \$ _____0; NAIC 6 \$ _____0

Schedule DA - Part 1 - Short-Term Investments ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DA - Verification - Short-Term Investments ${f N}$ ${f O}$ ${f N}$ ${f E}$

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)	4,074,385
2.	Cost Paid/(Consideration Received) on additions	6,479,517
3.	Unrealized Valuation increase/(decrease)	12,727,890
4.	Total gain (loss) on termination recognized	(2,431,712)
5.	Considerations received/(paid) on terminations	3,354,983
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)	17,495,097
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	17,495,097

	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 rous?
	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 ${f N} \ {f O} \ {f N} \ {f E}$

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Val	ue Check
1.	Part A, Section 1, Column 14.	17,495,097	
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)		17,495,097
4.	Part D, Section 1, Column 5	23,828,738	
5.	Part D, Section 1, Column 6	(6,333,641)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	5,815,290	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)	<u></u>	5,815,290
10.	Part D, Section 1, Column 8	23,848,597	
11.	Part D, Section 1, Column 9	(18,033,307)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Ch	neck
13.	Part A, Section 1, Column 21	6,138,833	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	6,138,833	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	, , ,	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	126,966,232	127,085,268
2.	Cost of cash equivalents acquired	829,863,119	2, 158, 933, 432
3.	Accrual of discount	0	1,016
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	880,941,299	2,159,053,484
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)	75,888,052	126,966,232
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	75,888,052	126,966,232

SCHEDULE A - PART 2

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

		eneming / in rious Lotus	07.000	THONG WADE During the outlent Quarter				
1			4	5	6	7	8	9
	Loca	ition						
	2	3						Additional
	_						Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Book/Adjusted Carrying Value	Additional Investment Made After
Description of Property	City	State	Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Encumbrances	Less Encumbrances	Acquisition
Standard Plaza	Portland	OR	01/01/1958			0	15, 113, 413	
	Portland	OR	01/01/1984		0	0	47, 109, 694	
Investment Property	Hillsboro	OR	01/01/1972		0	0	4,347,384	0
Fourth & Taylor	Portland	OR	11/29/2018		0	0	6,077,271	0
0199999. Acquired by Purchase		·			0	0	72,647,762	1,179,102
0399999 - Totals					0	0	72,647,762	1, 179, 102

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 Va	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/				Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other Than	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
			5			Changes	brances	Year's		Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	
		_	Disposal		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	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
								\ \-											
						····\ \													
																			
																			
						+			†		t				t			†	t
									İ						İ			İ	İ
0399999 - Totals												•							

	Showin	ng All Mortgage Loans ACQU	IRED AND ADDIT	IONS MADE During t	the Current Quarter			
1	Location	9	4	5	6	7	8	9
'	2	3	Loon		, and the second	Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
B7042002	BIRMINGHAM	AL		08/03/2017	5.000	0		14,661,72
B9032603	GADSDEN	AL		06/27/2019	5.000	4,844,000	0	6,461,00
B7042001	MONTGOMERY	AL		06/29/2017	5.000	0	1,259,014	13,169,00
B9013101	APACHE JUNCTION	AZ		04/01/2019	4.750	900,000	0	
B9042601	GLENDALE	AZ		06/21/2019	4.625	3,850,000	0	6,259,00
B9042602	GLENDALE	AZ		06/28/2019	4.500	3,200,000	0	4,308,00
B9013004	PHOENIX	AZ		04/15/2019	4.750	3,250,000	0	4,343,00
B9013104	SCOTTSDALE	AZ			4.750	2, 100,000	0	2,815,00
B9013105	SCOTTSDALE	AZ		04/11/2019	4.750	1,740,000	0	2,373,00
B9013106	SCOTTSDALE	AZ		04/11/2019	4.750	3,010,000	0	4,036,00
B9032501	ARROYO GRANDE	CA		06/28/2019	4.750	5,500,000	0	14,995,00
W8111401	ATASCADERO	CA		01/11/2019	5.875	0	300,000	6,474,00
B8012302	BAKERSF I ELD	CA		04/18/2018	5.250	0	982,433	
B9013001	BELL GARDENS	CA		04/18/2019	4.625	1,800,000	0	2,572,00
B8022701	CAMPBELL	CA		05/04/2018	5.250	} <u>0</u> }	178,223	7,001,75
B7100204	CHINO	CA		01/04/2018	4.625	0.000.000	1,701,383	14,217,00
B9040801	DAVIS	CA		06/26/2019	4.625	2,000,000	0	2,754,00
B9022503 B9020802	DUBL IN	CACA		05/16/2019	4.750 4.625	1,375,000 5,000,000	0	2, 198, 000
								6,776,000
W9041801	ELK GROVE	CA			6.250	4,132,500	<u>0</u>	9,804,000
B9041602		CA			4.500	3,075,000	0	4,551,000
B7040302	GILROY	CACA		06/28/2017	5.375		3,290,133	15,629,000
B9030803	GRANADA HILLS			05/01/2019	4.875	3.800.000		
B9021901	HEME I	CA		04/23/2019	5.000 5.375	3,800,000		5,096,000 9,230,116
B8041001		CA				4 050 000	1,675,420	9,230,116
B9041001	LAKE FOREST LOMITA	CA		06/20/2019	4.375	1,250,000	0	1,694,000
B9030501		CA		05/21/2019	5. 125			1,047,000
B9032001	LONG BEACH	CA			4.875 5.250	500,000	0	
		CA		01/18/2019		0.050.000	431, 197	
B9041603 W7100401B	LOS ANGELES	CA		06/25/2019	4.375	2,950,000		3,950,000
	LOS ANGELES	CA		03/15/2019	7.500	0		2,357,810
B7010302	MILPITAS	CA		04/07/2017	5.250 4.625	6,650,000	1,048,195	21,831,000
B7033003-1	MOUNTAIN VIEW	CA			4.875			9,530,000
B8121102	OAKLAND	CA.		01/31/2019	4.875	830,000	523, 499	1, 139, 231 2, 105, 423
B9031901	OAKLAND	CA			4.875	2,125,000		2, 103, 420
W7092901C	OAKLAND	CA		05/29/2019				3,055,000
W8073101	ONTARIO	CA.		04/17/2019	7.000 6.000	1/0,090		259,370 14,932,000
B9031103	PACOIMA	CA.		05/02/2019	5.250	2,774,249		10,004,040
B9032702	PERRIS	CA.		06/04/2019	4.500	6,400,000		
B8040504	PISMO BEACH	CA CA		07/23/2018	5.625	0,400,000	1,646,630	10,378,730
B9031805	POMONA	CA.		06/03/2019	5.000	3,000,000	1,040,030	4,430,000
B1082605-1	RANCHO CORDOVA	CA.		05/03/2019	4.750	2,000,000		4,430,000
B9040402	RIVERSIDE	CA.		05/23/2019	5.000	1,250,000		
B8012601	ROSEVILLE	CA CA		04/26/2018	5.250	1,230,000	1,093,654	21,334,000
B8100416	SACRAMENTO	CA.		12/19/2018	5.375		1,597,504	
B9032601	SALINAS	CA.		06/19/2019	4.500	6,000,000	1,597,504	8,003,000
B9031401	SAN DIEGO	CA		06/06/2019	4.750	1,000,000	n	1,438,000
B9041901	SAN DIEGO	CA			4.750	2,431,860		3,247,000
B9030402	SAN FRANCISCO	CA.		04/15/2019	4.750	3,150,000	n	4,202,000
W8022601	SAN FRANCISCO	CA.		05/17/2018	6. 125		938,542	8,546,727
W8022601A	SAN FRANCISCO	CA.		06/01/2019	7.000	2,601,603		4,352,25
B9022502	SAN JOSE	CA			4.750	7.500,000	n	10,231,00
B9022504	SAN JOSE	CA.			4.625	1,700,000	n	
B9050801	SAN JOSE	CA.			4.750	2,550,000	n	
B9021903	SANTA BARBARA	CA.		04/17/2019	4.750	1,000,000	n	1,365,000
B9020105	VAN NUYS	CA.		04/11/2019	5.250	2,500,000	n	3,347,000
B9020106	VAN NUYS	CA.		04/11/2019	5.250	2,500,000	n	3, 442 NN
B9031201	VISTA	CA.			4.625	2,500,000	n	3,442,000 4,156,000
B2062003-1	WEST HOLLYWOOD	CA			5.000	500,000	n	
B9041101	COMMERCE CITY			06/25/2019	4.500	2,225,000	0	2,974,00
B9020103	DEWER	CO.		04/15/2019	4.750	1,600,000	n	2 213 00
W7031401	DENVER	CO_		05/26/2017	6.177	0	.366,956	13,851,93
W7031401-1	DEWER	CO.		02/01/2018	7.035	0	136,505	
B9010701	LAKEWOOD	CO		04/15/2019	7.035 5.125	2.750.000	0	3.726.000

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

	Showin	ig All Mortgage Loans A	CQUIRED AND ADDIT	TONS 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	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
39030504	LAKEWOOD			04/30/2019	4.625	3,800,000	0	5,422,00
39030401	WASHINGTON	DC		05/22/2019	5.000	2,950,000	0	4,314,00
9032701 9031801	CLEARWATER	FLFL			4.750 4.625	2,931,000 13,500,000	0	3,908,00
9052003	KISSIMEE	FI			4.625			1,035,00
9032901	LAKE CITY	FL		06/20/2019	4.750	7,675,000	0	
9022701	NAPLES	FL		05/03/2019	4.750	1,975,000	0	2,751,00
8100901	NAVARRE	FL		11/14/2018	6.000	0	248,351	7,584,00
9020401	OCALA	FL		04/03/2019	4.750	630,000	0	900,00
8032701	ORLANDO	FL		05/21/2018	5.750	0	221,410	14,035,20
8032701A	ORLANDO	FLFL_		06/19/2019	6.500	119,510	0	162,79
5021705-1 9012501	PENSACOLA TAMPA	tL			5.000 5.250	1,000,000 1,500,000	0	1,431,73 2,613,00
8051001	TAMPA	FI		08/21/2018	5.750	1,500,000	258, 180	9,039,00
9020803	ATLANTA	GA		04/23/2019	4.625	1,550,000	250, 100	3,266,00
9030802	ATLANTA	GA			4.750	900,000	0	1,358,00
9041801	ATLANTA	GA		06/17/2019	4.500	1,100,000	0	1,466,00
B122801	AUSTELL	GA		04/12/2019	5. 125	3,000,000	0	4,054,00
7120403	BRUNSWICK	GA		01/26/2018	5. 125	0	25,310	1,786,66
7012701	CANTON	GA			6.250	0	347,341	9,920,00
9031802	HOMERVILLE KENNESAW	GAGA			5. 125		0	2,499,00
9042201 9042401	LOGANVILLE	GAGA		06/21/2019	4.625 4.625	1,975,000944,595	0	2,641,00 1,259,00
9032604	SAVANNAH	GA GA			5.500	3,816,000	٥٠	
8082902	COEUR D'ALENE	ID.		10/31/2018	5.250		2,172,267	
9022801	ROCKFORD	IL.		05/07/2019	4.750	2,515,000	0	3,369,00
3080701-1	SOUTH HOLLAND	IL		05/31/2019	5.000	600,000	0	
7012008	INDIANAPOLIS	IN		03/28/2017	4.650	0	180,672	35, 190, 00
9030403	LENEXA	KS		04/30/2019	4.500	810,000	0	1, 103, 00
8052303	BALTIMORE	MD		09/28/2018	5.250	0	1, 163, 372	5,814,98
9011401	BALTIMORE	MDMD.		04/10/2019	4.875	3,000,000	0	4,000,00
9030102 8030201	BALTIMORE BALTIMORE	MD		06/26/2019	4.875 6.125	1,350,000	94.550	1,892,00
9031201	COLUMBIA	MD			6.250	11,800,000	94,330 N	
9030101	GLEN BURNIE	MD		05/15/2019	4.875		0	.2,779,00
9013002	HANOVER	MD		04/04/2019	4.750	4,600,000	0	6,146,00
9032102	LAUREL	MD		06/14/2019	4.500	20,000,000	0	
9032103	LAUREL	MD		06/14/2019	4.500	20,000,000	0	42,199,00
8081003	LUTHERVILLE	MD		12/18/2018	5.000	0	2,080,800	9,208,15
9022702	CHESTERFIELD TOWNSHIP			05/24/2019	4.875	501,137	0	1,072,42
9020701	CLINTON TOWNSHIP	MI		04/23/2019	4.625 5.000	3,500,000	0	8,529,00
9012205 8092404	DETROIT	MI		04/09/2019	5.500	1,120,000	2,993,974	1,533,00 22,406,00
9032801	LANSING	MI		06/04/2019	4.750	2,000,000	n	3,027,00
9040301	WOODHAVEN	MI			4.750	4,000,000	0	5,338,00
9011101	FLORI SSANT	MO		04/05/2019	4.750	1,520,000	0	2,047,00
9050901	O'FALLON	MO		06/21/2019	4.625	3,815,000	0	5,279,00
9050903	WILDWOOD	MO		06/28/2019	4.625	3,030,000	0	4, 108, 00
9020402	VICKSBURG	MS			5.250	2,800,000	0	5,627,00
9041704	APEX	NC			4.375	3,300,000	0	5,227,00
3022301A 3041703	DURHAM	NC.		05/15/2019	7.000 4.375	64,120 2,150,000	0	143,39 3,185,00
9050306	MOORESVILLE	NC:			4.375		 n	5.983.00
020801	WILMINGTON	NC NC			4.750	4,334,000	0	14,925,00
020404	WINSTON-SALEM	NC.			4.875	3,250,000	0	4,541,00
022802	WINSTON-SALEM	NC		05/03/2019	4.875	900,000	0	1,238,00
7061401C	EATONTOWN	NJ		05/16/2019	7.500	133,417	0	223,85
9020602	PATERSON	NJ		04/09/2019	4.625	1,100,000	0	5,466,00
050201	RIO RANCHO	NM.			4.625	3,300,000		4,483,00
9032802	HENDERSON	NV		06/18/2019	5. 125	9,225,000		13,953,00
9040501	HENDERSON	NVNV		06/07/2019	4.625 4.750	2,830,000 3,750,000	0	3,818,00 5,044,00
9030404 9030404	LAS VEGAS	NVNVNV			4.750	1,700,000	 n	3,302,00
9032902	BROOKL YN	NY		06/11/2019	4.750	3,100,000	0 0	4,208,00
8062601	BROOKLYN	NY		08/23/2018	5.875		459.541	11.428.00

	Showir	ng All Mortgage Loans ACQL	<u>JIRED AND AD</u> DIT		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
B6081501	RONKONKOMA	NY.	7.	12/02/2016	5.875	0		
B7031310-1	CLEVELAND	OH		06/27/2019	4.625	850,000	0	34,960,8 1,197,2
B9040101	CLEVELAND	0H		05/21/2019	4.625	3,425,000	0	4 651 0
B9020101	RICHMOND HEIGHTS	0H		04/09/2019	4.750	1,235,000	0	1,662,0 2,605,0 1,769,0
B9030702	HILLSBORO	OR			4.875	1,600,000	0	
B9030103	KLAMATH FALLS	OR		05/16/2019	5.250		0	1,769,0
B8061501	PORTLAND	OR		08/06/2018	4.875	0	951,635	
B9031402	PORTLAND	OR			5.000	8,300,000	0	11,066,0
B9032201	PORTLAND	OR			4.625	5,775,000	0	
B9040401	PORTLAND PORTLAND	OROR		06/26/2019	4.750	3,988,000	0	5,414,0
B9031804	SALEM	OR		03/01/2019	7.750	6,350,000	910,702	1,998,8
W9050601	SALEM	OR			4.625 6.125	2,400,000		8,519,0 13,081,0
W8122001	WOODBURN	OR.		02/20/2019	6.000	2,400,000	1,780,880	
W8112901	AIKEN	SC.		01/15/2019	6.250	n l		8,398,7
B9030801	CHARLESTON	SC		06/12/2019	4.750	2,225,000	n l	2,966,0
B8121402	COLUMBIA	SC.		04/05/2019	5.250	6,650,000	n l	
B8121103	DALLAS	TX		02/28/2019	5.250	0,000,000		9,663,0
B9042403	DALLAS	TX.		06/28/2019	5. 125	600,000	0	906.0
B9011511	DEER PARK	TX		04/22/2019	4.875	2,977,320	0	3,970,0
B9011512	DEER PARK	TX		04/22/2019	4.875	2,248,860	0	3,000,0
B9011518	DEER PARK	TX		04/22/2019	4.875	2,534,580	0	3,378,0
B9011519	DEER PARK	TX		04/22/2019	4.875	2,721,640	0	3.626.0
B9011520	DEER PARK	TX		04/22/2019	4.750	2,326,800	0	3, 101, 0
B9011521	DEER PARK	TX		04/22/2019	4.875	1,971,110	0	3,101,0 2,630,0
B9011531	DEER PARK	TX		04/22/2019	4.750	1,915,700	0	
B9011502	HOUSTON	TX		04/22/2019	4.750	4,459,250	0	5,943,0
B9011504	HOUSTON	TX		04/22/2019	4.875	1,891,460	0	2,520,0
B9011505	HOUSTON	TX		04/22/2019	4.875	1,878,720	0	2,507,0
B9011506	HOUSTON	TX		04/22/2019	4.875	1,721,120	0	2,310,0
B9011507	HOUSTON	TX		04/22/2019	4.875	3,969,300	0	5,289,0
B9011509	HOUSTON	TX		04/22/2019	4.875	4,261,050	0	5,679,0
B9011510	HOUSTON	TX		04/22/2019	4.875	3,950,000 2,889,930	0	6,054,0
B9011514	HOUSTON	TXTX		04/22/2019 04/22/2019	4.750 4.750			3,855,0 1,881,0
B9011515	HOUSTON	TX		04/22/2019	4.750	2,111,860	٠	2,814,0
B9011516	HOUSTON	TX		04/22/2019	4.750	1,775,060	0	
B9011517	HOUSTON	TX		04/22/2019	4.750	1,834,680	0	2 445 0
B9011522	HOUSTON	TX.		04/22/2019	4.875	5,375,920	0	
B9011523	HOUSTON	TX		04/22/2019	4.875	2,730,860	0	3.639.0
B9011524	HOUSTON	TX		04/22/2019	4.750	1,130,230	0	1,506,0
B9011525	HOUSTON	TX		04/22/2019	4.750	1,236,050	0	1,647,0
B9011526	HOUSTON	TX		04/22/2019	4.750	1,399,560	0	1 865 0
B9011527	HOUSTON	TX		04/22/2019	4.750	969,450	0	1,293,0
B9011528	HOUSTON	TX		04/22/2019	4.750	1,618,150	0	
B9011529	HOUSTON	TX		04/22/2019	4.875	2,431,370	0	3,322,0
B9011530	HOUSTON	TX		04/22/2019	4.750	1,389,320	0	1,852,0
B9011532	HOUSTON	TX		04/22/2019	4.750	1,060,940	0	1,414,0
B9011533	HOUSTON	TX		04/22/2019	4.875	1,467,840	0	1,957,0
B9011534	HOUSTON	TX		04/22/2019	4.875	1,959,390		2,611,0
B9011535	HOUSTON	TX		04/22/2019	4.875	4,432,520	0	5,913,0
B9011536	HOUSTON	TX		04/22/2019	4.750	4,880,100		6,503,0
B9021201	HOUSTON	TX		04/17/2019	5.000	937,500		1,250,0 4,047,0
B9021403	HOUSTON	TXTX.		04/26/2019	4.625 5.625			4,047,0
B9020102	KATY	TX		04/11/2019 05/02/2019	4.875	3,000,000		
B9020102	LA PORTE	TX		05/02/2019	4.750	3,000,000	ا ۵۔۔۔۔۔۔	4,368,0
B9011508	LA PORTE	TX		04/22/2019	4.750	4,205,520		2,005,0
B9040201	LAGUNA VISTA	TX			4.625	1, 125,000	 ۱ م	3,085,0 1,500,0
B8111202	LAREDO	TX		02/28/2019	5.500	1, 125,000 n	3,208,987	11,704,3
B9050305	LEAGUE CITY	TX		06/20/2019	4.375	1,725,000		2,299,0
B9031301	MATHIS	TX		05/23/2019	4.625	1,725,000	۰ ا	1 670 በ
B9040901	SAN ANTONIO	TX		05/31/2019	4.625	900,000	n l	1 245 N
B9040902	SAN ANTONIO	TX.		05/30/2019	4.625	665,000	n l	1,679,01 1,245,01 999,01
B9042202	SAN ANTONIO	TX		06/28/2019	4.625	2.250.000	0	3.001.0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
B9031102	CEDAR HILLS	UT		06/19/2019	4.750	450,000	0	790,000
B9031101	DRAPER	UT		05/03/2019	4.625	1,500,000	0	2,003,000
B9020601	LAYTON	UT		04/15/2019	4.750	1,000,000	0	1,615,000
	SALT LAKE CITY	UT		05/16/2019	4.625	1,475,000	0	3,086,000
B9020604	ALEXANDRIA	VA		04/30/2019	4.750	2,900,000	0	3,883,000
B9041907	CHESTER	VA		06/28/2019	4.750	2,600,000	0	3,706,000
	FALLS CHURCH	VA		04/26/2019	4.750	2,800,000	0	3,795,000
B6101202-1	KENT	WA		04/17/2019	4.875	1,200,000	0	2, 177, 639
B9060401	RENTON	WA		06/26/2019	4.375	4,000,000	0	5,332,000
B2092001-1	TACOMA	WA		04/01/2019	4.875	2,839,236	0	3,926,150
0599999. Mortgages in good sta	nding - Commercial mortgages-all other					480,594,417	37,266,939	1,182,407,365
0899999. Total Mortgages in goo	od standing					480,594,417	37,266,939	1, 182, 407, 365
1699999. Total - Restructured M	ortgages					0	0	0
2499999. Total - Mortgages with	overdue interest over 90 days	·				0	0	0
3299999. Total - Mortgages in th	e process of foreclosure	_		•		0	0	0
3399999 - Totals				•		480,594,417	37,266,939	1,182,407,365

SCHEDULE B - PART 3

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				
					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)		Disposal	eration	Disposal	Disposal	Disposal
A8031004	BENSON	State 47		04/01/2019	430,860	(Decrease)	ACCIELIOII	necognized	Other	(0+9-10+11)	DOOK Value	422,489	422,489	Dispusai	Dispusai	Dispusai
B1052701	CHANDLER	AZ		04/01/2019	430,860		0	0	0		0	422,489	422,489		0	
B2081002	MESA	AZAZ	10/29/2012	04/08/2019	579,612	0	0	0	0	0	0	572,353	572,353	0	0	
A4102201	PAYSON	AZAZ	02/02/2005	05/30/2019	32,679	0	0	0	0		0	26,321	26,321	0	0	
B6052501	PEORIA	AZ	02/02/2005	05/30/2019			0	0	0	ļ0	10	26,321			ļ	
A9042706	PHOENIX	AZAZ	06/29/2009	05/28/2019	21,018		0	0	0	10	10			0	ļ0	0
B5040206	PHOENIX			06/19/2019	480 , 151		0	0	0	0	0	472,144	472,144		0	
A7120416	SCOTTSDALE		02/21/2008	04/23/2019	119,632	0	0	0	0	0	0	118.139			0	
A9071402	TEMPE	AZAZ	09/01/2009	06/19/2019	730 , 291		0	0	0		0	721,892	721,892		0	
B4080104	ANAHE I M		10/08/2014	04/23/2019	605,622	0		0				601,033	601,033		0	
A9042707	ATASCADERO		06/30/2009	06/18/2019	21,018		0	0	0	0	0	12,082	12,082		0	
A7010805	BEAUMONT	OA	03/28/2007	05/10/2019	214,907		0	0	0	0	0	211,974	211,974		0	
A4012104	BRISBANE	OA	04/15/2004	04/11/2019	31,446	0						14,608	14,608			
A4041301	CORONA	CA	07/15/2004	06/21/2019	51,265	0						32,209	32,209		0	
A9040907	CORONA	CA		05/06/2019	2,628,149	٥	0	0	0	0		2,604,368	2,604,368	٥	0	
A8052004	COSTA MESA	OA		05/06/2019	2,626,149	0 n	0	0	0	0	0	131,932	2,004,306		0	
A4040215	ELK GROVE	CA	12/31/2006	06/24/2019	400.745	0				0		393.934	393,934			
W6022601	FULLERTON	OA	04/14/2016	04/30/2019	7.663.409	0					0	7,650,432	7,650,432		0	
A4021803	HEMET	CA	03/29/2004	04/30/2019		٥	0	0		0			21,260	٥	0	
B4042303	IMPERIAL BEACH	OA	06/05/2014	05/07/2019	879,908	0 n	0	o	0	h0	0			0 n	0	0
B2030204	LAGUNA BEACH	OA	04/30/2012	04/30/2019	5,717,805	0		o	0	h0	0	5,674,362	5,674,362		n	0
A4042412	LOS ANGELES		07/01/2004	05/09/2019	577,004	٥	n	n	n	n	n	567,675	567.675	0	n	n
A5021502	LOS GATOS		05/06/2005	05/17/2019	105,531	٥	0	o	0	10	0		88,515	٥	n	0
B6050205	MENLO PARK	OA	07/28/2016	06/12/2019	7.553.551	0	0	o	0	h	0	7,502,075	7.502.075		0	0
B0022502	MILPITAS	CA	04/22/2010	06/24/2019	1.979.970		n	n	n	n	n	1,969,387	1,969,387	n	n	n
B0050302	MILPITAS		07/21/2010	04/30/2019	2,943,536	٥	0	0	0	1	0	2,920,272	2,920,272	٥	n	0
B4012803	MILPITAS	CA	03/13/2014	04/01/2019	666,474	٥	n	n	n	n	n	661,358	661,358	n	n	n
B2032001	MISSION HILLS	CA	06/14/2012	05/24/2019	1,498,999		n	n	n	n	n	1,486,185	1,486,185	n	n	n
B2041201	MISSION VIEJO	CA	06/28/2012	06/26/2019	318,084	0	0	0	0	0	0	310,614	310,614		0	0
A4030910	ORANGE		05/27/2004	05/31/2019	318,004	٥	0	n	0	l0	0	390.957	390.957	٥	n	0
יון פטטטאר	UNANUL	UM		91 02 / 10 / 00 / 00		0	ļU	U	ļU	0	0	J			U	L

						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)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9042302	PACIFIC GROVE	CA		05/15/2009	06/14/2019 06/04/2019	928,299	0	0	0	0	00	0	917 , 767	917,767	0	0	0
B2040405	PERRIS	CA		06/12/2012	06/04/2019	1,301,852	0	0	0	0	00	0	1,285,154	1,285,154	0	0	0
B5092204 B4060902	PERRIS	CACA		01/07/2016 07/15/2014	04/17/2019	705,767 540,710	0	0	0	0	0	0	698,907	698,907	0	0	0
A4041305	REDDING	CA		06/23/2004	04/29/2019	127,352	٥	0	0 n	o	0	0	73,298	73,298	0	0 n	0
B1102004	RIVERSIDE	CA.		01/31/2012	06/27/2019	1,848,364	0	0	0	0	0	0	1,832,840	1,832,840	0	0	0
A9022406	SAL INAS	CA		05/05/2009	04/09/2019	316, 127	0	0	0	0	0	0	312,461	312,461		0	0
A4031209	SAN CLEMENTE	CA		06/10/2004	05/28/2019		0	0	0	0	0	0	17,463	17,463	0	0	0
B0082405	SAN DIEGO	CA		11/15/2010	04/02/2019	1,921,549	0	0	0	0	0	0	1,902,611	1,902,611	0	0	0
A9042705	SANTA ANA	CA		06/30/2009	05/29/2019	547,615		<u>0</u>	ō	<u>0</u>	ō	0	542,770	542,770		0	ļ0
A9042705-1	SANTA ANA	CA		10/04/2013 04/02/2015	05/29/2019 05/14/2019	151,802 1,950,252	0	0	0	0	0	0	35,000	35,000		0	ļ0
A3052302	SANTA FE SPRINGS	CA CA	ļ	09/03/2003	06/28/2019		u	0	0	u	را ۱	0	1,936,208	1,936,208		U	
B6113002	SOUTH GATE	CA		02/16/2017	05/02/2019	345,803	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	343,610	343,610		0	0
A5021707	SUNNYVALE	CA		05/06/2005	05/16/2019	328,382	0	0		0	0	0	317,839	317,839		0	0
A4020503	TRUCKEE	CA		04/28/2004	04/10/2019	492,822	0	0	0	0	0	0	484,347	484,347		0	0
A4020504	TRUCKEE	CA		04/28/2004	04/10/2019	474,702	0	0	0	0	0	0	466,540	466,540		0	0
A9032701	VAN NUYS	CA		06/10/2009	06/25/2019	1, 182,072	0	0	0	0	0	0	1, 175, 478	1, 175, 478		0	0
A4040502 W7031401-1A	COLORADO SPRINGS	CO		06/30/2004	06/25/2019	444,611	0	0	0	0	0	0	427,652	427,652		0	0
W7031401A	DENVER	CO		11/19/2018 08/16/2018	06/01/2019 06/01/2019	136,505 78,085	٥٥			0	0	0	136,505	136,505 78,085		0	0
W7031401B	DENVER	CO		11/19/2018	06/01/2019		ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	288.871	288.871		0	0
A4020601	FORT COLLINS	CO		04/20/2004	04/15/2019	28,273	0	0	0	0	0	0	11,313	11,313		0	0
W5120101	NEW BRITAIN	CT		02/16/2016	05/23/2019	5,006,590	0	0	0	0	0	0	5,006,590	5,006,590		0	0
B6121904	WASHINGTON	DC		02/03/2017	05/08/2019	2,446,364	0	0	0	0	00	0	2,434,858	2,434,858	0	0	0
A4031703	CAPE CORAL	FL		06/16/2004	05/16/2019	701,750	0	0	0	0	0	0	689,601	689,601	0	0	0
A4033018	HIALEAH	FL		06/17/2004	06/28/2019	578,833	0	0	0	0	0	0	568,742	568,742		0	0
A4030905 B1062301	JACKSONVILLE	F		05/27/2004	05/31/2019 04/11/2019	317,651 680,688	0	0	0	0	0	0	311,612	311,612		0	0
W7051001	LARGO	FI		06/23/2017	06/28/2019	1,712,035	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	1,712,035	1,712,035		0	0
A4012904	MIAMI	FL		06/09/2004	05/23/2019	72,174	0	0	0	0	0	0	36,231	36,231	0	0	0
A8082903	ORLANDO	FL		11/13/2008	05/29/2019	2,344,799	0	0	0	0	00	0	2,322,234	2,322,234	0	0	0
W6040701	PINELLAS PARK	FL		06/03/2016	06/28/2019	5,623,632	0	0	0	0	00	0	5,605,280	5,605,280		0	0
B6032801	PORT RICHEY	FL		05/27/2016	04/01/2019	390,325	0	0	0	0	00	0	387,635	387,635		0	0
B6092301	SANFORD			11/16/2016 04/19/2004	06/03/2019 05/01/2019	1,273,115 24,626	0	0	0	0	0	0	1,265,038 9,871	1,265,038 9,871	0	0	0
A7051804	WINTER GARDEN	L		04/19/2004	04/30/2019	24,626	 0	0		0	0	0	235,427	235,427	0	0	0
A4072601	ATLANTA	GA		10/12/2004	06/05/2019		٥٥	0	0	0	0	0	51, 132	51, 132	0	0	0
B5032001	ATLANTA	GA		05/29/2015	05/23/2019	2,274,478	0	0		0	0	0	2,258,195	2,258,195		0	0
W7012701A	CANTON	GA		05/15/2018	04/01/2019	65,273	0	0	0	0	0	0	65,273	65,273	0	0	0
W7012701B	CANTON	GA	ļ	07/11/2018	04/01/2019	58 , 152	0	0	0	0	00	0	58 , 152	58 , 152		0	0
W7012701C	CANTON	GAGA		03/14/2019	04/01/2019	0	0	0	0	ļ0	·0	0	223,916	223,916		0	ļ0
B2060809 A7062705	KENNESAW	LÚA		08/30/201208/23/2007	06/26/2019	817,835 848,964	0	0	0	0	0	0				0	0
A7022007	NORCROSS	GA GA		08/23/2007	06/2//2019		 n	n	n	n	n	n	574,056	574,056		n	n
B4061302	PEACHTREE CITY	GA		07/30/2014	04/11/2019	269,058	0	0	0	0	0	0	266,953	266,953		0	0
A6101423	ROME	GA		01/30/2007	06/27/2019	30,065	0	0	0	0	0	0	27,899	27,899	0	0	0
A6121603	ROME	GA		02/27/2007	06/27/2019	25,380	0	0	0	0	0	0	23,602	23,602	0	0	0
B3082305	SMYRNA	GA	ļ	10/30/2013	06/19/2019	123,677	0	0	0	0	0	0	122,356	122,356	0	0	J0
B2100207	WARNER ROBINS	GA	 	12/28/2012	05/01/2019	365,384		ļō	ō	}ō	[0	0	360,797	360,797	ļō	ļ0	ļ0
A4030503 A7102401	BOISEINDIANAPOLIS	IDIN		12/31/2006	05/10/2019 05/31/2019	703,258	0	0	0	0	0	0	675,471 370,408	675,471 370,408		0	0
A7102401 A4092703	TOPEKA	KS		12/20/2007	05/31/2019		 n	n	n	0	,0 n	n	2,508,723	2,508,723		0 n	n
A4092703-1	TOPEKA	KS.		07/29/2016	05/16/2019	107,629	o	0	0	o	, [n	0	106,522	106,522		n	0
A4033022	ERLANGER	КŸ		06/28/2004	04/01/2019		0	0		0	0	0	148,410	148,410		0	0
A4040602	FORT MITCHELL	KY		07/07/2004	05/01/2019	279,837	0	0	0	0	0	0	269,306	269,306	0	0	0
A4032307	FORT WRIGHT	КҮ		06/18/2004	04/01/2019	184,598	0	0	0	0	00	0	177,528	177,528		0	0
A4032309	WALTON	КҮ	ļ	07/01/2004	04/01/2019	427 , 426	0	ļ0	L0	ļ0	<u> </u>	0	411,059	411,059	ļ0	ļ0	ļ <u>0</u>
B0051008	MIDDLEBORO	MA		07/28/2010	05/14/2019	146,913	0	ļ0	0	0	0	0	144,467	144,467	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
			١.	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
B1100101A4031207	ROCKVILLE SACO	MDME		01/24/2012	04/04/2019 05/15/2019	442, 176 371, 284	0	0	0	0	0	0	436,407	436,407 361,433	0	0	0
A4031207	SACO	MEMF	·	06/14/2004	05/15/2019	418,016	 0	0		0		0	406,926	406,926	0	0	
A4032906	DETROIT	MI		06/15/2004	06/21/2019	355,581	00	0	0	0	0	0	342,018	342,018	0	0	0
A9022710	LANSING	MI		06/01/2009	06/04/2019	1,267,495	0	0	0	0	0	0	1,254,255	1,254,255	0	0	0
A5031703	OWOSSO			06/02/2005	06/04/2019	292,355	0	0	0	0	00	0	248,049	248,049	0	0	0
A4031007	BURNSVILLE	MN		06/03/2004	06/25/2019	28,962	0	0	0	0	00	0	12,457	12,457	0	0	0
B2052104	GOLDEN VALLEY	MN		07/27/2012	04/11/2019	1,021,689	0	0	0	0	00	0	1,008,074	1,008,074	0	0	ļ0
B2042604	ST LOUIS PARK	MN		06/28/2012	06/26/2019	2,652,857	0	0	0	0	0	0	2,638,269	2,638,269 5,688,166	0	0	0
B6121604	FAYETTEVILLE		·	03/08/201712/18/2012	06/26/2019 06/28/2019	5,714,351 304,294	 n	0	U	u	, ⁰	0	5,688,166		U	0 n	0 n
A9021901	MORRISVILLE	NC	ļ	07/01/2009	06/28/2019		 0	0	0	0	n	0	844 . 449	844, 449	0	0	0
B0110801	ATLANTIC CITY	NJ.		01/19/2011	05/17/2019	700,202	0	0		0	00	0	692,541	692,541	0	0	0
B0110802	ATLANTIC CITY	NJ		01/19/2011	05/17/2019	2,662,519	0	0	0	0	0	0	2,633,389	2,633,389	0	0	0
B0110803	ATLANTIC CITY	NJ		01/19/2011	05/17/2019	1,978,089	0	0	0	0	0	0	1,956,447	1,956,447	0	0	0
A4030507	PATERSON	NJ	-	05/24/2004	04/09/2019	549,580	0	0	0	0	0	0	528,249	528,249	0	0	ļ0
A4021702 A8091201	RUNNEMEDE	NJNM		05/10/2004 12/05/2008	05/31/2019 06/11/2019	344,867 483,868	0	ļ0	0	0	0	ļ0	330,968	330,968	0	0	ļ0
A8091201 B4090902	ALBUQUERQUE		·	12/05/2008	05/06/2019	483,868	0 n	0	0	0	0 	0	478,835	4/8,835	0	0	0 n
A5062406	BOSQUE FARMS	NM		09/29/2005	05/30/2019	67,452	0	0	0	0	0	0	58,659	58,659	0	0	0
A4032001	LAS VEGAS	.NV		04/21/2004	04/26/2019	442,316	0	0	0	0	0	0	434,609	434,609	0	0	0
A7032808	LAS VEGAS	NV		06/29/2007	04/23/2019	463, 194	0	0	0	0	0	0	455,960	455,960	0	0	0
B4060502	LAS VEGAS	NV		07/29/2014	05/08/2019	696 , 132	0	0	0	0	00	0	688,011	688,011	0	0	0
A8060901	. RENO	NV		08/27/2008	06/03/2019	443,857	0	0	0	0	00	0	432,335	432,335	0	0	0
B4011004	AMHERST	NY	-	04/23/2014	04/30/2019	241,053	0	0	0	0	0	0	236,522	236,522	0	0	ļ0
A6120712-1	LOCKPORT	NV		02/27/2007 07/28/2016	05/29/2019 05/29/2019	177,952 144,524	0۰۰۰	0	0	0	0	0	143,809	177,070	0	0	0
A4032306	BATAVIA	OH.		06/21/2004	04/01/2019	140,350	0	0	0	0	0	0	134,968	134.968	0	0	0
A4032308	CINCINNATI	OH		12/31/2006	04/01/2019	178,046	0	0	0	0	0	0	171,226	171,226	0	0	0
A9042401	CLEVELAND	0H		06/29/2009	05/21/2019		0	0	0	0	0	0	1,602,005	1,602,005	0	0	0
A9042401-1	CLEVELAND	OH	· · · · · · · · · · · · · · · · · · ·	02/13/2017	05/21/2019	445,694	0	0	0	0	0	0	442,914	442,914	0	0	0
A4032311 A8090504	LANCASTERSHAKER HEIGHTS	OH		06/18/2004	04/01/2019	146 , 457 257 , 605	0	0	0	0	0	0	140,847	140,847	0	0	0
A4032310	SUNBURY	OH		11/17/2008 06/16/2004	06/24/2019 04/01/2019		 	0	0	0	0	0	167 ,730	254,729 167,730	0	0	
A4021201	EUGENE	OR		04/07/2004	04/10/2019	37,836	00	0	0	0	0	0	15, 124	15, 124	0	0	0
B4050502	EUGENE	OR		06/26/2014	06/27/2019	7,021,333	0	0	0	0	0	0	6,981,704	6,981,704	0	0	0
B4050503	EUGENE	OR		06/26/2014	06/27/2019	3, 119, 496	0	0	0	0	00	0	3, 101,889	3, 101, 889	0	0	0
A4122701	GRESHAM	OR	· 	03/29/2005	04/01/2019	92,184	0	0	0	0	0	0	89, 166	89, 166	0	0	ļ0
A4072204 B1112801	PORTLAND	OROR.	·	09/22/2004	06/28/2019 04/10/2019	34,777 529,150	0	0	0	0	. 0	0	24,461 522,493	24,461 522,493	0	0	ļ0
B2040902	PORTLAND		·	06/29/2012	05/30/2019		u	n	n l	0	,0 n	n	522, 493 857, 761		U	n	n
B6012602	PORTLAND	OR	<u> </u>	03/17/2016	04/01/2019	13, 133, 590	0	0	0	n	,o	0	13,065,658	13,065,658	n	n	0
A7102001	REDMOND	OR		11/02/2007	06/05/2019	6,395,436	0	0	0	0	0	0	6,365,368	6,365,368	0	0	0
B3062101	ASTON	PA		10/24/2013	05/15/2019		0	0	0	0	00	0	1,223,234	1,223,234	0	0	0
A1112901	KING OF PRUSSIA	PA	· 	01/28/2002	06/06/2019	659,706	0	0	0	0	0	0	632,079	632,079	0	0	ļ0
B7012002	LANCASTER	PA	·	04/12/2017	06/20/2019	2,215,932	0	0	0	0	0	0	2,202,498	2,202,498	0	0	ļō
B6072201	PITTSBURGH	SC PA	·	09/01/2016	05/17/2019 06/12/2019	5,432,361 808,085	0 ^	0	0	0	0	0	5,379,221	5,379,221 801,373	0	0	0
A9042403-1	CHARLESTON	SC		09/14/2015	06/12/2019	156,815	o	0	0	0	0	0	155,117	155, 117	0	0	0
A8051601	BARTLETT	TN.		08/20/2008	05/31/2019	184,661	0	0		0	0	0	182,853	182,853	0	0	
A6060201	CLINTON	TN		12/31/2006	05/30/2019	59,287	0	0	0	0	0	0	54,342	54,342	0	0	0
B5071705	NASHVILLE	<u>TN</u>		09/03/2015	04/01/2019	14,972,683	0	0	0	0	0	0	14,925,430	14,925,430	0	0	0
A4030403	ARLINGTON	TX	· 	03/29/2004	04/01/2019	22,597	0	0	0	0	. 0	0	5,631	5,631	0	0	ļō
B2121906 B3090302	ARLINGTON	TX	-}	02/27/201312/11/2013	04/15/2019 06/05/2019		0	ļ0	0	ļ0	<u> </u>	ļ0			0	ļ0	ļ0
A9042803	CONROE	TX	·	08/25/2009	06/05/2019		ں۔۔۔۔۔۔۔ ۱	0	n l	n	,0 n	0		2,625,623	n	n	n
B1081002	CONROE	TX		10/24/2011	06/11/2019		0	0	0	0	0	0		888,403	0	0	0
B2071202	CONROE	TX	ļ	10/05/2012	06/11/2019	268 , 142	0	0	0	0	0	0	264,848	264,848	0	0	0
B3011701	CONROE	TX		02/27/2013	06/11/2019	599,860	0	0	0	0	0	0	592,733		0	0	0
R4041102	CONDOE	TV	1	06/02/2014	06/11/2010	646 951	0	1 0		I 0		1 0	640 021	640 021			

				Showing A	All Mortgage I	oans DISPO	SED, Transf	erred or Repa	aid During th	e Current Qu	ıarter						
1	Location	١	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	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
A4021304	EL PASO	TX	. , , , ,	04/15/2004	04/24/2019	36 , 189	(20010000)	0	n tooogmzod	0.1101	0	DOOK VAIGO	14,520		0	0.00000	0
A5042201	EL PASO	TX		08/30/2005	04/30/2019	.585,757	0	0	0	0	0	0	572,923	14,520 572,923	0	0	0
A4040101	FORT WORTH	TX		06/17/2004	05/15/2019	28,207	0	0	0	0	0	0	16,190	16,190	0	0	0
A4040102	FORT WORTH	TX		06/17/2004	05/15/2019	22,619	0	0	0	0	0	0	13,007	13,007	0	0	0
A4011202	HOUSTON	TX		03/30/2004	04/04/2019	82,675	0	0	0	0	0	0	49,063	49,063	0	0	0
A4011203	HOUSTON	TXTX		03/30/2004	04/04/2019	65,604	0	0	0	0	0	0	38,911 .	38,911	0	0	0
A4030201	HOUSTON	TX		04/21/2004	05/01/2019	52,054 61,952		0	0	0	0	0	20,897 L	20,897		0	0
A9031307	HOUSTON	TX		06/03/2009	04/26/2019		 0	0 n	0	0	0	0	135,178	135,178	٥		0
B1053102	HOUSTON	TX		07/22/2011	04/01/2019	849 , 154	0	0	0	0	0	0	838 , 156	838 . 156	0	0	0
B1060204	HOUSTON	TX		08/04/2011	04/29/2019	408,355	0	0	0	0	0	0	404,334	404,334	0	0	0
A8031903	HUMBLE	TX		06/13/2008	05/29/2019	104,802	0	0	0	0	0	0	99,833	99,833	0	0	0
A4031902	LAKE DALLAS	TX		06/08/2004	04/16/2019	360,360	0	0	0	0	0	0	346,471	346,471	0	0	0
B4010902	MATHIS	TXTX		03/19/2014	05/23/2019	348,289	0	0	ļ0	0	ļō	0	341,630 .	341,630	0	0	0
A4021906 B2022808	SAN ANTONIO			04/28/2004 05/08/2012	05/01/2019 05/29/2019	27,806 1,113,222	0	0	0	0	0	0	11,178 _ 1,103,857	11,178 1,103,857	0	0	0
B2022809	SAN ANTONIO	TX		05/08/2012	05/29/2019	1,309,740	 0	0	0	0	0	0	1,103,837	1,298,725	٥	0	0
B2060801	SAN ANTONIO	TX		08/14/2012	05/24/2019		0	0	0	0	0	0	670,559	670,559	0	0	0
B2050210	SPRING	TX		06/28/2012	05/28/2019	805,832	0	0	0	0	0	0	799,209	799,209	0	0	0
A4031006	SUGAR LAND	TX		05/25/2004	05/16/2019	48,440	0	0	0	0	0	0	24,294	24,294	0	0	0
B4121803	TOMBALL	TX		03/12/2015	05/01/2019		0	0	0	0	0	0	353,820	353,820	0	0	0
B4042804	MURRAY	UT		07/15/2014	05/23/2019	753,983	0	0	0	0	0	0	748,085	748,085	0	0	0
A5040402	SALT LAKE CITY	UTUT_		05/31/2005 05/28/2014	05/17/2019 05/16/2019	117,627 _226,147	0	0	0	0	0	0	113,957	113,957 224,382	0	0	0
A7092114	SANDY	IIT		12/19/2007	05/01/2019			0	0		0	0	224,382 _	301,934		0	0
A4051402	WOODS CROSS	UT		08/05/2004	06/07/2019		 0	0		0	0	0	23,847	23,847	٥		0
B2041207	CULPEPER	VA		08/16/2012	05/21/2019	214,267	0	0	0	0	0	0	209,408	209,408	0	0	0
B2010502	BATTLE GROUND	WA		03/15/2012	04/10/2019	777,493	0	0	0	0	0	0	771,218	771,218	0	0	0
A4041602	BOTHELL	WA		07/06/2004	06/20/2019	38,896	0	0	0	0	0	0	24,450	24 , 450	0	0	0
A4052116	SPOKANE	WA		08/19/2004	05/09/2019		0	0	0	0	0	0	853,741	853,741	0	0	0
B2060103	TACOMA	WA		07/31/2012	04/25/2019	1,235,091	0	0	0		0			1,225,150	0	0	
0199999. Mortgages clo B3062602		Al	1	00 (47 (0040	1	185,583,926	0	-						183,473,133	0	0	
A6100704	ALABASTER	ΔI		09/17/2013		300,915		0	0	0	0	0	3,524 _ 10,493	3,524		0	0
A7011213	ATHENS	ΔΙ		03/28/2007		284,573	 0	0	0	0	0	0		3,896	٥	0 0	0
A6100705	ATTALLA	AL		11/29/2006		166,619	0	0	0	0	0	0	12,937	12.937	0	0	0
B5100606	BESSEMER	AL		01/15/2016		1, 196, 572	0	0	0	0	0	0	7,641	7,641	0	0	0
B3100703	BIRMINGHAM	AL		12/20/2013	ļ	1, 182,410	0	0	0	0	0	0	12,075	12,075	0	0	0
B5020603	BIRMINGHAM	AL		04/02/2015		1,592,866	0	0	0	0	0	0	8,789	8,789	0	0	0
A6100719	BOAZ	AL		11/30/2006			0	0	ļ0	0	ļ0	0	22,381	22,381	0	0	0
B4021304	CULLMAN	ALΑΙ		01/28/2009		254,245	0 n	0	0	0	0	0	2,891 6,634	2,891	0 n	0 n	ļ0
A8081902	DECATUR	AL.		11/07/2008	İ	2.401.288	 0	0	n	0	0	0	27,680	27.680	0	0	0
B7030826	DOTHAN	AL.		05/18/2017		1,263,743	0	0	0	0	0	0	6,612	6,612	0	0	0
B7030827	DOTHAN	AL		05/18/2017		1,259,463	0	0	0	0	0	0	6,591	6,591	0	0	0
B1030206	FAIRFIELD	AL	ļ	05/18/2011	ļ	277,295	0	0	0	0	0	0	2,651	2,651	0	0	0
A7122704	FLORALA	AL		02/14/2008	ł	166,754	0	ļ0	ļ0	ļ0	ļ0	0	2,027	2,027	0	0	ļ0
A7102901 B2071101	FOLEY	AL		01/11/2008		147 ,726 475 ,902	0	0	0	0	0	0	2,555 . 10,739	2,555	0	0	0
B5112502	FULTONDALE	AL	· · · · · · · · · · · · · · · · · · ·	02/26/2016			0 n	U	n	n	0	0		9,655	u	u	,
A6100715	GADSDEN	AL.		11/30/2006	İ		0	n	n	0	n	0	22,381	22,381	0	0	0
A6101422	GADSDEN	AL.		03/16/2007		178,244	0	0	0	0	0	0	12,293	12,293	0	0	0
B7092001	GARDENDALE	AL		11/17/2017		572,019	0	0	0	0	0	0	2,439	2,439	0	0	0
A6100714	GUNTERSVILLE	AL		11/29/2006	ļ	209,398	0	0	0	0	0	0	16,259	16,259	0	0	0
A6121612	GUNTERSVILLE	AL		03/16/2007	ļ	35,360	0	0	0	0	0	0	2,451	2,451	0	0	0
B2091002 A6100708	HOOVER	AL		12/20/2012		1,933,165 177,768	0	0	ļ0	ļō	ļ0	0	15,646 . 13,815	15,646 13,815	0	0	}0
A7011208	HUNTSVILLE	ΑLΔΙ		08/15/2007			0 n	U		0	0 n	0 n	17,827	13,815	u	u	,u
B2083002	HUNTSVILLE	AI		10/30/2012	İ	1,304,106	 n	n	n	n	n	n	10,285	10,285	n	n	n
B4111201	HUNTSVILLE	ΔI		01/30/2015	T	739.547	0	0	0	0	0	0	7.663	7.663	0	0	0

					All Mortgage I		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
B4013101	. IRONDALE	ALAL		04/25/2014		549,609	0	0	0	0	0	0	3,892	3,892 18,787	0	0	0
B7032801	. IRONDALE	. AL		05/26/2017		3,241,260	0	0	0	0	0	0	18,787	18,787	0	0	0
A6100706	JACKSONVILLE JACKSONVILLE	AL		11/30/2006		112,521	0	0	0	0	0	0	8,743 4,553	8,743 4,553		0	0
B6113001	JASPER	ΔI	-	03/01/2017		1,863,691	٥٥	0	0	0	0	0	4, 553	11,685			
B8082401	MADISON	AL	-	10/24/2018		647.543	0	0	0	0	0	0	7,523	7,523		0	0
B8101901	MILLBROOK	AL		12/21/2018		2,555,000	0	0	0	0	0	0	4,055	4,055		0	0
A5063002	MOBILE	AL		09/19/2005		86,997	0	0	0	0	0	0	11,514	11,514		0	0
B1112901	MOBILE	AL		04/03/2012		540,005	0	0	0	0	0	0	4 , 164	4, 164		0	0
B1112903	MOBILE	AL	-	04/03/2012		480,778	<u>0</u>	<u>0</u>	ļ	0	J0	}ō	3,707	3,707		ō	ō
B2050205 B3022002	MONTGOMERY			07/27/2012 05/15/2013		919,434 501,766	0	0	0	0	0	0	7,502 3,875	7,502 3,875		0	0
A6100703	MUSCLE SHOALS	ΔI		11/30/2006	t	110, 188	۰۵	0	0	U	ļ ⁰	ļ0				0	0
A6100720	PELHAM	AL	-	11/30/2006		409,807	0 0	0	0	0	0	0	31,819	31,819		0	0
B3041602	PELL CITY	ÄL		07/11/2013		1,420,517	0	0	0	0	0	0	11,434	11,434		0	0
B8062002	PRATTVILLE	AL	.	08/31/2018		581,953	0	0	0	0	0	0	4,405	4,405	0	0	0
B6111503	RAINBOW CITY	AL		02/01/2017	ļ	1,670,905	0	0	0	0	0	0	10,027	10,027	0	0	0
B8080701	SARALAND	AL		10/11/2018		695,507	0	0	0	0	0	0	56,587	56,587		0	0
B3031309 B5050507	FAYETTEVILLE	ARAR	·	05/13/2013		1,305,121 357,709	0	0	0	0	0	0	10,357 5.868	10,357 5,868		0	0
B0080303	RUSSELLVILLE	ARAR.		09/01/2015		330,964	٥٥		0	0	0		3,808	4,699			
B3031802	APACHE JUNCTION	A7		06/25/2013		1,070,326	0 N	0	0	0	0	0	8.906	8.906		0	0
B3052701	APACHE JUNCTION	AZ		08/23/2013		774,994	0	0	0	0	0	0	6,370	6,370		0	0
B6121602	APACHE JUNCTION	AZAZ		03/09/2017		726,024	0	0	0	0	0	0	4,477	4,477	0	0	0
B9013101	APACHE JUNCTION	AZ		04/01/2019		0	0	0	0	0	0	0	1,570	1,570		0	0
B5040309	AVONDALE	AZ		02/26/2016		1,683,409	0	0	0	0	0	0	16,506	16,506		0	0
B9011701 B7013101	AVONDALE	AZ		03/22/2019 04/13/2017		7,176,242	0	0	0	0	0	0	863,486 42,553	863,486 42,553		0	0
B7051702	BULLHEAD CITY	AZAZ		08/16/2017			٥٥		0	0	0					0	0
B3012807	CAVE CREEK	A7		05/29/2013		674,857	0	0	0	0	0	0	5,501	5,501		0	0
A8012406	CHANDLER	AZ.		03/31/2008		241,097	0	0	0	0	0	0	12,814	12,814		0	0
A9042402	CHANDLER	AZ		07/17/2009		70,537	0	0	0	0	0	0	2,798	2,798		0	0
A9111302	CHANDLER	AZ		12/29/2009		1,496,017	0	0	0	0	0	0	16,655	16,655		0	0
B1020902	CHANDLER	AZ		10/18/2011		559,782	0	0	0	0	0	0	13,727	13,727		0	0
B1052702 B3053002	CHANDLER		· · · · · · · · · · · · · · · · · · ·	08/31/2011 08/22/2013		1,059,044 357,477	0	0	0	0	0	0	7,251 4,345	7,251 4,345	0	0	0
B3061901	CHANDLER	Δ7		08/30/2013		473,312	0 N	0	0	0	0	0	3,635	3,635			
B3100401	CHANDLER	AZ		11/07/2013	İ	492,253	0	n	0	0	n	0	3,759	3,759		n	n
B4082606	CHANDLER	AZ		11/19/2014		225,369	0	0	0	0	0	0	1,571	1,571	0	0	0
B7072102	CHANDLER	AZ		09/13/2017		727,587	0	0	0	0	0	0	4,050	4,050		0	0
B8091701	. CHANDLER	AZ	-	11/14/2018	ļ	476,250	0	0	0	0	0	ļ0	1,786	1,786		0	0
B1030403 A7082701	EL MIRAGE	AZAZ		05/23/2011	ł	943 , 167 232 , 323	0	ļ0	ļ0	0	·0	<u>0</u>	7,614 4,880	7,614 4,880		ļ0	ļ0
B5020402	FLAGSTAFF	A7	-	04/28/2015		514,971	 n	n	n	0	n	n				n	n
B3040903	FOUNTAIN HILLS	AZ		07/15/2013		738,685	0	0	0	0	0	0	5,946	5,946		0	0
A4121502	GILBERT	AZ		02/25/2005		296,232	0	0	0	0	0	0	5,220	5,220		0	0
A7110201	GILBERT	AZ		02/14/2008		352,256	0	0	0	0	0	0	4,363	4,363		0	0
A9031206	GILBERT	AZ		05/29/2009		982,669	0	0	0	0	0	0	11, 154	11, 154		0	0
B1081703	GILBERT	AZ		11/14/2011	 	920,379	0	ļō	ļ0	0	0	ļ0	12,174	12,174		ļō	ļō
B5011303 B7061901	GILBERTGILBERT			04/30/2015 08/23/2017	 		0	0	0	0	L0	<u>0</u>	2,626 4,117	2,626 4,117		0	0
B7092101	GILBERT	AZ	-	11/21/2017		679,993	0 N	n	n	0 n	0	n	4, 145	4,145		n	n
B8080202	GILBERT	AZ.		10/12/2018		778,915	0	0	0	0	0	0	2,938	2,938		0	0
A7062601	GLENDALE	AZ		09/25/2007		101, 158	0	0	0	0	0	0	5,919	5,919	0	0	0
A7073002	GLENDALE	AZ	-	10/18/2007	ļ	1,043,996	0	0	0	0	0	0	8,017	8,017	0	0	0
B0072103	. GLENDALE		-	09/29/2010		1,304,894	0	0	0	0	0	0	11,620	11,620		0	0
B1082902	GLENDALEGLENDALE	AZ	-	10/07/2011		2,281,461	0	ļ0	ļ0	0	J0	ļ0	18,630	18,630		<u>0</u>	<u>0</u>
B1082902-1 B2062904	GLENDALEGLENDALE	AZAZ		02/28/2014	<u> </u>	1,253,490 614,465	0	0	0	0	L0	<u>0</u>				0	0
B5051803	GI FNDALE	Δ7	-	09/26/2012	·	1 710 870	٠٥	10		0	10	10	11 306	11 306			

SCHEDULE B - PART 3

Control Cont					Showing F	All Mortgage Loans DISP	OSED, Transi										
Part Part	1	Location	1	4	5			Chang	e in Book Valu	ue/Recorded Inv	vestment		14	15	16	17	18
Part Part		2	3	1		Book Value	e/ 8	9	10	11	12	13	Book Value/				
Description Description						Recorded			Current				Recorded				
Care Care						Investmen	t			r	Total		Investment		Foreign		
								Current				Total Foreign				Realized	Total
Log Description Log Description De																	
Columbia Columbia				Loan	Date									Consid-			
	Loop Number	City	Ctata														
				туре				Accretion	Recognized	Other	(8+9-10+11)	BOOK Value			Disposai	Disposai	Disposai
MATERIAL MATERIAL								0		n		0		12,009 4 196			0
UNIDES MARCH A.C.								0		n I)	0					0
Section Company 12							0 0	0		0 0	0	0			0	0	0
Company 14						46.0	430	0) [00	0	0			0	0	0
5000000 UFN						583,4	360	0	(00	00	0			0	0	0
19370 100%								0) (00	00	0			0	0	0
MINISTERN M. M. M. M. M. M. M. M. M. M. M. M. M.								0	اـــــا	0 0	00	0			0	0	0
Section Sect								ļ0		D)	ļ0			0	0	ļ0
Section Sect								0		U 0	0	0			0	0	0
MONISON EST									`	n	,	0			u	u	0
									`	n n	,	n			٥	n	n
Second School 12								0		0) [n	0			0	0	0
STATE STAT								0		0	0				0	0	0
	B0081001	MESA		ļ	09/24/2010	595,8	220	0	·	0 0	00	0	4,214	4,214	0	0	0
1950 1950								ļ0		0 0) 0	0			0	0	0
1951107								0) (0 0	00	0			0	0	0
								0	!	0 0	0	0			0	0	0
BASSING SSA								0	<u> </u>	00		0			0	0	0
STATESTON STATE STATESTON STATESTO								0		n) 0					0	0
SECONDS ESA 22								0		n I)	0					0
SST 1107								0		0	0	0			0	0	0
1970 1934			AZ					0		0	0	0			0	0	0
Sel 1702 Sel	B7010501	MESA	AZ					0		00	00	0			0	0	0
SST7000						2,202,2	380	0	(00	00	0			0	0	0
91010602 MCALES							.00	0	اـــــا	0 0	0	0			0	0	0
8517202 951 VILLEY								ļ0	·	0 0	0	0			0	0	0
D005257 D00 VALEY								0		n		0				0	0
SSENDIA FERIA								0		n I)	0					0
A705/102 FESIA								0	,	0	0				0	0	0
S077201 PERIA			AZ		04/24/2007		280	0		0	0	0		4,781	0	0	0
530/2004 PCSPIA	A7050802				07/16/2007	198,9	780	0		00	00	0	2,588	2,588	0	0	0
S071904 FEGII A AZ								0	(00	00	0			0	0	0
BS011308								0)	0 0	0	0			0	0	0
SST11103 PEGNIA AZ 0.021/67/2016 1,105,094 0 0 0 0 0 0 0 0 0				 				J0	<u> </u>	n0	,	ļ0			0	0	ļ0
B801202								0		u 0	0	h0			0	0	0
B8H04032								n	` '	Ď	,0)	n			 n	o	n
ASSISTIVA								n		0) [0			0	0	
Add/2404 PHCBIX	A3031704	PH0ENIX			05/30/2003	245,5	200	0		00	0	0	5,363	5,363	0	0	0
Add/24/99	A4042404	PH0ENIX			07/01/2004	326,5	550	0		0 0	00	0	5,370	5,370	0	0	0
A5112101				ļ				0		0 0	00	0			0	0	0
A7081702				ļ	07/01/2004			ļ0	<u> </u>	0 0)	ļ0			0	0	0
A7083106								J0		n 0	,	}0			0	0	0
AB030711								0	`	n 0	0	0			0	0	0
B0063007 PHCENIX AZ 0.9/02/2010 263,725 0 0 0 0 0 0 0 3,767 3,767 0 0 0 0 0 0 0 0 0				<u> </u>				1	` '	n	,				u	۰	,
B0090106 PHOENIX AZ 11/08/2010 210,182 0 0 0 0 0 0 0 0 0								n	,) n	,)	n			 n	n	n
B102102 PH0ENIX								0	[0		0			0	0	0
B1042901	B0102102	PH0ENIX	AZ		02/09/2011	512,3	300	0	[0 [0	0	0		5,002	0	0	0
B1110802 PH0ENIX AZ 0.1/03/2012 1,185,724 0 0 0 0 0 0 0 0 15,947 15,947 0 0 0 0 0 0 0 0 0	B1042901			ļ	06/28/2011	324,7	120	0	·	0 0) 0	0	3, 159	3, 159	0	0	0
B2070901 PHDENIX AZ 0.8/30/2012 1,690.096 0 0 0 0 0 0 0 0 13,872 13,872 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								0		0 0	00				0	0	0
B3012808 PH0ENIX AZ 03/29/2013 559,762 0 0 0 0 0 0 0 4,442 4,442 0 0 0 0 83060601 PH0ENIX AZ 08/22/2013 897,385 0 0 0 0 0 0 0 6,795 6,795 0 0 0								ļ0		0 0	0	ļ0			0	0	0
B3060601 PH0ENIX AZ								J0	<u> </u>	u	٥٥	ļ0			0	0	ļ0
DOUGNOUND FINCHIA N.E. U0/22/2013				<u> </u>				ļ0	<u> </u>	u	0	ļ0			0	0	0
	B3062003	PHOENIX	AZ	ļ	08/22/2013	897,3	35		` '	nu	,0	n	6,048		 n	u	

				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				
						vestment			Year's Other		Total		Investment		Foreign		
					E	xcluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Α	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal I	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 Pr	rior Year	(Decrease)	`/Accretion ´	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3081304	PH0ENIX	AZ	<u> </u>	10/24/2013		352.509	0	0	0	0	0	0	3,976	3,976		0	0
B3081404	PHOENIX	AZ		10/25/2013		438 , 287	0	0	0	0	0	0	8,541		0	0	0
B3081404-1	PHOENIX	AZ		08/08/2017		900,365	0	0	0	0	0	0	17,611	17,611		0	0
B3102307	PHOENIX	AZ		01/14/2014		859,913	0	0	0	0	0	0	6,300	6,300		0	ļ0
B3111303 B3112705	PHOENIX PHOENIX	AZ		02/05/2014		122,394	0	0	0	0	0	0	931 7 . 152	931 7 , 152		0	0
B3121805	PHOENIX	AZAZ		04/04/2014		683,174		0	0		0	0	5,531	5,531		0	0
B3121805-1	PHOENIX	AZ		11/07/2016		297 , 190	٥	0	0	0	0	0	2,439	2,439		0	0
B4011303	PHOENIX	AZ		02/28/2014		1,242,891	0	0	0	0	0	0	9,305	9,305		0	0
B4012905	PH0ENIX	,AZ		04/01/2014		252,353	0	0	0	0	0	0	1,761	1,761		0	0
B4020501	PHOENIX	AZ		05/27/2014		326,267	0	0	0	0	0	0	3,554	3,554	0	0	0
B4050103	PHOENIX	AZ	· 	07/28/2014	ļ	547,267	0	0	0	0	0	0	9,766	9,766		0	0
B4110701	PHOENIX	AZ		01/21/2015	····	268,882	0	0	0	ļ0	0	0	1,935	1,935		0	ļ0
B5020602	PHOENIX PHOENIX	AZ	· 	04/09/2015		2,549,532	0	0	0	0	0	0	44,092	44,092		0	ļ0
B5040310 B5073001	PHOENIX	AZAZ	·	06/19/2015 10/02/2015		1,900,368617,147	0	0	0	0	0	0	13,064 5,985	13,064 5,985		0	0
B5092302	PHOENIX	AZAZ	·	12/22/2015	<u> </u>	418,581	 n	n	n	n	n	n	2,775	2,775		n	n
B5111102	PHOENIX	AZ	<u> </u>	05/02/2016		910,847	0	0	0	0	0	0	5,861	5,861	0	0	0
B6030806	PHOENIX	,AZ		10/06/2016		508,579	0	0	0	0	0	0	3,074	3,074	0	0	0
B6041501	PHOENIX	AZ		06/07/2016		978,827	0	0	0	0	0	0	6,463	6,463	0	0	0
B6052007	PHOENIX	AZ		08/19/2016		1,775,448	0	0	0	0	0	0	12, 153	12, 153		0	0
B6092901	PHOENIX	AZ		01/03/2017		1, 157, 775	0	0	0	0	0	0		7,463		0	0
B6111006	PHOENIX	AZ		01/12/2017		1,852,356	0	0	0	0	0	0	10,460	10,460		0	0
B6111008 B6111009	PHOENIX	AZAZ		01/19/2017		8,050,195	0	0	0	0	0	0	51,884	51,884		0	0
B7120101	PHOENIXPHOENIX	A7		01/24/201702/09/2018		1,204,090 1,237,308		0	0	0	0	0	7,761 7,043	7,761 7,043		0	0
B8010202	PHOENIX	Δ7		02/09/2018		596,259	 0	0	0	0	0	0	2,451	2,451	0	0	0
B8010203	PHOENIX	AZ		02/20/2018		472,770	0	0	0	0	0	0	1,943	1,943		0	0
B8011903	PH0ENIX	AZ		03/20/2018		543,219	0	0	0	0	0	0	3,128	3, 128		0	0
B8013105	PHOENIX	AZ		04/30/2018		1,602,469	0	0	0	0	0	0	10,457	10,457		0	0
B8040902	PHOENIX	AZ		07/31/2018		371,327	0	0	0	0	0	0	2,830	2,830		0	0
B8041902	PHOENIX	AZ		06/29/2018		6,565,779	0	0	0	0	0	0	15,838	15,838		0	0
B8042502 B8051601	PHOENIX	AZAZ		07/12/2018		1,613,604	0	0	0	0	0	0	8,769 4,902	8,769 4,902		0	0
B8110101	PHOENIX	AZ		01/17/2019		918,233	٥	0	0	0	0	0	2,070	2,070		0	
B9013004	PHOENIX	AZ		04/15/2019				0	0	0	0	0	5,664	5,664	0	0	0
A4080902	PRESCOTT	AZ.		10/28/2004		198 , 190	0	0	0	0	0	0	5,300	5,300		0	0
B1061503	PRESCOTT VALLEY	AZ		10/03/2011		1,774,437	0	0	0	0	0	0	23,279	23,279	0	0	0
B7112201	QUEEN CREEK	AZ		01/26/2018		709,813	0	0	0	0	0	0	3,924	3,924		0	0
A6110301	SCOTTSDALE	AZ		01/04/2007		300,245	ō	0	0	<u>0</u>	0	0	2,201	2,201		0	ļ <u>0</u>
A7010205	SCOTTSDALE	AZ	-}	03/12/2007	 	1 700 000	0	0	ļ0	ļō	ļ0	ļ0	2,885	2,885		ļ0	ļ0
B0032504 B0050704	SCOTTSDALE	AZAZ	·	05/19/2010	<u> </u>	1,798,898482,551	0	0	0	0	0	0	14,723	14,723 2,676		0	10
B0081004	SCOTTSDALE SCOTTSDALE	AZ		06/24/2011		786,238	0 0	0	0	0	0	0	5,360	5,360		0	0
B0081005	SCOTTSDALE	AZ	[12/15/2010		325,331	0	0	0	0	0	0	2, 193	2, 193	0	0	0
B0081009	SCOTTSDALE	AZ	ļ	12/15/2010		531,414	0	0	0	0	0	0	3,579	3,579		0	0
B3030803	SCOTTSDALE	AZ		05/10/2013		1,923,659	0	0	0	0	0	0	15,471	15,471		0	0
B3081305	SCOTTSDALE	AZ		11/08/2013		2,485,906	0	0	0	0	0	0	17,687	17,687		0	0
B3101005	SCOTTSDALE	AZ	-	12/20/2013	 	392,727	0	ļ0	ļ0	ļ0	0	ļ0	3,064	3,064		ļ0	ļ0
B4031102 B4032002	SCOTTSDALE	AZAZ	·}	12/02/2014	 	478,596 812,669	0	ļ0	}0	ļ0	ļ0	ļ0				}0	ļ0
B4040103	SCOTTSDALE	AZ	·	06/24/2014			 n	0 n	0 n	U	0	0	3,905			0 n	U
B4040104	SCOTTSDALE SCOTTSDALE	AZ	· · · · · · · · · · · · · · · · · · ·	06/24/2014		455,406	 n	n	n	n	n	n	3,300	3,300		n	n
B4081801	SCOTTSDALE	AZ	L	11/19/2014		210,884	0	0	0	0	0	0	1.470	1,470		0	0
B4090402	SCOTTSDALE	AZ		11/12/2014		261,099	0	0	0	0	0	0	1,820	1,820		0	0
B4111303	SCOTTSDALE	AZ		04/30/2015		1, 180, 460	0	0	0	0	0	0	7,851	7,851		0	0
B5042802	SCOTTSDALE	AZ		08/20/2015		2,656,011	0	0	0	0	0	0	17,762	17,762		0	0
B5042802-1	SCOTTSDALE	AZ		03/30/2018	}	886,796	0	0	0	ļ0	ļ0	ļ0	5,896	5,896		0	ļ0
B5111101	SCOTTSDALE	AZ	· 	05/02/2016		210 , 195	0	ļ0	}0	0	ļ0	0	1,353	1,353	ļ0	}0	ļ0

SCHEDULE B - PART 3

					All Mortgage Loans DISP	OSED, Transi										
1	Location		4	5	6 7		Chang	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	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 Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6041902	SCOTTSDALE	AZ		06/22/2016	691,08	3 0	00	0	0	0	0	4,861	4,861	0	0	0
B6041903	SCOTTSDALE	AZ		06/22/2016	636,5		0	0	0	0	0	4,477	4,477	0	0	0
B6072105	SCOTTSDALE	AZ		10/11/2016	247 , 82		0	0	0	0	0	2,348	2,348	0	0	0
B6111015	SCOTTSDALE	AZ		03/01/2017	2,099,50		0	0	0	0	0	12,733	12,733	0	0	0
B7012003 B7012004	SCOTTSDALE SCOTTSDALE	AZAZ.		03/22/201702/28/2017	1,319,19 1,323,20		0	0	0	0	0	8,001 8,072	8,001 8,072	0	0	0
B7032301	SCOTTSDALE	AZAZ		06/01/2017	1,555,00			0	0	0	0			0		0
B7042003	SCOTTSDALE	A7		07/10/2017	1,335,00				٥		0	7 . 121	7,121		٥	
B7072605	SCOTTSDALE	AZ		10/06/2017			Λ	0	0	0	0	6,971	6,971	0	٥	0
B7092503	SCOTTSDALE	AZ		11/28/2017)n	0	0	0	0	4,454	4,454	0		n
B8011504	SCOTTSDALE	AZ.		04/17/2018	468.08	7 [0	0	0	0	0		2,635	2,635	0	0	0
B8032102	SCOTTSDALE	AZ		07/02/2018			0	0	0	0	0	3,712	3,712	0	0	0
B8041903	SCOTTSDALE	AZ	ļ	06/29/2018	1,763,74	50	0	0	0	0	0	6,942	6,942	0	0	0
B8090503	SCOTTSDALE	AZ		11/16/2018	463,50		0	0	0	0	0	2,374	2,374	0	0	0
B8090508	SCOTTSDALE	AZ		11/06/2018	1,031,8	5 0	00	0	0	0	0	5,383	5,383	0	0	0
B9013104	SCOTTSDALE	AZ	ļ	04/11/2019	 	0 0	00	0	0	0	0	1,550,759	1,550,759	0	0	0
B9013106	SCOTTSDALE	AZ		04/11/2019		0 0	·0	0	ļ0	ļ0	0	2,222,755	2,222,755	0	0	0
B5040305	SEDONA	AZ		06/11/2015	890,30		0	0	ļ0	ļ0	ļ0	6,405	6,405	0	0	}ō
B5111104	SHOW LOWSUN CITY	AZAZ	}	01/26/2016			ر ا ⁰	ō	ļō	ļō	ļ0	3,934	3,934	0	0	}0
	SUN CITY	AZAZ	}	04/24/2008			`	ļ0	0	} <u>0</u>	ļ0	3,953 7,584	3,953 7,584	<u>0</u>	0	<u>0</u>
B6041301 B0030802	SURPRISE	AZAZ	l	07/08/2016				0	0	0	0			0	0	0
B4080101	SURPRISE	AZAZ		04/2//2010	2,072,68		,	n	n	n	0	4,051	4,051	u	u	0 n
B8071203	SURPRISE	AZ		09/25/2014			,	n	n	n	n	3,615	3,615	n		n
A7031904	TEMPE	AZ	<u> </u>	06/12/2007	141, 18		n	n	n	n	n	9,070	9,070	n	 n	n
A8021506	TEMPE	AZ	L	05/05/2008	49,86) [0	0	0	0	0	603	603	n	0	0
A8111101	TEMPE	AZ		01/20/2009	639,40		0	0	0	0	0			0	0	0
A9103005	TEMPE	AZ		12/29/2009	1,072,6	90	0	0	0	0	0	11,815	11,815	0	0	0
B0081002	TEMPE	AZ	ļ	09/24/2010		60	00	0	0	0	0	4,217	4,217	0	0	0
B1020102	TEMPE	AZ		04/04/2011	346, 4		0	0	0	0	0	4,427	4,427	0	0	0
B1101701	TEMPE	AZ		12/16/2011	340 , 44		00	0	0	0	0		8,970	0	0	0
B1102704	TEMPE	AZ	ļ	01/03/2012	640,6		ļ0	0	ļ0	ļ0	0	6,095	6,095	0	0	ļ0
B3101503	TEMPE	AZ	}	04/01/2014	844, 2		<u> </u>	ļ0	ļ <u>0</u>	ļ0	ļ0	6, 152	6, 152	0	0	}ō
B3122009 B4043002	TEMPE	AZ	}	06/02/2014	485, 15		0	ļ0	ļō	ļō	ļō	3,440	3,440	}0	0	}0
B4043002	TEMPE	AZAZ		07/15/2014 01/09/2015				0	0	0	0	4,471 2,822	4,4/1	0	0	0
B5020207	TEMPE	AZAZ	·	03/16/2015	2,733,6		,	n	n	n	0	19,719	19,719	u	u	n
B5031905	TEMPE	AZAZ	<u> </u>	05/28/2015			,o	n	n	n	n	3,857	3,857	n	٥	n
B5032502	TEMPE	AZ		09/01/2015	1,251,8	9	n	n	n	n	n	6.359	6.359	n	n	n
B5042803	TEMPE	AZ.		07/22/2015	957 , 14		0	0	0	0		4,819	4,819	0	0	0
B5071301	TEMPE	AZ		01/19/2016	490,57	80	0	0	0	0	0	3,134	3, 134	0	0	0
B5092207	TEMPE	AZ	ļ	01/15/2016	537,8	40	0	0	0	0	0	3,491	3,491	0	0	0
B6011202	TEMPE	AZ		03/24/2016	499,34	10	0	0	0	0	0	3,304	3,304	0	0	0
B8010204	TEMPE	AZ		03/15/2018	396,29		00	0	0	0	0	2,323	2,323	0	0	0
B8041901	TEMPE	AZ	ļ	06/21/2018	328,4) 0	0	0	ļ0	0	1,733	1,733	0	0	0
B8051701	TEMPE	AZ	}	08/09/2018	593, 23		·0	ļ0	ļ <u>0</u>	ļ0	ļ0	3,093	3,093	0	0	ļ0
A7052101	TUCSON	AZ		08/10/2007	228,4		0	0	ļō	ļō	ļō	2,918	2,918	0	0	}ō
A7090301	TUCSON	AZAZ	·	10/26/2007	437,3 225,3		0	0	0	0	0	3,541 4,697	3,541 4,697	0	0	0
A7 10050 1	TUCSON	AZAZ	·	12/12/200705/29/2008	225, 3.				0	0	ļ	5,412	5,412	0		0
A8022802	TUCSON	Δ7	l	05/29/2008	1,543,78			0	0	0	0			0	 ^	0
A8090302	TUCSON	47	·	11/13/2008			,u	n	n	n	n	12,100	12,100	n	 n	n
A9111601	TUCSON	A7		01/19/2010	127, 36	6 I	,	n	n	n	n	2,249	2,249	n		n
B0072704	TUCSON	AZ	Ī	11/02/2010	148, 1		0	0	0	0	0	4,303	4,303	0	0	0
B1030901	TUCSON	AZ.		04/29/2011	410,60		0	0		0	0	5,564	5,564	0	0	0
B1101003	TUCSON	AZ.		12/28/2011	631,59	10		0	0	0	0	8,135		0	0	0
B2031306	TUCSON	AZ		06/15/2012	177,6		0	0	0	0	0	1,426	1,426	0	0	0
B2031502	TUCSON	AZ	ļ	05/09/2012	453,26		00	0	0	0	0	5,838	5,838	0	0	0
B2061101	TUCSON	AZ		08/14/2012	374, 1	50	00	0	0	0	0	4,824	4,824	0	0	0
B2101001	TUCSON	AZ	L	12/19/2012		20	L0	L0	L0	0	0	10.098	10.098	0	0	L0

				Showing A	All Mortgage Loai	ns DISPOS	SED, Transf										
1	Location	1	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)	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
B2112903	TUCSON	AZ	туре	02/01/2013	Date	1,012,758	(Decrease)	Accretion	necognized	Other	(0+3-10+11)	DOOK Value	12,191	12, 191	Disposai	Disposai	Disposai
B3030109	TUCSON	AZ		06/12/2013		305,768	 0	0	0	0	0	0	6,418	6,418		0	0
B3051609	TUCSON	AZ		08/01/2013		665,808	0	0	0	0	0	0	5,397	5,397	0	0	0
B3071702	TUCSON	AZ		10/08/2013		103,459	0	0	0	0	0	0	1,980	1,980	0	0	0
B4031101	TUCSON	AZ		05/19/2014		299,933	0	0	0	0	0	0	2,020	2,020	0	0	0
B4072801	TUCSON	AZ		11/21/2014		138,505	0	0	0	0	0	0	1,457	1,457	0	0	0
B4120911	TUCSON	AZ		02/19/2015		143,780	0	0	0	0	0	0	998	998	0	0	0
B5033001	TUCSON	AZ		06/23/2015		463,863	0	0	0	0	0	0	3,490	3,490	0	0	0
B5040603	TUCSON	AZAZ	}	06/30/2015		217,843	0	<u>0</u>	<u>0</u>	ļō	ļō	0	1,522	1,522	0	0	ļ0
B7100606 B8120403	TUCSON	ΑΖΑΖ		01/31/2018		844 , 183	0	0	0	0	0	0	4,917 1,436	4,917 1,436	0	0	0
A9010702	YUMA	AZAZ	·	02/27/2019	····	233,678	 n	n	n	U	n	n	2,583	2,583	 n	n	n
B4120504	YUMA	A7	<u> </u>	01/22/2015		472,463	 n	n	n	n	n	0	3,400	3,400	 n	n	n
B6121902	YUMA	AZ.		02/14/2017		413,669	0	0	0	0	0	0	2,652	2,652	0	0	0
B3010401	AGOURA HILLS	CA		03/21/2013		2,530,621	0	0	0	0	0	0	21,175	21,175	0	0	0
B7112701	AGOURA HILLS	CA	ļ	01/22/2018		1,539,182	0	0	0	0	0	0	8,811	8,811	0	0	0
A8092403	ALAMEDA	CA	ļ	11/24/2008		384,536	0	0	0	0	0	0	4,389	4,389	0	0	0
B1063012	ALAMEDA	CA		09/01/2011		383,301	0	0	0	0	0	0	4,995	4,995	0	0	0
A2032204	ALHAMBRA	CA		07/19/2002		127,424	0	0	0	0	0	0	8,364		0	0	0
A8020810 B1021402	ALHAMBRA	CACA		03/31/2008		852,693	0	0	0	0	0	0	6,948 6,692	6,948 6.692	0	0	0
B3102306	ALHAMBRA			04/27/2011		793,117		0	0	0	0	0			٥	0	0
B7022401	ALHAMBRA	CA.		05/30/2017		11,790,735	 0	0	0	0	0	0	50,771	50,771	٥	0	0
A5040603	ALISO VIEJO	CA.		07/29/2005		193,092	0	0	0	0	0	0	28,136	28,136	0	0	0
B8012304	ALISO VIEJO	CA		03/26/2018		9,420,629	0	0	0	0	0	0		38,502	0	0	0
B2091403	ALTADENA	CA		12/13/2012		267 , 173	0	0	0	0	0	0	15,056	15,056	0	0	0
A2100801	ANAHEIM	CA		03/18/2003		132,996	0	0	0	0	0	0		7,054	0	0	0
A2110402	ANAHEIM	CA		01/09/2003		146,874	0	0	0	0	0	0	8, 152	8, 152	0	0	0
A21104023	ANAHEIM	CA		02/14/2008		444,877	0	0	0	0	0	0	9,866	9,866	0	0	0
A5051008 A5080803	ANAHEIM	CA		08/18/2005		114,663	0	0	0	0	0	0	2,751 12,631	2,751 12,631	0	0	0
B3051603	ANAHE I M	CA.		08/12/2013		1,680,332	 0			0	0	0	13,624	13,624	٥	0	0
B4040102	ANAHEIM	OA		05/23/2014		1,006,336	٥	0	0	0	0	0		7,287		0	0
B4110708	ANAHE I M	CA		02/06/2015		446,877	0	0	0	0	0	0	3, 195	3,195	0	0	0
B5092203	ANAHEIM	CA		01/07/2016		936,098	0	0	0	0	0	0	6,266	6,266	0	0	0
B6030206	ANAHEIM	CA		03/31/2016		5,900,330	0	0	0	0	0	0	40,264	40,264	0	0	0
B6111017	ANAHEIM	CA		01/23/2017		493,246	0	0	0	0	0	0	2,405	2,405	0	0	0
B8012306	ANAHEIM	CA		03/29/2018		634 , 160	0	0	0	0	0	0	2,536	2,536	0	0	0
B8021602 B8021603	ANAHEIM	CA		04/20/2018		790,301	0	0	0	0	ļ0	0	4,294	4,294 1,745	0	0	ō
A4102801	ANTIOCH	CACA		04/20/2018		321,059 85,711	0	0	0	0	0	0	1,745 18,171	1,745	0	0	0
	ANTIOCH	CA	l	08/17/2011	<u> </u>	467,558	 n	n	n	n	n	n			 n	n	n
	ANTIOCH	CA	L	04/29/2015		1,737,362	0	0	0	0	0	0	13,218	13,218	0	0	0
B5050406	ANTIOCH	CA.		08/13/2015		1,222,562	0	0	0	0	0	0	8,051		0	0	0
A7082904	APPLE VALLEY	CA	ļ	10/25/2007	ļ	100,423	0	0	0	0	0	0	1,763	1,763	0	0	0
A9030422	APPLE VALLEY	CA	ļ	05/18/2009		162 , 147	0	0	0	0	0	0	1,841	1,841	0	0	0
B2022402	ARLETA	CA		04/30/2012		754,739	0	0	0	0	0	0	6, 128	6, 128	0	0	0
A6113004	ARTESIA	CACA		02/12/2007		661,193	0	0	0	<u>0</u>		0	9,366	9,366	0	0	0
B6071802 A8021406	ATASCADERO	CA	·	09/19/2016	····	715 , 165 712 , 692	0	0	0	0	0	0	6,814 8,937	6,814 8,937	0	0	0
B3031310	ATASCADERO		l	06/04/2013	<u> </u>	1,465,008	 n	n	n	0 n	n	n	11,709		 n	n	n
B8052903	ATASCADERO	CA		08/23/2018		1,403,008	 0	0	0	0	0	0	3. 154		0	0	0
A6011101	AUBURN	CA		12/31/2006		729,443	0	0	0	0	0	0	11,355	11,355	0	0	0
A7031406	AVILA BEACH	CA		08/10/2007		528,610	0	0	0	0	0	0	4,283	4,283	0	0	0
A7031407	AVILA BEACH	CA		08/10/2007		219,329	0	0	0	0	0	0	1,778	1,778	0	0	0
	AVILA BEACH	CA		08/10/2007		177,548	0	0	0	0	0	0	1,438	1,438	0	0	0
A7031409	AVILA BEACH	CA		08/10/2007		344,689	0	0	0	0	0	0	2,793	2,793	0	0	0
A7031410	AVILA BEACH	CA	}	08/10/2007	 	231,914	0	ļ0	ļ0	ļō	ļō	0	1,880	1,880	0	0	ļō
B4030503	AZUSA	CA	<u> </u>	05/22/2014	<u> </u>	867,524	0	0	0	0	ļ0	0	6,373	6,373	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DISI	OSED, Trans							T		ı	
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3	1		Book Valu		9	10	11	12	13	Book Value/				
					Recorde	l		Current				Recorded				
					Investme	ıt		Year's Other		Total		Investment		Foreign		
					Excludin		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
Lanca Nicosale au	0''	0				Increase	(Amortization		Interest and	Book Value	Change in					
Loan Number	City	State	Туре	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
99042202	BAKERSFIELD	CA		07/15/1999	56,	062	0	0	0	0	0	21,225	21,225 11,760	0	0	0
A4043002 A5012402	BAKERSFIELD	CACA		08/30/2004	712		0	0	0	0	0	11,760 6,083	6,083	0	0	0
A5021504		CA		04/27/2005					0		0	4,309			0	0
A6120801	BAKERSFIELD	CA		04/27/2005	278, 1,062		0	0	0	0	0	4,309	4,309 13,320		0	0
A8021504	BAKERSFIELD	CA.		11/05/2008	1,167		0	0	n	n	0	13,595	13,595		0	0
B0031003	BAKERSF I ELD	CA		08/11/2010	214		0	0	0	0	0	3,659	3,659		0	0
B0040803	BAKERSF I ELD	CA		07/01/2010	173		0	0	0	0	0	1,380	1,380		0	0
B1011104	BAKERSFIELD	CA		03/29/2011	1,247	216	0	0	0	0	0	12,665	12,665	0	0	0
B2101504	BAKERSF I ELD	CA		01/03/2013	229		0	0	0	0	0	2,786	2,786		0	0
B3052806	BAKERSFIELD	CA		08/15/2013	540 ,	66	00	0	0	0	0	4,321	4,321	0	0	0
B3061204	BAKERSFIELD	CA	ļ	09/25/2013	609		0	0	0	0	0	4,585	4,585		0	0
B3101004	BAKERSFIELD	CA	ļ	01/30/2014	2,046		00	0	0	0	0	15,416	15,416		0	0
B6111013	BAKERSFIELD	CA		02/01/2017	1,239,		00	0	0	0	0	10,871	10,871		0	0
A9101304	BALDWIN PARK	CA		12/16/2009	368,		00	0	0	0	0	5,459	5,459		0	0
A5091302	BARSTOW	CA	ļ	12/31/2006	269		00	0	0	0	0	4,236	4,236		0	0
A7082902	BARSTOW	CA		10/22/2007	330		0	0	ļ0	0	0	3,674	3,674		0	0
A7051603	BEAUMONT	CA		07/19/2007			00	0	ļ <u>0</u>	ļ <u>0</u>	0	11,240	11,240		0	0
B1010501	BELL GARDENS	CA		03/25/2011	477 ,	91	0	0	0	0	0	6,741	6,741	0	0	0
	BELL GARDENS	CA		04/18/2019			0	0	0	0	0	1,512,511	1,512,511	0	0	0
A9112002	BERKELEY	CA		03/18/2010) 0	0	0	0	0	6,617	6,617	0	0	0
B3012504	BERKELEY	CA.		03/26/2013			0	0	0	0	0	2,854 3,460	2,854 3,460		0	0
A8011401	BERMUDA DUNES	CA		03/12/2008	927		0	0	0		0	7,355			0	0
B1092602	BEVERLY HILLS	CA CA		12/08/2011	1.414		0		٥	٥	0	11.674	11.674		0	0
A6101103	BIG BEAR LAKE	CA		12/20/2006	104		0	0	n	0	0	7,867	7,867		0	0
B5041506	BLYTHE	CA.		06/15/2015	1,240		0	0	0	0	0	9,335	9,335		0	0
	BRAWLEY	CA		10/25/2012	2,599		0	0	0	0	0	22,170	22,170		0	0
B6012604	BREA	CA		04/01/2016	3, 177		0	0	0	0	0	22.033	22.033		0	0
B6101803	BREA	CA		12/16/2016			00	0	0	0	0	11,382	11,382	0	0	0
	BRENTWOOD	CA		08/08/2007	131,	316	00	0	0	0	0	8,020	8,020	0	0	0
	BRENTWOOD	CA		08/08/2007	219,		00	0	0	0	0	13,369	13,369		0	0
A8092402	BRENTWOOD	CA		12/01/2008	1,581,		00	0	0	0	0	18, 107	18,107		0	0
B6041504	BRENTWOOD	CA		07/19/2016	1,888,		00	0	0	0	0	12,998	12,998		0	0
	BUELLTON	CA		12/13/2012	1, 136		00	0	0	0	0	9,326	9,326		0	0
B1040105	BUENA PARK	CA		08/15/2011	1,305,	503	0	0	0	0	0	12,829	12,829		0	0
A3031307	BURBANK	CA		06/10/2003	16,		0	0	0	0	0	824	824 7.943		0	0
A9021701	BURBANK	CACA	}	04/01/2009			, }0	0	0	0	0	7,943 7,129	7,943 7,129		0	0
B0062902 B0071411	BURBANK	CA.		09/02/2010			, 0	0	0	0					0	0
	BURBANK	CA	·	03/15/2011	611	io-i	, ,	n	n	n	n	2,651 8,501	8,501	n	n	n
B2011901	BURBANK	CA CA	<u> </u>	04/12/2012	219		,n	n	n	n	n	1.850	1.850		n	n
B4042502	BURBANK	CA	L	06/10/2014	3,312) [0		n	0	0	25,593	25,593		n	
B4062501	BURBANK	CA		09/23/2014	498		0	0	0	0	0	3,841	3,841		0	0
B6102501	BURBANK	CA.	ļ	02/01/2017	2,342,	70	0	0	0	0	0	15,010	15,010	0	0	0
B7092501	BURBANK	CA	ļ	11/08/2017	603	375	0	0	0	0	0	3,678	3,678		0	0
	BURBANK	CA		09/27/2018	422		00	0	0	0	0	2,231	2,231		0	0
	BURLINGAME	CA		10/07/2004	1,454,	86	00	0	0	0	0	25,537	25,537		0	0
	BURLINGAME	CA	ļ	11/21/2016	406,		00	0	0	0	0	7,140	7,140		0	0
A5030301	BURLINGAME	CA	ļ	05/25/2005	160) 0	0	0	0	0	26,213	26,213		0	0
A8082904	BURL I NGAME	CA		11/10/2008	3,950,		0	0	ļ <u>0</u>	ļ0	0	30 , 146	30,146		0	0
B3062701	BURLINGAME	CA		08/29/2013	1,248,		·0	0	ļ <u>0</u>	ļ <u>0</u>	0	6,509	6,509		0	0
B3062701-1	BURL I NGAME	CA	}	04/03/2017	318,		0	0	} <u>0</u>	ļō	<u>0</u>	1,670	1,670		0	0
B8062701 B8062702	BURL I NGAME BURL I NGAME	CA	}	09/19/2018	1, 159, 3, 387		, 0	ļ0	ļ0	0	ļ0	4,201	4,201 12,272		0	ļ0
B3041502	CALEXICO	CA.		06/20/2013			, 0	0	0	0	0	12,272 11,667	12,272		0	0
A4082703	CALIMESA	CA.	·	11/30/2004			, ,	n	n	0	0	17, 155	17,155	0	U	0
B2012001	CAMARILLO	CA	·	03/19/2012			,o	n	n	n	n	13,949	13,949		n	n
B2082105	CAMARILLO	CA	Ī	11/30/2012	1,313)	n	n	n	n	10,990	10,990		n	n
B4031003	CAMARILLO	CA	[06/02/2014	759		0	0	0	0	0	5 465			0	0

				Showing A	All Mortgage Loans	DISPOS	ED, Transfe	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location	1	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3			Bool	k Value/	8	9	10	11	12	13	Book Value/				
					Red	corded			Current				Recorded				
					Inve	estment			Year's Other		Total		Investment		Foreign		
					Exc	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		terest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		or Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5111901	CAMPBELL	CA	Турс	01/06/2016		.19,298,900	(Decrease)	/Accretion	1 tecognized	Other	(0+3-10+11)	DOOK VAIUE	85,596	85,596	Διοροσαί	Διοροσαί	Διοροσαί
B6010802	CAMPBELL	CA		03/31/2016		1,971,145	0	0	0	0	0	0	13,036	13,036	0	0	0
B6051001	CAMPBELL	CA		07/13/2016		745,255	0	0	0	0	0	0	11,016	11,016	0	0	0
B6121601	CAMPBELL	CA		04/28/2017		2,633,092	0	0	0	0	0	0	15,878	15,878	0	0	0
B0042301	CANOGA PARK	CA		07/08/2010		23,009	0	0	0	0	0	0	3,347	3,347	0	0	0
B2031311	CANOGA PARK	CA		07/06/2012		371,191	0	0	0	0	0	0	4,699	4,699	0	0	0
B5091801	CANOGA PARK	CA		11/24/2015		1,463,760	0	0	0	0	0	0	9,462	9,462	0	0	0
B5090303	CARLSBAD	CA		11/12/2015		2,076,739	0	0	0	0	0	0	14,065	14,065	0	0	0
B6051102	CARLSBAD	CA	}	06/30/2016	·····	818 , 156	0	0	0	ļ0	0	ļ0	7,956	7,956	0	0	0
B7110901	CARMI CHAEL	CA		01/26/2018		515,878	0	0	0	0	0	0	2,353 9,716	2,353 9,716	0	0	0
A3051404	CARSON	GA	·	12/03/2003		85,445	 n	n	0	n	n	n	4,206	4,206	n	n	n
A4042406	CARSON	CA	<u> </u>	12/31/2006		255, 151	n	n	n	n	n	n	4, 195	4, 195	n	n	n
A4042406-1	CARSON	CA.		04/30/2014		67,792	0	0	0	0	0	0	531	531	0	0	0
A7102601	CARSON	CA		01/17/2008		288, 102	0	0	0	0	0	0	3,734	3,734	0	0	0
B0061405	CARSON	CA	ļ	08/31/2010		1,033,668	0	0	0	0	0	0	11,290	11,290	0	0	0
B2082102	CARSON	CA	ļ	10/31/2012	ļ	420,690	0	0	0	0	0	0	5,047	5,047	0	0	0
B7050101	CARSON	CA		07/25/2017		1,922,036	0	0	0	0	0	0	25,440	25,440	0	0	0
B5122102	CASTAIC	CA		03/17/2016		855,997	0	0	0	0	0	0	5,486	5,486	0	0	0
B6070805 A2082603	CASTAIC	CACA		10/11/2016		461,279363,190	0	0	0	0	0	0	4,527 20,206	4,527 20,206	0	0	0
A4083002	CASTRO VALLEY			12/31/2006		363 , 190	 0	0	0	0	0	0	20,206	20,206	0	0	0
A6100302	CASTRO VALLEY	CA.		12/19/2006		607,647	0 0	0	0		0	0	14.878	14,878	0	0	0
B6052701	CASTROVILLE	CA.		07/25/2016		2,065,888	0	0	0	0	0	0	20, 189	20, 189	0	0	0
B0071302	CATHEDRAL CITY	CA		09/08/2010		523,031	0	0	0	0	0	0	5,592	5,592	0	0	0
B5060701	CATHEDRAL CITY	CA		08/12/2015		1,408,496	0	0	0	0	0	0	9,711	9,711	0	0	0
B7011101	CAYUCOS	CA		03/09/2017		812,533	0	0	0	0	0	0	3,465	3,465	0	0	0
A3060403	CERRITOS	CA		09/04/2003		218,918	0	0	0	0	0	0	9,942	9,942	0	0	0
B0050401	CHATSWORTH	CA		07/15/2010		1,019,375	0	0	0	0	0	0	17,412	17,412	0	0	0
B0051205 B0063003	CHATSWORTH	CA		07/27/2010		665,262 759,160	0	0	0	0	0	0	7,054 7,363	7,054 7,363	0	0	0
B0071207	CHATSWORTH	CA.		11/15/2010		1,013,552	٥	0	0		0	0	8,786	8,786	0	0	0
B0080606	CHATSWORTH	OA		11/10/2010		146,012	0	0	0	0	0	0	6,318	6,318	0	0	0
B1061403	CHATSWORTH	CA		08/18/2011		706,612	0	0	0	0	0	0	10,875	10,875	0	0	0
B2052305	CHATSWORTH	CA		08/16/2012		674,353	0	0	0	0	0	0	8,521	8,521	0	0	0
B2102604	CHATSWORTH	CA		01/10/2013		374,823	0	0	0	0	0	0	4,507	4,507	0	0	0
B3052802	CHATSWORTH	CA	ļ	08/06/2013	ļ	1,051,919	0	0	0	0	0	0	21,996	21,996	0	0	0
B5073002	CHATSWORTH	CA	ļ	09/29/2015		1,606,181	0	0	0	0	0	0	11,010	11,010	0	0	0
A7111202	CHICO	CA		01/17/2008		138 , 227	ō	<u>0</u>	0	ļō	ļō	ļō		7,439		0	ļ0
	CHICO	CACA		10/02/2013 07/30/2014		146,885	0	0	0	0	0	0	1,591 8,618	1,591 8,618	0	0	0
B4070702	CHICO	CA	<u> </u>	09/03/2014	·····	360,646	 n	U	0	U	n	0	2,660	2,660	U	U	n
	CHINO	CA		01/06/2005		478,948	0	0	0	0	0	0	16,183	16,183	0	0	0
A4101102-1	CHINO	CA.		04/30/2014		207,302	0	0	0	0	0	0	7,097	7,097		0	0
A4101102-2	CHINO	CA	ļ	06/08/2017		404,235	0	0	0	0	0	0	14,091	14,091	0	0	0
B1092903	CHINO	CA	ļ	11/30/2011		463,869	0	0	0	0	0	0	3,809	3,809	0	0	0
B1092903-1	CHINO	CA		02/28/2017		694 , 116	0	0	0	0	0	0	4, 165	4, 165	0	0	0
B7100204	CHINO	CA		01/04/2018		8,648,602	0	0	0	0	0	0	917 , 145	917 , 145	0	0	0
A3011001	CHULA VISTA	CA	}	04/03/2003		692,097	0	0	0	0	ļ0	0	5,943	5,943	0	0	0
A3031707	CHULA VISTA	CA	l	04/28/2003	·····	249,686846,941	0	0	0	0	0	0	12,574	12,574	0	0	0
A9030416	CHULA VISTA	CA	·	04/29/2009		376,425	 n	n	n	n	n	n	4,349	4.349	n	n	n
B6090701	CHULA VISTA	CA.		12/01/2016		1,002,126	0	0	0	0	0	0	6.497	6.497	0	0	0
B4070301	CITRUS HEIGHTS	CA		09/30/2014		3, 163, 991	0	0	0	0	0	0	23,325	23,325		0	0
B5041403	CITRUS HEIGHTS	CA		07/29/2015		882,518	0	0	0	0	0	0	6, 124	6, 124	0	0	0
A9030408	CITY OF COMMERCE	CA		04/29/2009		322 , 127	0	0	0	0	0	0	3,685	3,685	0	0	0
A5112102	CITY OF INDUSTRY	CA		02/03/2006		104,324	0	0	0	0	0	0	11,061	11,061	0	0	0
B1121903	CITY OF INDUSTRY	CA	}	03/05/2012	 	1,445,970		ļ0	ļ0	ļō	ļō	ļō	12,129	12,129	ļō	0	ļō
B3070503	CITY OF INDUSTRY	CA		10/10/2013		681,071	0	0	0	0	0	0	5, 161	5, 161	0	0	0

				Showing A	All Mortgage Lo	ans 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				
						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
B4120505	CITY OF INDUSTRY	CA		04/24/2015		1,094,384	0	0	0	0	0	0	7,846	7,846	0	0	0
B5111106	CITY OF INDUSTRY	CA		03/02/2016		2,367,927	0	0	0	0	0	0	15,417	15,417	0	0	0
A5112203	CLAREMONT	CA		02/21/2006		530,440	0	0	0	0	0	0	8,453	8,453	0	0	0
B2012707	CLOVERDALE	CA		04/30/2012		1,881,968	0	0	0	0	0	0	15,478	15,478	0	0	0
A5071319B4041101	CLOVIS	CACA		10/06/2005		85,569 280,346	0	0	0	0	0	0	10,823	10,823	0	0	0
B6030305	CLOVIS	CA CA		03/30/2016		3,676,054		0	0		0	0	2,063 L	2,063 46,021	0	0	0
B3102804	COACHELLA	CA		01/13/2014		407 , 146	0		n	0	0		4,623	4,623	0		
A7080303	COCORAN	CA		10/22/2007		233,367	0	0	0	0	0	0	2,961	2,961	0	0	0
B6032302	COMMERCE	CA		06/30/2016		548,398	0	0	0	0	0	0	3,564	3,564	0	0	0
B7062301	COMPTON	CA	ļ	09/12/2017		1,048,754	0	0	0	0	0	0	5,937	5,937	0	0	0
A4042424	CONCORD	CA	ļ	07/01/2004	-	409,874	0	0	0	0	0	0	6,739	6,739	0	0	0
A4042424-1	CONCORD	CA		04/29/2014		110,740	0	0	0	0	0	0	870	870	0	0	0
B2121402	CONCORD	CA.		02/21/2013		309,503	0	0	0	0	0	0	4,017	4,017	0	0	0
A6121510	CORONA	CACA		02/20/2007		419,382 148,047	0	0	0	0	0	0	9,903 3,183	9,903 3,183	0	0	0
A3071505	CORONA	CA	<u> </u>	12/10/2003	 -	267,418	٥٥	U	0	n	n	0	4,876	4,876	U	0	U
A5072803	CORONA	CA		09/28/2005		236,446	0	0	0	0	0	0	5,545	5,545	0	0	0
A7010506	CORONA	CA		03/15/2007		357,245	0	0	0	0	0	0	5.062	5.062	0	0	0
A8112505	CORONA	CA		01/29/2009		246,359	0	0	0	0	0	0	4, 190	4, 190	0	0	0
A9022705	CORONA	CA		04/28/2009		435,454	0	0	0	0	0	0	17,083	17,083	0	0	0
A9041301	CORONA	CA		06/11/2009		229 , 175	0	0	0	0	0	0	4,390	4,390	0	0	0
B0021106	CORONA	CA		04/08/2010		323,291	0	0	0	0	0	0	11,096 .	11,096	0	0	0
B2102603 B3022204	CORONA	CACA		01/03/2013		92,807	0	0	0	0	0	0	787	787	0	0	0
B4011304	CORONA	CA CA		04/11/2013		657,311		0	0	0	0	0	5,394 9,665	5,394 9,665	0	0	0
B4011305	CORONA	CA		06/02/2014		425,241	0	0	0	0	0	0	17.147	17 , 147	0	0	0
B4060203	CORONA	CA		07/01/2014		658 . 441	0	0	0	0	0	0	4.986	4.986	0	0	0
B5031003	CORONA	CA		07/31/2015		6,283,692	0	0	0	0	0	0	39, 196	39, 196	0	0	0
A8030703	CORTE MADERA	CA		06/03/2008		195,540	0	0	0	0	0	0	2,345	2,345	0	0	0
A2090901	COSTA MESA	CA		12/31/2006		246,684	0	0	0	0	0	0	14,002	14,002	0	0	0
A5101701	COSTA MESA	CA		12/31/2006		75,891	0	0	0	0	0	0	8,388	8,388	0	0	0
A7010507 B0111103	COSTA MESA	CA		03/15/2007		652,612 87,331	0	0	0	0	0	0	9,168 9,649	9,168 9,649	0	0	0
B1050601	COSTA MESA	CA		01/20/2011		344,069	0	0	0	0	0	0			0	0	0
B2083006	COSTA MESA	CA.		11/28/2012		978,313	0	0	0	0	0	0	7,765	7,765	0	0	0
B3041704	COSTA MESA	CA		07/10/2013		305,999	0	0	0	0	0	0	2,123	2,123	0	0	0
B3041704-1	COSTA MESA	CA		04/05/2017		177 , 054	0	0	0	0	0	0	1,210	1,210	0	0	0
B5081201	COSTA MESA	CA		10/30/2015		786,824	0	0	0	0	0	0	7,988	7,988	0	0	0
B5081201-1	COSTA MESA	CA		10/05/2016		325,305	<u>0</u>	0	0	<u>0</u>	0	0	3,279	3,279	0	0	0
B5081410 B6030205	COSTA MESA	CA	}	11/05/2015	 	369,365	0	ļ0	ļ0	ļō	ļ0	0	2,463	2,463	0	ļ0	ļ0
B6030205	COTATI	CA	l	04/07/2016		7,978,554 1,898,585	0	0	0	0	0	0	54,133 L	54, 133 14,566	0	0	0
A7052106	COVINA	CA CA		06/19/2013		81,785	0	0	0	0	0	0	5,218	5,218	0	0	0
A8112506	COVINA	CA		01/29/2009		197,115	0	0	0	0	0	0	3,351	3,351	0	0	0
A8021408	CUDAHY	CA	ļ	04/28/2008		902,468	0	0	0	0	0	0	11,424	11,424	0	0	0
B4062303	CUDAHY	CA		09/16/2014		327,862	0	0	0	0	0	0	2,418	2,418	0	0	0
A3021103-1	CULVER CITY	CA	ļ	08/30/2013		326,294	0	0	0	0	0	0	1,763	1,763	0	0	0
A9040605	CULVER CITY	CA	}	06/23/2009		883,990	0	0	ļ0	ļ <u>0</u>	ļ0	0	16,482	16,482	0	0	0
B1121401 B6072901	CULVER CITY	CA	<u> </u>	02/28/2012	 	171,798	0	ļ0	}0	ļ0	ļ0	0	12,410	12,410	ļ0	ļ0	ļ0
B7102001	CULVER CITY	CA		12/18/2017		16,247,042	u	0 n	0 n	U	0	U	2,487	2,487	0 n	U	0 n
B2061502	DALY CITY	CA CA		09/28/2012		757 ,536	n	n	n	n	n	n	6,257	6,257	n	n	n
A7040204	DANA POINT	CA	L	06/27/2007		369,833	0	0	0	0	0	0	3, 199	3, 199	0	0	0
B1092603	DANA POINT	CA		12/08/2011		698,445	0	0	0	0	0	0	6,685	6,685	0	0	0
B3032704	DANVILLE	CA		06/11/2013		243,603	0	0	0	0	0	0	12,231	12,231	0	0	0
B5082802	DANVILLE	CA	ļ	11/20/2015	ļ	446,915	0	0	0	0	0	0	2,119	2,119	0	0	0
B7110601	DANVILLE	CA	<u> </u>	01/08/2018	 	450,556	0	0	0	ļ0	ļ0	0	2,625	2,625	0	0	0
A7050302	DELANO	CA	}	07/09/2007	l	261,242	0	0	}0	0	ļ0	0	3,489	3,489	ļ0	ļ0	0

				Showing A	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/				1
					Recorde			Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		
					Excludir	g Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes	Increase	(Amortization		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1050505	DESERT HOT SPRINGS	CA		08/12/2011	900	790	0	0	0	0	0		7,373		0	0
B6041304	DESERT HOT SPRINGS	CA		07/12/2016		197	0	0	0	0	0	7,373 5,231	7,373 5,231	0	0	0
B6110902	DESERT HOT SPRINGS	CA		03/30/2017	4,662	,415(0 0	0	0	0	0	28,750	28 , 750		0	0
B4022405	DINUBA	CA		05/15/2014	1,420		0 0	0	0	0	0	10 , 138	10 , 138		0	0
B0072611 B3013005	DOWNEY	CA		11/23/2010	212 1,533		00	0	0	0	0	25,473	25,473		0	0
A3061203	DUBLIN	CACA		03/29/2013			n	0	0	0	0	12,534	12,534		0	0
B9022503	DUBLIN	CA		05/16/2019		0	n	0		0	0	1,031,250	1,031,250			0
B1091404	EAST PALO ALTO	CA		12/20/2011	303	994	0	0	0	0	0	23,200	23,200	0	0	0
B9020802	EASTVALE	CA		04/18/2019		0	o [0	0	0	0	3,566,847	3,566,847		0	0
A4051801	EL CAJON	CA		08/12/2004	222		0 0	0	0	0	0	8,696	8,696	0	0	0
A7010803	EL CAJON	CA	· 	07/31/2007	208		0 0	0	0	0	0	12,888	12,888		0	0
A9101401	EL CAJON	CA	· 	12/14/2009	79	791	0	ļ0	0	ļ0	0	18,242	18,242		<u>0</u>	0
B0042902 B0080203	EL CAJONEL CAJON	CA	· 	06/30/2010	1,097	065 828	n 0	0	0	}0	0	11,841	11,841		0	0
B0080203 B0080204	EL CAJON	CA		10/13/2010 10/07/2010			n	0	0	0	0	2,721 2,541	2,721 2,541	0	0	0
B2031402	EL CAJON	CACA	·	06/19/2012			n	n	U	n	n		10,375	n	n	n
B2051106	EL CAJON	CA.	L	07/12/2012	182	691	0	0	0	0	0	4,365	4,365	0	0	0
B3030106	EL CAJON	CA.		05/02/2013	249		o [o	0	0	0	0	2,091	2,091		0	0
B3112703	EL CAJON	CA		01/21/2014	398	160(0	0	0	0	0	2,960	2,960		0	0
B5021708	EL CAJON	CA		05/04/2015	2,779	104	o a	0	0	0	0	20,408	20 , 408		0	0
B5050502	EL CAJON	CA		07/17/2015	487		0 0	0	0	0	0	3,437	3,437		0	0
B6101702	EL CAJON	CA		01/25/2017	545		0	0	0	0	0	3,519	3,519		0	0
B6102701	EL CAJONEL CENTRO	CA		01/03/2017	1,472		00	0	0	0	0	6,891	6,891		0	0
B8011501	EL CERRITO	CA		06/11/2007	1,288	972	n		0	0	0		6,939 8,258		0	0
A3010307	EL MONTE	CA CA		03/29/2016	135	877	n l	0	0	0	0	6,945	6,945		0	0
B1031705	EL MONTE	CA		04/29/2011	2,495		0	0	0	0	0	21.058	21.058		0	0
B2041001	EL SEGUNDO	CA		06/27/2012	465		o [a	0	0	0	0	3,878	3,878	0	0	0
B2111904	EL SEGUNDO	CA		02/14/2013	471	.544	0	0	0	0	0	5,841	5,841		0	0
B4012405	EL SEGUNDO	CA		04/10/2014		728	0	0	0	0	0	5,997	5,997		0	0
B8061901	EL SEGUNDO	CA		08/23/2018		295	0	0	0	0	0	1,746	1,746		0	0
B8061902 A2112102	EL SEGUNDOEL SOBRANTE	CA		08/23/2018		052	00	0	0	0	0	970 14,141	970 14,141		0	0
A2092003	ELK GROVE	CA		12/31/2006			nu	0	0	0	0	13,221	13,221		0	0
A4081806	ELK GROVE	CA.		06/29/2005	868	242	0	0	0	0	0	12,985	12,985		0	0
A4090706	ELK GROVE	CA		11/23/2004	1,539		0	0	0	0	0	26,945	26,945		0	0
A7050702	ELK GROVE	CA		07/27/2007	521		0 [0	0	0	0	6 , 135	6 , 135		0	0
B0061006	ELK GROVE	CA		08/20/2010		500	0 0	0	0	0	0	7,915	7,915		0	0
B3112701	ELK GROVE	CA		01/31/2014	2, 176		0 0	0	0	0	0	16,403	16,403		0	0
A4091005	EMERYVILLE	CA	· 	12/07/2004		491	n0	0	0	0	ļ0	13, 198	13,198		ļ0	0
B6120506 A5011201	ENCINITAS	CA	·	02/27/2017	307	533	n	ļ0	0	}0	0	2,007 467	2,007 467		0	0
A6121303	ESCONDIDO	CA CA		03/21/2003	396	990	0	n	n	n	n	5,481	5,481		n	n
A8030605	ESCONDIDO	CA		06/09/2008	690	706	0	0	0	0	0	4,611	4,611	0	0	0
A9040805	ESCOND I DO	CA	ļ	05/28/2009	269	942	0	0	0	0	0	2,454	2,454	0	0	0
B2071205	ESCOND I DO	CA		09/04/2012	583	.903	0 0	0	0	0	0	4,885	4,885	0	0	0
B5073003	ESCONDIDO	CA		01/21/2016	637		0 0	0	0	0	0	6, 190	6, 190		0	0
B6110901	ESCOND I DO	CA		01/31/2017	928		D 0	ļ0	0	0	0	8,200	8,200		0	ļ0
A4101801 B3120501	EVREKA	CA	· 	04/28/2005	300 1,127		u 0	<u>0</u>	ļ0	·0	ļ0	4,734	4,734 12,369		ļ0	ļ0
B0062201	FAIR OAKS		·	08/24/2010	1, 127		0	0 n	0	0	0		12,369		U	0 n
A3070902	FAIRFIELD	CA CA	· · · · · · · · · · · · · · · · · · ·	10/07/2003	133	051	0	n	0	n	n	6.152	6, 152	n	n	n
B8051706	FAIRFIELD	CA	L	07/30/2018			0 [0	0	0	0	2,551	2,551		0	0
B7051103	FILLMORE	CA		07/24/2017	547	640	0	0	0	0	0	3, 138	3, 138	0	0	0
A5052301	FOLSOM	CA		07/20/2005	1,828		0	0	0	0	0	15,045	15,045		0	0
A30318073	FONTANA	CA	- 	02/27/2006	392		0 0	0	0	0	0	10,974	10,974		0	0
A5060307	FONTANA	CA	· -	08/25/2005	1, 175		0	ļ0	0	ļ0	ļ0	19,611	19,611		ļ0	ļ0
A5120203	FONTANA	CA		02/16/2006		030	u 0	0	0	·0	0	4,000	4,000		0	0

				Showing A	All Mortgage Loans	DISPOSED,	Transfe										
1	Location		4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3					8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						estment			Year's Other		Total		Investment		Foreign		
							ealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							uation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal In	terest Incre	rease ((Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prid		crease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1081802	FONTANA	CA		10/20/2011		493,842 300,540	0	0	0	0	0	0	15,603	15,603 16,939	0	0	0
B2091404	FONTANA	CA	· · · · · · · · · · · · · · · · · · ·	12/13/2012		300,540	0	0	0	0	0	0	16,939	16,939	0	0	0
B3011003	FONTANA	CA	·	03/11/2013			0	0	0	0	0	0	16,800	16,800	0	0	0
B3011003-1 B3020602	FONTANA	CA		01/08/2016		895,679				0	0	0	10,988 2,805	10,988	0	0	0
B4100902	FONTANA	CA.		12/12/2014		968 . 341		0	0	0	0	0	7.009	7.009	0	0	0
B5010503	FONTANA	CA.		03/26/2015		2,139,754	0	0	0	0	0	0	22,820	22,820	0	0	0
B5010504	FONTANA	CA		03/26/2015		711,559	0	0	0	0	0	0	5, 133	5, 133	0	0	0
B5020605	FONTANA	CA		04/30/2015		878,218	0	0	0	0	0	0	6,218	6,218	0	0	0
B5080704	FONTANA	CA		10/26/2015		111,336	0	0	0	ō	<u>0</u>	0	713	713	0	<u>0</u>	ļ
B5080705	FONTANA	CA	· 	10/26/2015 10/26/2015		871,068 163,736	U	0	0	0	0	0	5,579 1,049	5,579 1,049	0	0	0
B5102801	FONTANA	CA	·	02/02/2016	 	510,803			n	n	n	0	3,452	3,452	n	n	0
99072904	FOOTHILL RANCH	CA	<u> </u>	11/04/1999		66,777	0	0	0	0	0	0	18,122	18, 122	0	0	0
A4041903	FOSTER CITY	CA		07/15/2004		615,078	0	0	0	0	0	0	10,394	10,394	0	0	0
A4041903-2	FOSTER CITY	CA		01/10/2013		368 , 754	0	0	0	0	0	0	6,606	6,606	0	0	0
A40419033	FOSTER CITY			01/04/2011	ļ	443,788	0	0	0	0	0	0			0	0	0
B0030904	FOSTER CITY	CA		05/10/2010		710 , 387	0	0	0	0	0	0	7,806	7,806	0	0	0
B2061503 A8031009	FOSTER CITYFOUNTAIN VALLEY	CACA		08/31/201206/13/2008		829,597 196,389			0	0	0	0	4,807 1,275	4,807 1,275	0	0	0
B4101004	FOUNTAIN VALLEY	CA		11/24/2014		752,405		00		0	0	0	13, 170	1,275		0	0
B6081804	FOUNTAIN VALLEY	CA.		10/28/2016		3,364,170	0	0	0	0	0	0	23.508	23.508	0	0	0
B6111019	FOUNTAIN VALLEY	CA		01/26/2017			0	0	0	0	0	0	9,974	9,974	0	0	0
A8090502	FREMONT	CA		11/18/2008		532,847	0	0	0	0	0	0	23,118	23,118	0	0	0
B0032608	FREMONT	CA		07/15/2010		1,339,651	0	0	0	0	0	0	14,359	14,359	0	0	0
B2050201	FREMONT	CA		07/20/2012		225,846	0	0	0	0	0	0	1,941	1,941	0	0	0
B6111505	FREMONT FRESNO	CACA		02/01/201712/31/2006		6,821,179 64,192				0	0	0	59,087 5.674	59,087 5,674	0	0	0
A6121104	FRESNO	CA		02/26/2007		506,035				0	0	0	6,345	6,345		0	0
A7051809	FRESNO	CA		10/31/2007		576,818	0	0	0	0	0	0	6,571	6,571	0	0	0
A7100503	FRESNO	CA		12/20/2007		418,860	0	0	0	0	0	0	3,435	3,435	0	0	0
A7121401	FRESNO	CA		02/08/2008		238,828	0	0	0	0	0	0	2,821	2,821	0	0	0
A8082801	FRESNO	CA		11/21/2008		4,051,733	0	0	0	0	0	0	55, 455	55,455	0	0	0
A8082802A8121001	FRESNOFRESNO	CA		09/30/2008		558,699 476,563			0	0	0	0	4,440 6,468	4,440 6,468	0	0	0
B0042104	FRESNO	CA.		06/25/2010		196,750				0	0	0	2,123	2,123	0	0	0
B0051007	FRESNO	CA		08/02/2010		500,673	0	0	0	0	0	0	16,465	16,465	0	0	0
B0052802	FRESNO	CA		07/09/2010		660,255	0	0	0	0	0	0	5,701	5,701	0	0	0
B2091106	FRESNO	CA		12/05/2012		193,833	0	0	0	0	0	0	4,274	4,274	0	0	0
B2110806	FRESNO	CA		01/30/2013		166,491	0	0	0	0	0	0	1,287	1,287	0	0	0
B4022404 B4120101	FRESNO	CA	· 	06/02/2014	 	1,693,296 638,182		00	0	0	0	0	12,006 4,631	12,006 4,631	0	0	ļ0
B5100603	FRESNO	CA	·	01/21/2016		658 , 406	 N	 n	0 n	n	n	n	4, 339	4,339	n	n	n
B6031105	FRESNO	CA		05/18/2016		872,191		0	0	0	0	0	5,978	5,978	0	0	0
B6032202	FRESNO	CA		06/30/2016		731 , 190	0	0	0	0	0	0	4,753	4,753	0	0	0
B6120503	FRESNO	CA		02/08/2017	ļ	551,332	0	0	0	o	0	0	3,364	3,364	0	0	0
B8090505	FRESNO	CA	·	10/31/2018		469,595	0	0	0	ō	ō	0	2,464	2,464	0	ļō	ļō
A9090403 B2103105	FULLERTON	CACA	·	10/30/2009		922,786 506,745	۱		0	0	0	0	7,849 8,762		0	0	0
B4100901	GALT	CA CA	·	12/05/2014		1,503,184	o	٥	n	n	n	n	10,563		n	n	n
A4032402	GARDEN GROVE	CA		11/18/2004		349,513		0	0	0	0	0	6, 153	6 , 153	0	0	0
A4040201	GARDEN GROVE	CA		06/30/2004		1,476,049	0	0	0	0	0	0	28,254	28,254	0	0	0
A7020204	GARDEN GROVE	CA		04/16/2007		311,023	0	0	0	0	0	0	2,248	2,248	0	0	0
A8122301	GARDEN GROVE	CA	-	03/10/2009	 	157 , 694	0	0	0	ļ <u>0</u>	ļ0	0	1,768	1,768	0	ļ <u>0</u>	ļ0
B1063002 B2022401	GARDEN GROVE	CA	· 	09/07/201105/10/2012		563,608	0	0	0	ļ0	ļ0	0	18,270 7,587	18,270 7,587	0	0	ļ0
B2022707	GARDEN GROVE	CACA	·	05/10/2012		291 , 189	u	 n	u	n	n	0				n	n
B8061204	GARDEN GROVE	CA	L	08/29/2018		522.244	0	0		0	0	0	2,822	2,822	n	0	0
A2111201	GARDENA	CA		01/28/2003		128 , 400	0	0	0	0	0	0	2,865	2,865	0	0	0
46101001	CADDENIA	CA	1	12/06/2006		194 689	n	0	n	0	0	0	2 804	2 804	0	1	1

					All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		
					Excludi	0	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	t 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
A8091801	GARDENA	CA		11/12/2008	976	,625	00	0	0	0	0	11,716	11,716	0	0	0
B3121201	GARDENA	CA		02/28/2014	377	,088	0 0	0	0	0	0	2,863	2,863	0	0	0
B5042902	GARDENA	CA	·	07/22/2015		,477	0	0	0	0	0	7,134			0	0
B5042904	GLEN AVON	CA		07/22/2015	1,22	,445) 0		0	0		20,119	20,119		0	0
A3120305	GLENDALE	CA.		02/20/2004	1,917		0	0	0	0	0	55.927	55.927		0	0
A3121703	GLENDALE	CA		02/12/2004		,479	0	0	0	0	0	10,925	10,925		0	0
A7091703	GLENDALE	CA		11/19/2007	50	,732	0	0	0	0	0	3,461	3,461	0	0	0
B2082104	GLENDALE	CA		11/01/2012		,697	00	0	0	0	0	8,329			0	0
B3053106	GLENDALE			08/26/2013	897	,878	0	ļ0		J0	}ō	7,083			0	0
B3053106-1	GLENDALE	CACA	· 	01/25/2019 06/21/2016	2,687	177	0	0	0	L0	0	5,394 17,460	5, 394 17 . 460		0	0
B8051603	GLENDALE	CA	·	08/17/2018		,521)	h	U	0	0	3,564			n	n
A4010505	GLENDORA	CA	<u> </u>	03/25/2004	752	.907	0	0	0	0	0	21,660	21,660		0	0
A4010505-1	GLENDORA	CA		05/29/2015	54	,792	0	0	0	0	0	3,637	3,637	0	0	0
A7042703	GLENDORA	CA		07/12/2007	219	,063	0	0	0	0	0	2,953	2,953	0	0	0
A7051502	GLENDORA	CA		07/13/2007	53	,222) 0	0	0	0	0	7,252	7 , 252	0	0	0
A9030301	GLENDORAGLENDORA	CA		04/30/2009	817	,601	0	0	0	0	0	9,544	9,544		0	0
A9030301-1	GLENDURA GLENDORA	CACA		05/21/2015		,236) 0	0	0	0	0	3,316 3,905	3,316 3,905		0	0
B5012901	GLENDORA	CA		04/30/2015		,766	1	0	0 n	0	0	2,651	2,651		0	0
B5012903	GLENDORA	CA		04/30/2015		.801	0	0	0	0	0	3. 194	3, 194		0	0
A8060904	GOLETA	CA.		08/21/2008		,056	0	0	0	0	0	5, 154	5, 154		0	0
B5040602	GRANADA HILLS	CA		06/23/2015		,381	00	0	0	0	0	5,532	5,532		0	0
B0080603	GRANITE BAY			10/07/2010		, 459	00	0	0	0	0	4,918	4,918		0	0
A5012506	GRASS VALLEY	CA		04/01/2005		,622	0	0	0	0	0	25,259	25,259		0	0
B2051003 B4081505	GRASS VALLEYGRASS VALLEY	CACA		07/23/201212/08/2014		,413 ,499) 0	0	0	0	0	10,061 4,888	10,061 4,888			0
A2111901	GROVER BEACH	CA		02/19/2003		,412)	0		0	0	4,142	4,142			0
A5071201	GROVER BEACH	CA		12/31/2006		. 423	0	0	0	0	0	12,688	12,688		0	0
A4121604	HANFORD			02/16/2005		,271	00	0	0	0	0	10 , 164	10 , 164		0	0
B5030501	HANFORD	CA		06/01/2015	1,692		00	0	0	0	0	12,354	12,354		0	0
B4120905	HAWAIIAN GARDENS	CA		03/16/2015		,392	0	0	0	0	0	5,880	5,880		0	0
B7021401 B0030301	HAWAIIAN GARDENS	CACA		05/01/2017 05/14/2010	1,648	,531) 0	0	0	0	0	9,885 11,078	9,885 11,078		0	0
B0072006	HAWTHORNE	CA.		08/19/2010	5, 15	823)	0	0	0	0	42,655	42,655	0	0	0
B3073003	HAWTHORNE	CA.		10/23/2013		,739	0	0	0	0	0	3,622	3,622		0	0
B5072802	HAWTHORNE			10/13/2015	199	,005	00	0	0	0	0	1,371	1,371	0	0	0
B3042604	HAYWARD	CA		07/09/2013	2,05	,836	00	0	0	0	0	15,242	15,242		0	0
B4040802	HAYWARD	CA		06/02/2014		,568	0	0	0	0	ļ0	2,364	2,364		0	0
B5020501 B5020509	HAYWARD	CA	· 	02/26/2015		,985	0	[0]	0	·0	·0	10,710	10,710		0	0
B5062601	HAYWARD	CA	·	10/08/2015		,700)	n	n	n	n	3,809			n	n
B6082601	HAYWARD	CA.		12/14/2016	1,59		0		0	0	0	10,340	10,340		0	0
A4102302	HEMET	CA		12/31/2006	23	,398	0	0	0	0	0	3,790	3,790	0	0	0
A4110903	HEMET	CA		02/22/2005	6	, 494) 0	0	0	0	0	12,141	12,141		0	0
B9021901	HEMET	CA	·	04/23/2019	10.05	0	0	0		J0	ļō	1,977,166	1,977,166			0
W6110301 B7103001	HEMET	CACA	·	12/22/2016 01/18/2018	12,255	,521	٥٠	0	0	L0	0	35,679 2,080	35,679 2,080		0	0
B0081104	HIGHLAND	CA	·	11/30/2010	2,087)	n	0 n	0	n	17,248	17,248		n	n
B0060101	HIGHLAND PARK	CA		07/27/2010		,544) [0		0	0	0	8,481			0	0
B5041603	HOLL I STER	CA		07/15/2015	947	,611	0	0	0	0	0	6,879	6,879	0	0	0
B5041604	HOLLISTER	CA		07/27/2015		,611	00	0	0	0	0	6,879	6,879		0	0
A1111502	HUNTINGTON BEACH	CA	-	01/31/2002		,090)	ļ0	<u>0</u>	ļ0	ļ <u>0</u>	7,440	7,440		ļ <u>0</u>	ļ0
A1111503 A2091803	HUNTINGTON BEACH	CACA	· 	01/31/2002		,057 ,146	00	0	0	·0	<u>0</u>	4,671 7,930	4,671 7,930		0	ļ0
A4102303	HUNTINGTON BEACH	CA	·	01/31/2005		, 146)	n l	0 n	n	n				n	0
A4102303-1	HUNTINGTON BEACH	CA	L	04/29/2014		. 121) [0	o	0	0	419	419		n	0
A6111403	HUNTINGTON BEACH	CA		01/29/2007	28	,469	0	0	0	0	0	6,865	6,865	0	0	0
48021307	LINTINGTON DEACH	CA	1	04/01/2009		102	1 0		۱ ۸			2 995	2 005		1	

SCHEDULE B - PART 3

					All Mortgage Loans	s DISPOS	SED, Transf						•				
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
					Inv	estment			Year's Other		Total		Investment		Foreign		
					E	xcluding	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		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
	HUNTINGTON BEACH	CA	Турс	01/14/2011	Date 11	214,555	(Decrease)	/Accretion	n tecognized	Other	(0+3-10+11)	DOOK VAIUE	1,703	1,703	Λ	Λ	Λ
B3122014	HUNTINGTON BEACH	CA.		03/20/2014		1,358,388	0	0	0	0	0	0	9,821	9,821	0	0	0
	HUNTINGTON BEACH	CA		10/07/2014		774,202	0	0	0	0	0	0	4,167	4, 167	0	0	0
B8020605	HUNTINGTON BEACH	CA		04/13/2018		452,211	0	0	0	0	0	0	2,590	2,590	0	0	0
B1060808	HUNTINGTON PARK	CA		09/01/2011		1,701,863	0	0	0	0	0	0	14,176	14, 176	0	0	0
A9031902	INDIO	CA		05/21/2009		386,927	0	0	0	0	0	0	4,392	4,392	0	0	0
A9031904	INDIO	CA		05/21/2009		343 , 189	0	0	0	0	0	0	3,896	3,896	0	0	0
A9031906	INDIO	CA		05/21/2009		299,862	0	0	0	0	0	0	3,405	3,405	0	0	0
A9031907	INDIO	CA		05/21/2009		200,088	0	0	0	0	0	0	2,274	2,274	0	0	0
B6101802	INDIO	CA		04/26/2013		426,626 818,061	 n	0	0	U	0	0	5,351 5,304	5,351 5,304	0	0	0
B9012403	IND10	CA	·	03/29/2019		0,001	 n	n	n	n	n	n	2,627,257	2,627,257	n	0 N	n
A4032612	INGLEWOOD	OA	L	06/22/2004		395.625	0	n	n	0	n	n	15,757	15,757	0	o	n
B2042601	INGLEWOOD	CA.		06/26/2012		51,924	0	0	0	0	0	0	712	712	0	0	0
B3010702	INGLEWOOD	CA		03/26/2013		832,218	0	0	0	0	0	0	4,793	4,793	0	0	0
B4091601	INGLEWOOD	CA	ļ	12/03/2014	ļ	225,412	0	0	0	0	0	0	2,379	2,379	0	0	0
B8040904	INGLEWOOD	CA		07/12/2018		696,614	0	0	0	0	0	0	2,609	2,609	0	0	0
A5092302 B0052801	IRVINE	CA		12/31/2006		348,583	0	0	0	0	ļ0	ļ0	10,672	10,672	0	0	0
B1011701	IRVINE	CACA		07/22/2010 03/10/2011		808,277	0	0	0	0	0	0	8,761 12,349	8,761 12,349	0	0	0
B3062505	IRVINE	CA		09/04/2013		703,087	٥	o	0		0	0	14, 199	14, 199	0	٥	n
B4110501	IRVINE	CA		01/22/2015		2,243,870	0	0	0	0	0	0	11.446	11,446	0	0	0
B5050703	IRVINE	CA		07/21/2015		1,893,868	0	0	0	0	0	0	12,940	12,940	0	0	0
B7030802	IRVINE	CA		05/31/2017		2,846,012	0	0	0	0	0	0	17,350	17,350	0	0	0
B7110301	IRVINE	CA		01/25/2018		1,275,971	0	0	0	0	0	0	7,561	7,561	0	0	0
A6030708	IRWINDALE	CA		12/31/2006		271,059	0	0	0	0	0	0			0	0	0
B0072705	IRWINDALE	CA		09/01/2010		621,405	0	0	0	0	0	0	8,876		0	0	0
B5021802	LA CANADA-FLINTRIDGE	CA		05/15/2015		158,933	0	0	0	0	0	0	5,436 32,928	5,436 5,928	0	0	0
B3021503	LA MESA			04/09/2013		649,466	 0	0	0		0	0	4,781	4,781	0	٥	0
B5052201	LA MESA	CA		08/12/2015		264,426	0	0	0	0	0	0	1,797	1,797	0	0	0
B5052202	LA MESA	CA		08/12/2015		1,232,420	0	0	0	0	0	0	8,499	8,499	0	0	0
B8110701	LA MIRADA	CA		02/28/2019		0	0	0	0	0	0	0	2,549	2,549	0	0	0
B2080605	LA PALMA	CA		10/25/2012		409,418	0	0	0	0	0	0	5,384	5,384	0	0	0
A4120205	LA PUENTE	CA		02/28/2005		371,802	0	0	0	0	0	0	12,407	12,407	0	0	0
A4120205-1	LA PUENTE	CA		09/23/2016		197,577	0	0	0	0	0	ļ0	7,072	7,072	0	0	0
B3051304 B2051405	LA VERNE	CA	<u> </u>	11/04/201307/23/2012	 	1,144,971 184,574	0	0	0	0	0	0	8,861 2,422	8,861 2,422	0	0	
B2051407	LAFAYETTE	GA	<u> </u>	07/23/2012		869.799	 n	n	n	n	n	n	2,422		n	0 n	n
A3072101	LAGUNA BEACH	CA.		10/08/2003		234,645	0	0	0	0	0	0	10,297	10,297	0	0	0
B3052804	LAGUNA BEACH	CA		08/05/2013		699,023	0	0	0	0	0	0	5,593	5,593	0	0	0
A9031203	LAGUNA HILLS	CA	ļ	06/03/2009		250,520	0	0	0	0	0	0	4 , 136	4 , 136	0	0	0
B2061202	LAGUNA NIGUEL	CA		10/05/2012		410,094	0	0	0	0	0	0	9,509	9,509	0	0	0
B5081203	LAGUNA WOODS	CA		10/20/2015		624,967	0	0	0	0		ō	4,065	4,065	0	0	
B6100403 B4032403	LAKE ELSINORE	CA	·	12/12/2016		1,432,755 888,283	0	0	0	0	0	0	9, 139 6, 362	9, 139 6, 362	0	0	0
B4032403	LAKE ELSINORE		l	07/07/2014	·	489,245	 n	n	n	0 n	n	0	5,362	5,362	n	 n	n
A1112902	LAKE FOREST	CA		03/19/2002		692.538	0	n	0	0	0	0	17.900	17.900	0	0	0
A2042602	LAKE FOREST	CA		06/20/2002		255,518		0	0	0	0	0	16,589	16,589	0	0	0
A4010602	LAKE FOREST	CA	ļ	04/06/2004		515,803	0	0	0	0	0	0	21 , 127	21 , 127	0	0	0
A4100102	LAKE FOREST	CA		12/13/2004		254,682	0	0	0	0	0	0	58,243	58,243	0	0	0
A9022701	LAKE FOREST	CA		06/05/2009		967,014	0	0	0	0	0	0	38,745	38,745	0	0	0
B4101005	LAKE FOREST	CA	}	11/24/2014		1,025,594	0	0	0	0	0	0	17,950	17,950	0	0	0
A7032901	LAKESIDELAKEWOOD	CA	}	06/04/2007	 	394,901	0	ļ0	}0	0	ļ0	ļ0	8,859	8,859 19,192	0	0	ļ0
A2121904 A6121407	LANCASTER	CACA	l	02/26/2003		368 , 182	0	0	0	0 n	0	0	19, 192 11, 234	19, 192	0	0	0
A6121408	LANCASTER	CA.		03/09/2007		146,123	 n	n	n	o	n	n	10.162	10 . 162	n	0 N	n
A7052302	LANCASTER	CA		08/29/2007		176,902	0	0	0	0	0	0	10,683	10,683	0	0	0
B3061101	LANCASTER	CA		09/04/2013		1,377,604	0	0	0	0	0	0	10,651	10,651	0	0	0
B8110702	LANCASTER	.CA		02/05/2019		0	0	0	0	0	0	0	1,115	1,115	0	0	0

				Showing A	All Mortgage Loar	ns DISPOS	SED, Transf	erred or Repa	aid During the	e Current Qu	uarter						
1	Location	١	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3	1		Bo	ook Value/	8	9	10	11	12	13	Book Value/				
					F	Recorded			Current				Recorded				
					ln ln	vestment			Year's Other		Total		Investment		Foreign		
					l E	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		rior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8020901	LATHROP	CA	1 3 5 5	04/06/2018	Dato 1	3,859,787	(Decrease)	// tool ction	n ccognized	Otrici	(0+3 10+11)	DOOK VAIGO	19,526	19,526	Λ	Λ	Λ
B3050901	LEMON GROVE	CA		07/15/2013		1,217,610	0	0	0	0	0	0	9,799	9,799	0	0	0
B5021707	LEMON GROVE	CA		05/04/2015		2,480,279	0	0	0	0	0	0	18,213	18,213	0	0	0
B6070502	LEMON GROVE	CA		09/02/2016		731,387	0	0	0	0	0	0	4,824	4,824	0	0	0
A1110702	LIVERMORE	CA		01/07/2002		801,512	0	0	0	0	0	0	19,802	19,802	0	0	0
B2030703	LIVERMORE	CA		06/14/2012		473,539	0	0	0	0	0	0	4, 147	4, 147	0	0	0
B2040501	LIVERMORE	CA		05/31/2012		1,346,965	0	0	0	0	0	0	54,896	54,896	0	0	0
B2082103	LOMPOC	CA		10/26/2012		1,018,985	0	0	0	0	0	0	8,691	8,691	0	0	0
B4013103 B9010902	LOMPOC	CA		04/24/2014		982,494	0	0	0	0	0	0	7,473 2,892,330	7,473 2,892,330	0	0	0
A0121301	LONG BEACH	CA.		03/25/2019		49,491	 n	0	0	0 n	0	0	2,892,330	2,892,330	0	0	0 n
A4042410	LONG BEACH	CA		07/09/2001		223,569	 n	n	n	n	0	0	3,677	3,677	n	n	n
A4042410-1	LONG BEACH	CA	L	04/30/2014	<u> </u>	40,669	0	n	n	n	n	0	319	319	n	n	0
A4042422	LONG BEACH	CA		07/01/2004		346 , 195	0	0	0	0	0	0	5,690	5,690		0	0
A4042422-1	LONG BEACH	CA		04/30/2014		94,914	0	0	0	0	0	0	743	743	0	0	0
A5042902	LONG BEACH	CA	ļ	07/19/2005		1,222,816	0	0	0	0	0	0	20,729	20,729	0	0	0
A5101803	LONG BEACH	CA	ļ	12/31/2006	ļ	62,000	0	0	0	0	ļ0	0	3,350	3,350	0	0	0
A6053106	LONG BEACH	CA		08/10/2006		363,802	0	0	0	0	0	0	30,918	30,918	0	0	0
A7022702	LONG BEACH	CA		05/23/2007		406,620	0	0	0	0	0	0	26,707	26,707	0	0	0
A7073005 A8021907	LONG BEACH	CA		10/29/2007		149,697 190,367		0	0	0	0	0	1,830 6,126	1,830 6,126	0	0	0
B1012102	LONG BEACH	CA		04/29/2011		1,078,476		0	0	o	0	0	8,989	8.989	٥	0	0
B2102303	LONG BEACH	CA.		12/21/2012	***************************************	340,622	0	0	0	0	0	0	4,330	4,330	0	0	0
B2102605	LONG BEACH	CA		01/11/2013		20,477	0	0	0	0	0	0	1,132	1,132	0	0	0
B3012503	LONG BEACH	CA		04/01/2013		333,592	0	0	0	0	0	0	2,701	2,701	0	0	0
B4022601	LONG BEACH	CA		03/27/2014		130,084	0	0	0	0	0	0	983	983	0	0	0
B5031304	LONG BEACH	CA		06/19/2015		1,367,259	0	0	0	0	0	0	9,222	9,222	0	0	0
B6011301	LONG BEACH	CA		03/30/2016		559,076	0	0	0	0	0	0	3,642	3,642	0	0	0
B6032303	LONG BEACH	CA		06/17/2016		462,948	0	0	0	0	0	0	4,449	4,449	0	0	0
B7021701 B7032401	LONG BEACH	CACA		04/21/201706/12/2017		2,285,178		0	0	0	0	0	14,011	14,011	0	0	0
B7042602	LONG BEACH	CA.		07/10/2017		1,112,636	0	0	0	0	0	0	6,819	6.819	0	0	0
B8051604	LONG BEACH	CA		07/26/2018		366,211	0	0	0	0	0	0	1,955	1,955	0	0	0
B8061203	LONG BEACH	CA		08/29/2018		373,031	0	0	0	0	0	0	2,016	2,016	0	0	0
B8071701	LONG BEACH	CA		10/01/2018		1,526,184	0	0	0	0	0	0	8,008	8,008	0	0	0
B9011804	LOS ALTOS	CA		03/08/2019		0	0	0	0	0	0	0	1,051,223	1,051,223	0	0	0
A2051702	LOS ANGELES	CA	ļ	08/01/2002	ļļ	207 , 363	0	0	0	0	0	0	13,254	13,254	0	0	0
A2082801	LOS ANGELES	CA		12/02/2002	ļ	181,505	0	0	0	0	ļ0	0	10 , 106	10 , 106	0	0	0
A3011401	LOS ANGELES	CACA	····	04/10/2003		384, 195 .466, 930	0	0	0	0	0	0	8,492 21,961	8,492 21,961	0	0	0
A3092402	LOS ANGELES	CA		08/01/2003	l		 n	U	U	U		0	13,292	13,292	U	U	0
A3112502	LOS ANGELES	CA CA	<u> </u>	12/31/2006	<u> </u>	208,848	 n	n	n	n	n	n	8,864		n	n	n
A31201023	LOS ANGELES	CA		02/15/2007		249, 186	0	0	0	0	0	0	3,097	3.097	0	0	0
A4120104	LOS ANGELES	CA.		01/27/2005		1,661,032	0	0	0	0	0	0	14,895	14,895	0	0	0
A5022803	LOS ANGELES	CA	ļ	05/23/2005		80,638	0	0	0	0	0	0	13,160	13,160	0	0	0
A5050605	LOS ANGELES	CA	ļ	07/19/2005	ļ	113,568	0	0	0	0	0	0	16,585	16,585	0	0	0
A5051101	LOS ANGELES	CA		07/22/2005		119,137	0	0	0	0	0	0	17,428	17,428	0	0	0
A5102004	LOS ANGELES	CACA		01/23/2006		165,225	0	0	0	}ō	} <u>0</u>	0	18,301	18,301		0	0
A5111007	LOS ANGELES	CA	·	01/07/2008	·····	1,069,436	0	0	0	0	·0	0	36,927 13,937	36,927 13,937	0	0	0
A5120204	LOS ANGELES	CA	<u> </u>	03/27/2006	<u> </u>	1,069,436 .	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	4,339	4,339	n	n	n
A6032002	LOS ANGELES	CA		12/31/2006		449.966	 0	0	0	0	0	0	3,224	3, 224	0	0	0
A6042504	LOS ANGELES	CA		07/13/2006		3,354,480	0	0	0	0	0	0	20,822	20,822	0	0	0
A6122901	LOS ANGELES	CA		03/15/2007		371,866	0	0	0	0	0	0	4,579	4,579	0	0	0
A7010508	LOS ANGELES	CA		03/22/2007		393,976	0	0	0	0	0	0	5,439	5,439	0	0	0
A7040605	LOS ANGELES	CA		06/12/2007		1,446,487	0	0	0	0	0	0	19,477	19,477	0	0	0
A8020401	LOS ANGELES	CA	ļ	04/09/2008	ļ	641,068	0	0	0	ļ0	ļ0	0	5,260	5,260	0	0	0
A8072302	LOS ANGELES	CA	}	10/01/2008	 	679,596	0	ļ0	ļ0	ļ0	ļ0	ļ0	29,905	29,905	ļ	0	ļ0
A8120201	LOS ANGELES	CA	·	01/29/2009		666,489	0	0	0	}0	0	0	7,796	7,796	0	0	0

				Showing A	All Mortgage Loans D	SPOSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	Recorded Inv	/estment		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	ding Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accr	ued Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inter	est 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			Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9081701	LOS ANGELES	CA		10/14/2009		.30 , 164	00	00	0	0	0			0	0	0
B0041504	LOS ANGELES	CA		06/23/2010		375,245	00	00	0	00	0	12,651	12,651	0	0	0
B0061725	LOS ANGELES	CA		09/30/2010		233,470	0	00	0	00	0	3,442	3,442		0	0
B0062801	LOS ANGELES	CA		09/15/2010		518,899	0 0	0	0	0	0	12,906	12,906		0	0
B0062801-1	LOS ANGELES	CACA		07/30/2015		284,925 355,234	0		0	0	0	2,881 10.125	2,881		0	0
B0120812	LOS ANGELES	CA		01/25/2011		497,954	0	0	0	0	0	12,779	12,779		0	0
B0120812-1	LOS ANGELES	CA		01/30/2018		365,091	0	0	0	0	0	7,680	7,680		0	0
B1021008	LOS ANGELES	CA		04/14/2011		394,276	o	0	0	0	0	2,136	2,136		0	0
B1030202	LOS ANGELES	CA		05/10/2011		304,000	00	00	0	0	0	6,651	6,651	0	0	0
B1040602	LOS ANGELES	CA		06/22/2011		565,551	0 0	00	0	00	0	12,538	12,538		0	0
B1040804	LOS ANGELES	CA	ļ	06/30/2011		325,267	00	·0	0	·0	0	2,737	2,737		ļ0	ļ0
B1041801	LOS ANGELES	CA	}	07/14/2011		115,838	U0	0	}0	0	0	10,777	10,777		0	0
B1042502 B1042503	LOS ANGELES	CACA		07/29/2011		205,784 433,958	0		0		0	17,744 19,580	17,744 19,580		0	0
B1051801	LOS ANGELES	CA	·	08/01/2011		764,588	0	,	n	n	n	6,029	6,029		n	n
B1052506	LOS ANGELES	CA	L	09/15/2011		684,486	0 [0	0	0	0	5,507	5,507		0	0
B1060806	LOS ANGELES	CA		08/15/2011		900,089	0	0	0	0	0	7,742	7,742	0	0	0
B1070614	LOS ANGELES	CA		09/29/2011		762,475	0	00	0	00	0	6, 121	6, 121	0	0	0
B1070614-1	LOS ANGELES	CA		06/29/2016		454 , 176	0	0	0	00	0	8,864	8,864	0	0	0
B1110706	LOS ANGELES	CA		02/13/2012	ļ	373,146	0 Q	00	0	00	0	13,958	13,958		0	0
B1110706-1	LOS ANGELES	CA		05/24/2018		387,665	0 0	0	0	0	0	7,406			0	0
B1122004 B2012602	LOS ANGELES	CACA		02/23/2012 03/27/2012		359,370 521,726	0		0	0	0	7,353 12,993	7, 353		0	0
B2030601	LOS ANGELES	CA CA		05/14/2012		330 , 180	0	0	0		0	2,699	2,699		0	0
B2032603	LOS ANGELES	CA		05/17/2012		363,969	0	0	0	0	0	4,731	4,731		0	0
B2052405	LOS ANGELES	CA		01/17/2013		677,967	o [o	0	0	0	0	5,307	5,307		0	0
B2052407	LOS ANGELES	CA		08/22/2012		121,033	0	00	0	00	0	8,965	8,965		0	0
B2100401	LOS ANGELES	CA		01/23/2013		109,337	0	0	0	00	0	879	879		0	0
B2110804	LOS ANGELES	CA		01/30/2013		360,943	0	0	0	00	0	2,864	2,864		0	0
B2110805	LOS ANGELES	CA.		01/30/2013		270 , 114 644 , 692	0 0	0	0	0	0	2,142	2, 142		0	0
B3011102	LOS ANGELES	CACA		03/26/2013		260, 243	0		0		0	3,713 2,039	3,713		0	0
B3030110	LOS ANGELES	CA		06/03/2013		650,369	0	0	0	0	0	7,878			0	0
B3030110-1	LOS ANGELES	CA		07/28/2015		339,791	0	0	0	0	0	3,967	3,967		0	0
B3030602	LOS ANGELES	CA		04/19/2013	1,	305,623	0	0	0	0	0	10,341	10,341	0	0	0
B3031304	LOS ANGELES	CA	ļ	06/10/2013		102, 189	0	0	0	00	0	8,689	8,689	0	0	0
B3031305	LOS ANGELES	CA	ļ	06/10/2013		392,956	0	ļ0	0	0	0	7,040	7,040		o	o
B3031306	LOS ANGELES	CA.		05/15/2013		319,950 567,625	u 0	0	}0	0	0	7,052			0	0
B3041701 B3051502	LOS ANGELES	CACA		06/03/2013		594,046	0		0	0	0	22,238 4,847	22,238 4,847		0	0
B3060501	LOS ANGELES	CA CA	<u> </u>	08/27/2013		902,302	0	,	n	n	0	15,421	15,421		n	n
B3070303	LOS ANGELES	CA		10/08/2013		385,022	ō [0	0	0	0	2,958	2,958		0	0
B3070803	LOS ANGELES	CA		09/18/2013		973,858	0	0	0	0	0	11,070	11,070	0	0	0
B3070903	LOS ANGELES	CA	ļ	09/23/2013	2,	198,856	0	0	0	00	0	10,992	10,992	0	0	0
B3070904	LOS ANGELES	CA	ļ	09/23/2013	3,	591,546	0 0	0	0	0	0	17,949	17,949		0	0
B3070905	LOS ANGELES	CA		09/23/2013		198,856	0	0	}ō	ō	0	10,992	10,992		ļō	ļō
B3081201 B3081906	LOS ANGELES	CACA		11/07/2013		734, 293 323, 141	ŭ	0	0	0	0	5,604 2,301	5,604 2,301		0	0
B3110601	LOS ANGELES	CA	l	03/07/2014		535,528	0	,	n	i	n				n	n
B3110603	LOS ANGELES	CA	<u> </u>	01/28/2014		227,389	ō [0	O	i [0	0	1,643	1,643		0	0
B4011702	LOS ANGELES	CA		03/31/2014		327,581	o [o	0	0	0	0	2,236	2,236	0	0	0
B4032702	LOS ANGELES	CA	ļ	05/13/2014	1,	262,252	00	0	0	0	0	9,676	9,676	0	0	0
B4041702	LOS ANGELES	CA	ļ	07/11/2014		496,401	0	0	0	00	0	2,521	2,521		0	0
B4042803	LOS ANGELES	CA		07/02/2014		553,679	0 0	·0	0	0	0	7,743			0	0
B4081301	LOS ANGELES	CA.		10/23/2014		784,409	0 0	0	}ō	ō	0	13,074	13,074		0	0
B4100702 B5021711	LOS ANGELES	CACA		01/09/2015		576 , 193 781 , 464	0	0	0	0	0	4,145 29,869	4, 145 29, 869		0	0
B5032407	LOS ANGELES	CA	<u> </u>	06/10/2015		145,796	0	,	n	,0 n	n	3, 159			n	n
R5071003	I OS ANGELES	OA		00/18/2015		250 227	0	n	n	n	n	8 702	8 702	n	0	0

				Showing A	All Mortgage Loan	s DISPOS	SED, Transf	erred or Repa	aid During th	e Current Qı	ıarter						
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3			Bo	ok Value/	8	9	10	11	12	13	Book Value/				
					R	ecorded			Current				Recorded				
					Inv	vestment			Year's Other		Total		Investment		Foreign		
					E	xcluding	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		rior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5082003	LOS ANGELES	CA	1,700	11/09/2015	Bato 11	1,422,544	(Decrease)	7710010111	nccognized	011101	(0+3 10+11)	DOOK VAIGE	9,936	9,936	Λ	Λ	Π
B5082102	LOS ANGELES	CA.		11/09/2015		1,507,307	0	0	0	0	0	0	10,209	10,209	0	0	0
B5082105	LOS ANGELES	CA		11/09/2015		785 , 155	0	0	0	0	0	0	5,236	5,236	0	0	0
B5090305	LOS ANGELES	CA		11/13/2015		224,809	0	0	0	0	0	0	1,066	1,066	0	0	0
B5120401	LOS ANGELES	CA		02/17/2016		501,549	0	0	0	0	0	0	3,337	3,337	0	0	0
B6041404	LOS ANGELES	CA		07/28/2016		2,047,455	0	0	0	0	0	0	13,227	13,227	0	0	0
B6050603	LOS ANGELES	CA		09/20/2016		1,483,688	0	0	0	0	0	0	9,472	9,472	0	0	0
B6050603-1	LOS ANGELES	CA		11/29/2018		262,650	0	0	0	0	0	0	1,512	1,512	0	0	0
B6081103 B6081103-1	LOS ANGELES	CA		09/15/2016		7,053,256 . 1,448,400 .	0	0	0	0	0	0	35,059 6,117	35,059 6,117	0	0	0
B6081606	LOS ANGELES	CA		10/27/2016		3,370,291	0 n	0 n	0 n	u	n	0 n			0 n	0 n	0 n
B6082301	LOS ANGELES	CA		10/31/2016		6, 180, 677	0 N	0	0	n	0	0	36,149	36,149	o	0	0
B6100306	LOS ANGELES	CA.		12/16/2016		780,804	0	0	0	0	0	0	6,945	6.945	0	0	0
B6110303	LOS ANGELES	CA.		02/14/2017		684,350	0	0	0	0	0	0	4,459	4,459	0	0	0
B6111010	LOS ANGELES	CA		02/02/2017		1,068,859	0	0	0	0	0	0	6,851	6,851	0	0	0
B6112103	LOS ANGELES	CA		01/31/2017	ļ	597 , 195	0	0	0	0	0	0	3,607	3,607	0	0	0
B6120505	LOS ANGELES	CA		02/03/2017		2,226,187	0	0	0	0	0	0	10,363	10,363	0	0	0
B7020902	LOS ANGELES	CA		03/30/2017		1,763,848	0	0	0	0	0	0	11,059	11,059	0	0	0
B7030201	LOS ANGELES	CA		05/09/2017		1,671,852	0	0	0	0	0	0	10,192	10,192	0	0	0
B7030701 B7040301	LOS ANGELES	CA		06/23/2017 06/13/2017		305,259		0	0	0		0				0	0
B7041002	LOS ANGELES	CA		06/13/2017		1,881,274	 0		0	0	0	0			٥	0	0
B7083102	LOS ANGELES	CA.		11/20/2017		1,012,308	0	0	0	0	0	0	8.806	8,806		0	0
B7091801	LOS ANGELES	CA		11/15/2017		805,619	0	0	0	0	0	0	4,747	4,747	0	0	0
B7100501	LOS ANGELES	CA		11/29/2017		505,681	0	0	0	0	0	0	2,979	2,979	0	0	0
B7101201	LOS ANGELES	CA		11/21/2017		2,675,387	0	0	0	0	0	0	15,759	15,759	0	0	0
B7121303	LOS ANGELES	CA		03/05/2018		611,749	0	0	0	0	0	0	2,555	2,555	0	0	0
B8020104	LOS ANGELES	CA		04/20/2018		1,115,040	0	0	0	0	0	0	6,386	6,386	0	0	0
B8030503	LOS ANGELES	CA		05/31/2018		500,752	0	0	0	0	0	0	2,705	2,705	0	0	0
B8050404 B8071903	LOS ANGELES	CA		07/18/2018		1,985,974	0	0	0	0	0	0	10,793	10,793	0	0	0
B8072304	LOS ANGELES	CA		10/03/2018		1,642,934	 n	0	0	0	0	0	8,620	8,620	٠	0	0
B8072604	LOS ANGELES	CA		10/10/2018		929,906	 0	0	0	0	0		4,879	4,879	٥	0	0
B8073004	LOS ANGELES	CA.		11/13/2018		1,524,000	0	0	0	0	0	0	8,243	8,243	0	0	0
B8103006	LOS ANGELES	CA		01/18/2019		0	0	0	0	0	0	0	4,841	4,841	0	0	0
W6102001	LOS ANGELES	CA		11/29/2016		13,813,325	0	0	0	0	0	0	39,337	39,337	0	0	0
B4120901	LOS BANOS	CA		03/05/2015		584,376	0	0	0	0	0	0	4, 153	4, 153	0	0	0
A1110502	LOS GATOS	CA		01/16/2002		39,276	0	0	0	0	0	0	1,037	1,037	0	0	0
A3031303	LOS GATOS	CA		07/02/2003		421,643	0	0	0	<u>0</u>		0	8,699	8,699	0	0	0
A2081903 B2121401	LYNWOOD	CACA		10/24/2002 02/14/2013		200,005 . 178,518 .	0	0	0	0	0	0	11,383 1,484	11,383 1,484	0	0	0
A6040702	MANHATTAN BEACH	CA.		12/31/2006	·····	178,518	 n	0	0	U	n	U			 n	0	0
A7120707	MANTECA	CA		02/26/2007		172,743	 n	n	n	n	n	n	2,417	2,417	 n	n	n
B1080102	MARINA DEL REY	CA		09/30/2011		378, 192	0	0	0	0	0	0	3,150	3,150	0	0	0
B4022406	MARIPOSA	CA		05/15/2014		1,328,922	0	0	0	0	0	0	9,485	9,485	0	0	0
B1082301	MENLO PARK	CA		11/29/2011	ļ	555,853	0	0	0	0	0	0	4,393	4,393	0	0	0
B1082301-1	MENLO PARK	CA		01/11/2019		0	0	0	0	0	0	0	1,455	1,455	0	0	0
B1112101	MENLO PARK	CA		02/09/2012		864,556	0	0	0	0	0	0	6,855	6,855	0	0	0
B7030905	MENLO PARK	CA		06/12/2017	·····	2,142,405	0	ļ0	0	ļ0	ļ0	ļ0	12,555	12,555	0	ļ0	ļ0
B8052902 B1110402	MENLO PARK	CA		08/07/2018	 	1,146,323	0	0	0	0	0	0	5, 180 9, 441	5, 180 9, 441	0	0	0
B5020204	MILLBRAE	CA		03/20/2012		1, 146, 323	0 n	0	U	0 n	0	0 n	9,441	9,441	 n	0 n	0
A9031209	MILPITAS	CA		04/06/2013		506,710	 n	0	n	0 n	n	0 n	3.830	3,830	 n	n	0
B4041703	MILPITAS	CA		07/11/2014		796,649	0	0	0	0	0	0	6,119	6,119	0	0	0
B7010302	MILPITAS	CA		04/07/2017		14,559,870	0	0	0	0	0	0	52,206	52,206	0	0	0
A3061604	MISSION VIEJO	CA		12/31/2006		134,870	0	0	0	0	0	0	6, 128	6, 128	0	0	0
B0121703	MODESTO	CA		02/10/2011		180,549	0	0	0	0	0	0	19, 131	19, 131	0	0	0
B2092101	MODESTO	CA	l	11/20/2012	ļ	1,734,946	0	0	0	0	0	0	21,019	21,019	0	0	0
B8111401	MODESTO	CA		01/07/2019		0	0	0	0	0	ļ0	0	4,613	4,613	0	0	0

				Showing A	All Mortgage L	oans 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	D!:	T-4-1
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
Lana Niverban	0.1	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	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8111902 B4012802	MONROVIA	CACA		01/23/2009		164,342 1,497,621	 0	0	0	0) 0	0	1,867 8,947	1,867 8,947	0	0	0
A5113003	MONTEBELLO	CA		12/31/2006		349,419	0	0	0	0	0	0	5,565	5,565	0	0	0
B3012502	MONTEBELLO	CA		03/29/2013		390,998	0	0	0	0	0	0	3,316	3,316	0	0	0
B1060303	MONTEREY	CA		08/18/2011		905,206	0	0	0	0	00	0	7,595	7 , 595	0	0	0
B1060303-1	MONTEREY	CA		10/24/2013		421,505	0	0	0	0	0	0	3,717	3,717	0	0	0
B4091001	MORENO VALLEY	CACA		11/10/2014 07/14/2016		3,198,653 2,733,319	0	0	0	0	0	0	23,636	23,636	0	0	0
B6042707B4092501	MORGAN HILL	CA		11/05/2014		414,409	 0	0	0	0	0	0	18,229 3,152		0	0	0
A6080802	MORRO BAY	CA.		12/31/2006		181,868	0	0	0	0	0	0	2,267	2,267	0	0	0
B2111601	MORRO BAY	CA		01/31/2013		264,678	0	0	0	0	0	0	3,337	3,337	0	0	0
B2022403	MOUNTAIN VIEW	CA		03/30/2012		381,452	0	0	0	0	00	0	3,120	3, 120	0	0	0
B3052101	MOUNTAIN VIEW	CA		08/29/2013		276,480	0	0	ļ0	0	0	0	2,211	2,211	0	0	0
B4101401 B4120502	MOUNTAIN VIEW	CACA		12/19/2014 03/11/2015		1,254,382	0	0	0	0	0	0	8,946 11,791	8,946 11,791	0	0	0
B7033003	MOUNTAIN VIEW	CA CA		05/08/2017		3, 180, 410	 0	0	0	0	,)	0	13,128	11, 791	0	0 0	0
B8092007	MOUNTAIN VIEW	CA		11/28/2018		2,936,875	0	0	0	0	0	0	11,517	11,517	0	0	0
B0102502	MURRIETA	CA		12/29/2010		851,307	0	0	0	0	00	0	6,978	6,978	0	0	0
B1082601	MURRIETA	CA		11/09/2011		858,833	0	0	0	0	00	0	8, 175	8, 175	0	0	0
B8082801	MURRIETA	CA		10/16/2018		764,802	0	0	0	0	0	0	4,013	4,013	0	0	0
B9011102 B1030806	MURRIETA	CA		03/29/2019 05/31/2011			0	0	0	0) 0	0	2,064,902 7,204	2,064,902 7,204	0	0	0
A8051201	NATIONAL CITY	CA		03/31/2011		1,615,357		0	0	0	0	0	12,309	12,309	0	0	0
B6021703	NEEDLES	CA		04/08/2016		2,422,811	0	0	0	0	0	0	16,699	16,699	0	0	0
A7122002	NEWARK	CA		02/28/2008		234,714	0	0	0	0	00	0	1,900	1,900	0	0	0
A8031005	NEWPORT BEACH	CA		06/12/2008		177,112	0	0	0	0	00	0	2,064	2,064	0	0	0
B0080610	NEWPORT BEACH	CACA		10/28/2010 04/11/2011		40,470 415,105	0	0	0	0	0	0	5, 101 4, 138	5, 101 4, 138	0	0	0
B3021302	NEWPORT BEACH	CA		04/11/2011		415, 105	 0	0	0	0	0	0	10,613	10.613	0	0	0
B6042002	NEWPORT BEACH	CA		06/30/2016		3,555,838	0	0	0	0	0	0	17,589	17,589	0	0	0
B6042002-1	NEWPORT BEACH	CA		04/12/2017		754,461	0	0	0	0	00	0	3,267	3,267	0	0	0
B6071401	NEWPORT BEACH	CA		11/02/2016		1,906,306	0	0	0	0	0	0	13,249	13,249	0	0	0
B6121302 B6121303	NEWPORT BEACH	CA		03/07/2017 03/07/2017			0	0	0	0	0	0	5,312 8,124	5,312 8,124	0	0	0
B0112201	NIPOMO	CA		03/07/2017		279,232	 0	0	0	0	0	0	2,365	2,365	0	0	0
B0112202	NIPOMO	CA		02/01/2011		186,344	0	0	0	0	0	0	1,885	1,885	0	0	0
B4050703	NIPOMO	CA		12/01/2014		1,260,317	0	0	0	0	00	0	8,598	8,598	0	0	0
A3021909	NORTH HIGHLANDS	CA		05/01/2003		641,698	0	0	0	0	00	0	14,001	14,001	0	0	0
B0110501	NORTH HILLS	CA.		01/20/2011		1,120,161	0	0	0	0	0	0	9,444 19,077	9,444 19,077	0	0	0
A4062506 B1061402	NORTH HOLLYWOOD	CACA		09/29/2004		1,146,616	u	n	n	U	, ⁰	0	19,077		n	0 n	0 n
B1110903	NORTH HOLLYWOOD	CA		01/06/2012		1,067,439	0	0	0	0) [0	0	9,082	9,082	0	0	0
B2021701	NORTH HOLLYWOOD	CA		05/09/2012		1,031,469	0	0	0	0	0	0		8, 104	0	0	0
B2031312	NORTH HOLLYWOOD	CA		08/07/2012		547,001	0	0	0	0	0	0	6,865	6,865	0	0	0
B3052004	NORTH HOLLYWOOD	CA		08/21/2013		446,846	0	ļ0	ļō	0)	ļō	5,431	5,431	ō	<u>0</u>	0
B6022501 B8042002	NORTH HOLLYWOOD	CA		04/21/2016		1,906,965 248,735	0	0	0	0	0	0	12,538 1,297	12,538	0	0	0
A9030401	NORTHRIDGE	CA.		04/29/2009		1,333,805	0	0	0	0) [0	10,096	10,096	0	0	0
B4021803	NORTHRIDGE	CA		05/08/2014		1,147,661	0	0	0	0	0	0	8,073	8,073	0	0	0
B1040805	NORWALK	CA		06/08/2011		493,582	0	0	0	0) 0	0	4,801	4,801	0	0	0
B1062106	NOVATO	CACA		09/13/2011		537 , 457	0	0	0	0	0	ō	5,247	5,247		0	0
A9030421 A4042425	OAKDALE	CA		05/19/2009 07/01/2004		298,597 367,534	0 n	0	0 n	0	, 0	0	3,873 6,046	3,873 6,046	0	0 n	0
A4042425-1	OAKLAND	CA CA		04/29/2014			ں۔۔۔۔۔۔۔ n	n	n	n	,o	n		763	n	n	n
A5102404	OAKLAND	CA		12/31/2006		295,487	0	0	0	0	0	0	8,458			0	0
A8012505	OAKLAND	CA		04/23/2008		193 , 122	0	0	0	0	00	0	2,399	2,399	0	0	0
B0042001	OAKLAND	CA		07/13/2010		229,856	0	0	0	0	00	0	3,955	3,955	0	0	0
B0043003	OAKLAND	CA	l	07/12/2010		494,298	0	ļ0	ļ0	0)	ļ0	5,298	5,298	ļō	0	0
B1052301 B1052301-1	OAKLAND	CA		10/27/2011		487,440 1.084.523	0 0	0	0	0	0	0	6,564 7,606	6,564 7,606	0	0	0
D 100500 I - I	VAINEARIU	LUM	L	10/ 00/ 20 14	L			LU	ļU	ļU	, U	LU			LU	ļU	LU

				Showing A	All Mortgage Lo	ans DISPO	SED, Transf	erred or Rep	aid During th	e Current Qu	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			Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3022501	OAKLAND	CA	Туре	04/08/2013	Date	538,053	(Decrease)	ACCIELION	necognized	Other	(0+3-10+11)	DOOK Value	4,407	4,407	Disposai	Disposai	Διορυσαί
B5081301	OAKLAND	CA		10/29/2015		746,011		0	0	0	0	0	11,709	11,709	0	0	0
B7030807	OAKLAND	CA		05/23/2017		1,528,494		0	0	0	0	0	6,583	6,583	0	0	0
B7100402	OAKLAND	CA		12/01/2017		2,651,426	0	0	0	0	0	0	10,997	10,997	0	0	0
B8121102	OAKLAND	CA		01/31/2019		0	0	0	0	0	0	0	6,215	6,215	0	0	0
B9031901	OAKLAND	CA		05/29/2019		0	0	0	0	0	0	0	1,593,750	1,593,750	0	0	0
B6120106	OAKLEY	CA		03/28/2017		7,525,450	0	0	0	0	0	0	43,399	43,399	0	0	0
A3012802	OCEANSIDE	CA		04/25/2003		158 , 355	0	0	0	0	0	0	7,919	7,919	0	0	0
A3012803	OCEANSIDE	CA		04/25/2003		105,570	0	0	0	0	0	0	5,279	5,279	0	0	0
A6061301	OCEANSIDE	CA		08/16/2006		504,336	0	ļō	ō	ō	J0	}ō	12,713	12,713	0	0	<u>0</u>
B0061726 B0061726-1	OCEANSIDE	CA		08/18/2010 06/18/2018		697,080 599,878	0	0	0	0	·0	<u>0</u>	6,859 5,709	6,859 5,709	0	0	0
B3081907	OCEANSIDE	CA	·	10/15/2013			۰۵	0	ļ	ļ	ļ	1				0	
A7081001	OJAI	GA		11/20/2007		620,351	n	n	n	n	n	n	4,989	4,989	n	n	n
B2020602	OJAI	CA		03/29/2012		938,984	o	0	0	o	0	0	7,979	7,979	n	0	0
A9030417	ONTARIO	CA		05/08/2009		171,401	0	0	0	0	0	0	1,946	1,946	0	0	0
A9030418	ONTAR10	CA		05/08/2009		82,837	0	0	0	0	0	0	941	941	0	0	0
B0081802	ONTAR10	CA		10/20/2010		161,548	0	0	0	0	0	0	1,378	1,378	0	0	0
B2051802	ONTARIO	CA		08/14/2012		1,237,509	0	0	0	0	0	0	10,426	10,426	0	0	0
B3032804	ONTARIO	CA		06/19/2013		715,056	0	0	0	0	0	0	5,871	5,871	0	0	0
B5030604	ONTARIO	CA		05/28/2015		1,678,407	0	0	0	0	0	0	11,963	11,963	0	0	0
B5060302	ONTARIO	CA		08/27/2015		383,461	0	0	0	0	0	0	2,487	2,487	0	0	0
B6020204 B6111402	ONTARIO	CACA		04/25/2016		1,272,314 14,275,535	0	0	0	0	0	0	8,731 74,899	8,731 74,899	0	0	0
A2060301	ORANGE			07/25/2002		14,275,535	٥			0	0				0	0	0
A7040504	ORANGE	CA		06/07/2007		234,849	٥٥	0	0	0	0	0	3, 192	3, 192	0	0	0
A9030601	ORANGE	CA		04/20/2009		1,729,416	0	0	0	0	0	0	32,960	32,960	0	0	0
B1052703	ORANGE	CA		07/28/2011		1,036,477	0	0	0	0	0	0	10,625	10,625	0	0	0
B1071901	ORANGE	CA		09/12/2011		4,095,162	0	0	0	0	0	0	20,365	20,365	0	0	0
B2030202	ORANGE	CA		05/01/2012		492,623	0	0	0	0	0	0	4,344	4,344	0	0	0
B7012005	ORANGE	CA		03/23/2017		583,503	0	0	0	0	0	0	3,481	3,481	0	0	0
B8032101	ORANGE	CA		05/22/2018		321,691	0	0	0	0	0	0	1,707	1,707	0	0	0
B4101006	OTAY MESA	CA		11/24/2014		346,949 651,425	0	0	0	0	0	0	6,073	6,073 11,402	0	0	0
A7020901	OXNARD	GA		11/24/2014 05/03/2007		585,730	٥٥	0	0	0	0	0	7,814	7,814	0	0	0
B0051203	OXNARD	CA		07/02/2010		928.023		0	0	0	0	0	4.855	4.855	0	0	0
B1110403	OXNARD	CA		02/09/2012		384 , 153	0	0	0	0	0	0	3, 124	3,124	0	0	0
B3062008	OXNARD	CA		09/11/2013		1,359,507	0	0	0	0	0	0	10,685	10,685	0	0	0
B4042402	OXNARD	CA		07/15/2014		2,405,863	0	0	0	0	0	0	17,235	17,235	0	0	0
B4060903	OXNARD	CA		09/12/2014		524,587	0	0	0	0	0	0	3,868	3,868	0	0	0
B5070201	OXNARD	CA	ļ	09/25/2015	 	1,315,329	0	0	0	0	ļ0	ļ0	9,016	9,016	0	0	0
B5082004	OXNARD	CA		11/16/2015		1,032,079	0	ļ0		ļ0	ļ0	ļ0	6,991	6,991	0	ļ0	ļ0
B8061202 B7042101	OXNARDPACIFIC PALISADES	CA		08/09/2018 07/13/2017		431,844 1,843,450	0	0	0	0	10	<u>0</u>	2,212	2,212 11,109	0	0	0
B2081604	PACIFIC PALISADES	CA		10/31/2012		1,843,450	u	0	U	U	U	ļ0	4,384	4,384	U	U	0
B3032702	PACIFICA	CA		06/07/2013		334,990	n	n	n	n	n	n	4,364	2,863	n	n	n
B2092102	PACOIMA	CA		12/12/2012		456,642	o	0	0	0	0	0	5,696	5,696	0	0	0
B3070502	PACOIMA	CA.		12/02/2013		475, 180	0	0	0	0	0	0	5,326	5,326	0	0	0
A7031411	PALM DESERT	CA.		06/25/2007		757,048	0	0	0	0	0	0	18,284	18,284	0	0	0
A8082102	PALM DESERT	CA	ļ	10/30/2008		716 , 125	0	0	0	0	0	0	8,571	8,571	0	0	0
B1112304	PALM DESERT	CA		01/26/2012		508,090	0	0	0	0	0	0	2,871	2,871	0	0	0
B2011304	PALM DESERT	CA		03/07/2012		1,229,420	0	0	0	0	0	ļ0	9,552	9,552	0	0	0
B2020302	PALM DESERT	CA		03/20/2012		333,600	0	ļ0	ļ <u>0</u>	ļ <u>0</u>	J0	ļ0	8,266	8,266	0	0	ļ0
B6040402 B7022204	PALM DESERT	CA		06/02/2016		519,519 1,384,055	0	0	0	0	·0	<u>0</u>	2,469 8,629	2,469 8,629	0	0	0
B5020510	PALM SPRINGS	CA		04/07/2017		1,384,055	0	0	0	U	0	0	6,781		0	0	0
B7070601	PALM SPRINGS	CA		09/29/2017		851,333	o	n	n	0 n	0	n	4,987	4,987	n	n	0
B3060402	PALMOALE	CA		08/12/2013		1, 172,885		0	0	n	0	0	13,980	13,980	n	n	0
B5013005	PALMDALE	CA		04/16/2015		396,223	0	0	0	0	0	0	4,375	4,375	0	0	0
D0010001	DALO ALTO	0.4		00/04/0040	[4 204 222	^	^	0	0	0	0	FC 20F	EC 20E		0	0

SCHEDULE B - PART 3

						Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter											
1	Location		4	5	6	7		Change	in Book Value	e/Recorded Inv	restment		14	15	16	17	18
1	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		
					l E	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							Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Lanca Niconsis an	0.1	0					Increase	(Amortization)		Interest and		Change in					
Loan Number	City	State	Туре	Acquired	Date P	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2012601-1	PALO ALTOPANORAMA CITY	CA		03/15/2016		2, 129,777	0	0	0	0	0	0	27,171	27, 171	0	0	0
B1062203 A5120801	PASADENA	CACA		09/15/201112/31/2006		294,312 132,860	0	0	0	0	0	0	13,538 13,594	13,538 13,594	0	0	0
A6090602	PASADENA			11/16/2006		214,738		0				0	16,666	16,666	0		0
A8020811	PASADENA	CA		03/31/2008		1,411,881	٥		0	0	0	0	17,842	17,842	0	٥	0
B2031202	PASADENA	CA		05/21/2012		564,307	0	0	0	0	0	0	37,791	37,791	0	0	0
B3050305	PASADENA	CA		08/08/2013		1,313,347	0	0	0	0	0	0	10,220	10,220	0	0	0
B5071401	PASADENA	CA		09/25/2015		1,592,891	0	0	0	0	0	0	16,468	16,468	0	0	0
B5110501	PASADENA	CA		01/19/2016		613,224	0	0	0	0	0	0	9,631	9,631	0	0	0
B7080201	PASADENA	CA		09/11/2017		3, 130, 863	0	0	0	0	0	0	18,653	18,653	0	0	0
A8012903	PASO ROBLES	CA		04/17/2008		211,399	0	0	0	0	0	0	2, 190	2, 190	0	0	0
A8012904	PASO ROBLES	CA	ļ	04/17/2008		211,399	0	0	0	0	0	0	2, 190	2, 190	0	0	0
B1031601	PASO ROBLES	CA		05/17/2011		1,205,224	0	0	0	0	0	0	16,708	16,708	0	0	0
B3012806	PASO ROBLES	CA		04/05/2013		390,584	0	0	ļ0	0	ļ0	0	3,247	3,247	0	0	0
B4112602	PASO ROBLES	CA		02/12/2015		317,029	0	0	}ō		ļō	ļō	2,267	2,267	0	0	0
B4112603	PASO ROBLES		}	02/12/2015	 	496,790	0	0	0	ļ0	0	ļ0	3,552	3,552	<u>0</u>	0	ļō
B4112604 B4112605	PASO ROBLES	CA	l	02/12/2015		378,835 . 345,688 .	0	0	0	0	0	0	2,709 2,473	2,709 2,473	0	0	0
B5102601	PASO ROBLES	CA.	·	01/04/2016		345,688	0 n	U	0 n	0	0	0	2,473		n		0
B6070802	PASO ROBLES	CA		10/21/2016		871,068		0	0	0	0	0	12,758	12,758	0		0
B8042607	PASO ROBLES	CA		07/06/2018		931,163	0	0	0	0	0	0	4,883	4,883	0	0	0
B0111801	PERRIS	CA		02/07/2011		1,142,767	0	0	0	0	0	0	14,693	14,693	0	0	0
B2101503	PERRIS	CA		01/03/2013		321,110	0	0	0	0	0	0	3,898	3,898	0	0	0
B8102601	PERRIS	CA		11/30/2018		698,500	0	0	0	0	0	0	2,446	2,446	0	0	0
A4042403	PETALUMA	CA		07/01/2004		428 , 834	0	0	0	0	0	0	7,053	7,053	0	0	0
A4042403-1	PETALUMA	CA		04/29/2014		124,051	0	0	0	0	0	0	973	973	0	0	0
B4020301	PETALUMA	CA		05/05/2014		307,745	0	0	0	0	0	0	12,581	12,581	0	0	0
B4031204	PICO RIVERA	CA		01/29/2015		537,536	0	0	0	0	0	0	4,043	4,043	0	0	0
B3062002	PINOLE	CA		09/10/2013		399,392	0	0	0	0	0	0	2,964	2,964	0	0	0
B3112503	PISMO BEACH	CA		03/27/2014		330 , 052	0	0	0	0	0	0	2,421	2,421	0	0	0
B3061205	PITTSBURG PITTSBURG	CA		09/27/2013 10/07/2014		586,163 . 723,003 .	0	0	0	0	0	0	4,409 5,376	4,409 5,376	0	0	0
A5060906	PLACENTIA	CA		09/02/2005		123,003	0	0	0		0	0		14.976	0		0
A7032702	PLACENTIA	CA		06/13/2007		764,234	٥	0	0	0	0	0	10,567	10,567	0	٥	0
B5081005	PLACENTIA	CA		11/12/2015		1,244,869	0	0	0	0	0	0	8,562		0	0	0
B6060305	PLACENTIA	CA		08/01/2016		2,323,982	0	0	0	0	0	0	15,657	15,657	0	0	0
B8010402	PLACENT I A	CA		03/15/2018		2,335,879	0	0	0	0	0	0	13,220	13,220	0	0	0
A4081305	PLEASANT HILL	CA		11/22/2004		110,274	0	0	0	0	0	0	27,367	27,367	0	0	0
A4042407	PLEASANTON	CA		12/31/2006		283,043	0	0	0	0	0	0	4,654	4,654	0	0	0
A4042407-1	PLEASANTON	CA	ļ	04/30/2014		79,075	0	0	0	0	0	0	621	621	0	0	0
B8071902	PLEASANTON	CA	}	10/04/2018		787 , 725	0	0	0	ļ0	ļ0	0	4,060	4,060	0	0	ļ0
B5091702	POLLOCK PINES	CA	}	03/31/2016		378,599	0	0	}0	ļō	ļō	ļō	2,428	2,428	0	0	ļ0
A4042426 A4042426-1	POMONA	CACA		07/01/200404/29/2014		372,916 . 97,490 .	0	0	0	0	0	0	6 , 134 763	6, 134 763	0	0	0
A5120209	POMONA	CA		12/31/2006		97,490	u	0	0	n	n	0	12,251		u	 n	0
A7101701	POMONA	CA	<u> </u>	12/31/2006		1,030,366	 n	n	n	n	n	n	13,212	13,212	n	0 n	n
B1080203	POMONA	CA		10/31/2011		1,299,666	 n	n	n	n	n	n	10,351	10,351	n	0 N	n
B3032003	POMONA	CA.		05/29/2013		383,842	0	0	0		0	0	3,129	3,129	0	0	0
B5092404	POMONA	CA.		12/18/2015		4,221,396	0	0	0	0	0	0	20,701	20,701	0	0	0
B8082402	POMONA	CA	ļ	10/24/2018		1,467,485	0	0	0	0	0	0	7,700	7,700	0	0	0
A2091203	PORT HUENEME	CA		12/12/2002		193,732	0	0	0	0	0	0	10,529	10,529	0	0	0
A2102901	POWAY	CA		01/30/2003		397 , 157	0	0	0	0	0	0	22, 184	22, 184	0	0	0
A2102901-1	POWAY	CA	ļ	07/26/2012		145 , 175	0	0	0	0	0	0	8,109	8, 109	0	0	0
B2041002	POWAY	CA	ļ	07/19/2012	 	647,814	0	0	ļ0	0	ļ0	ļ0	5,560	5,560	0	0	ļ0
B5050404	POWAY	CA		07/28/2015		572,438	0	0	ļō	0	ļ0	ļ0	9,491 .	9,491	0	0	0
B2031605	RAMONA	CA		05/30/2012		1,905,341 .	0	0	}0	0	ļ0	0	15,966	15,966	0	0	0
B2031607 B5022403	RAMONA	CA	}	05/30/2012		2,685,389	0	0	0	0	ļ0	0	2,753 20,014	2,753 20,014	0	0	0
A3100602	RANCHO CORDOVA		l	12/05/2003	····	2,685,389		0	0	0	0	0	16,731	16,731	0		
A3100602	RANCHO CORDOVA			08/29/2005		142 115	0	0	0	0	0	0	6 006	6 006	0	٥	0

SCHEDULE B - PART 3

					All Mortgage Loa	ans DISPOS	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	1			Book Value/	8	9	10	11	12	13	Book Value/	1			
		_				Recorded		-	Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Llovaalisad	Current				Total Faraian	Excluding		Exchange	Realized	Total
							Unrealized	Current	Than	Capitalized	Change	Total Foreign	_				
						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
A6070706	RANCHO CORDOVA	CA		09/28/2006		271,808	0	0	0	0	0	0	4,048	4,048	0	0	0
A8062302	RANCHO CORDOVA	CA		07/10/2008		842,943	0	0	0	0	0	0	10,028	10,028	0	0	0
B1082605	RANCHO CORDOVA	CA		11/07/2011		2,237,091	0	0	0	0	0	0	18,594	18,594		0	0
B1082605-1	RANCHO CORDOVA	CA		05/10/2019		0	0	0	0	0	0	0	196,000	196,000		0	0
B2030604	RANCHO CORDOVA	CA		04/26/2012		1,339,547	0	0	0	0	0	0	32,961	32,961		0	0
B6050403	RANCHO CORDOVA	CA		06/30/2016		4,570,025	0	0	0	0	0	0	29,695	29,695		0	0
A3061001	RANCHO CUCAMONGA	CA		09/15/2003		948,928	0	0	0	0	0	0	45,051	45,051		0	0
B0051401	RANCHO CUCAMONGA	CA		06/29/2010		533,264	0	0	0	0	0	0	4,081	4,081		0	0
B0111604	RANCHO CUCAMONGA	CA		01/24/2011		246,331	0	0	0	0	0	0	3,329	3,329		0	0
B4040703 B1080801	RANCHO CUCAMONGA	CA		06/06/2014		324,203 1,161,637	0	0	0	0	0	0	3,579 9,796	3,579 9,796		0	0
B2012403	RANCHO DOMINGUEZ			03/30/2012		1,033,946	 n	n	n	0	u	U	9,798	9,796		0	u
A6041002	RANCHO DOMINGUEZ RANCHO SANTA MARGARITA	GA	ļ	12/31/2006	<u> </u>	1,033,946	 n	0	0	0		,	1,992	1,992		U	
B1082302	REDDING	GA		10/27/2011	·		 n	0	0	0	n	U	3,653	3,653		U	0 n
B2083007	REDDING	CA		11/02/2012		1,254,109	 n	n	n	n	n	n	10,221	10,221		n	n
B3052805	REDDING	CA		08/08/2013		319, 126	 n	n	n	0	0	0	2,484	2,484		n	n
	REDLANDS	CA		12/03/2002		304,020	n	n	n	0	n	0	16,667	16,667		0	n
A7082903	REDLANDS	CA		10/22/2007		203,965	0	0	0		0	0	2,270	2,270		n	n
B1030404	REDLANDS	CA		05/25/2011		1,667,469	0	0	0	0	0	0	13,456	13,456		0	0
A5060802	REDWOOD CITY	CA		08/25/2005		151,889	0	0	0	0	0	0	2,496	2,496		0	0
A5060803	REDWOOD CITY	CA		08/25/2005		145, 444	0	0	0	0	0	0	2,390	2,390	0	0	0
A5101205	REDWOOD CITY	CA		12/31/2006		84,709	0	0	0	0	0	0	1,352	1,352		0	0
A6121502	REDWOOD CITY	CA		02/08/2007		1, 198, 290	0	0	0	0	0	0	14,891	14,891	0	0	0
A7052407	REDWOOD CITY	CA		08/17/2007		176,902	0	0	0	0	0	0	10,683	10,683		0	0
A8012308	REDWOOD CITY	CA		04/01/2008		252,057	0	0	0	0	0	0	3, 131	3, 131		0	0
B3011603	REDWOOD CITY	CA		03/07/2013		249,914	0	0	0	0	0	0	2,093	2,093		0	0
B3043004	REDWOOD CITY	CA		07/22/2013		210,597	0	0	0	0	0	0	1,652	1,652		0	0
B4111102	REDWOOD CITY	CA		01/08/2015		2,400,797	0	0	0	0	0	0	17,270	17,270		0	0
B5021305	REDWOOD CITY	CA		06/15/2015		1,447,754	0	0	0	0	0	0	10,889	10,889		0	0
B5040203	REDWOOD CITY	CA		06/30/2015		1,837,316	0	0	0	0	0	0	13,413	13,413		0	0
B5040203-1	REDWOOD CITY	CA		11/28/2018		528,500	0	0	0	0	0	0	2,660	2,660		0	0
B5061701	REDWOOD CITY	CA		08/31/2015		2, 121,748	0	0	0	0	0	0	34,080	34,080		0	0
B6121901	REDWOOD CITY	CA		03/07/2017		1,304,371	0	0	0	0	0	0	8, 178	8, 178		0	0
B8061903	RESEDA	CA		08/22/2018		1,282,482	0	0	0	0	0	0	6,931			0	0
B4022403	RIDGECREST	CA.		08/28/200805/15/2014		450,088 1,718,442		0	0	0	0	0		12,264		0	0
B7060502	RIDGECREST	CA		08/24/2017		655,716	u 	0 n	0 n	0	0	U	3,734	3,734		0	0
B7042104	RIPON	CA	ļ	08/24/2017	<u> </u>	1, 155, 894	٠	0	0		0						
A4040228	RIVERSIDE	GA		07/11/201/	<u> </u>	1, 155,894	 n	0	0	0	n	U				n	0
A5072102	RIVERSIDE	CA		10/14/2005		260,038	 n	n	n	0	0	0	7,763	7,763		n	n
A7010502	RIVERSIDE	CA		01/31/2008		327,050		0	0	0	0	0	4,239	4,239	0	0	0
A8061310	RIVERSIDE	CA		09/04/2008		1.326.522	0	0	0		0	0	9.976	9.976		n	n
B1020103	RIVERSIDE	CA.		03/31/2011		1,996,611	0	0	0	0	0	0	16,774	16,774		0	0
B2022810	RIVERSIDE	CA		04/26/2012		280,916	0	0	0	0	0	0	2,525	2,525	0	0	0
B2031203	RIVERSIDE	CA		05/10/2012		365,071	0	0	0	0	0	0	2,907	2,907		0	0
B2061802	RIVERSIDE	CA	ļ	08/28/2012		436,467	0	0	0	0	0	0	5,628	5,628		0	0
B2070302	RIVERSIDE	CA		09/28/2012	ļ	1,370,293	0	0	0	0	0	0	11,618	11,618		0	0
B2090701	RIVERSIDE	CA		11/09/2012		714,749	0	0	0	0	0	0	8,321	8,321	0	0	0
B2101505	RIVERSIDE	CA		01/03/2013		275 , 197	0	0	0	0	0	0	3,343	3,343		0	0
B3031308	RIVERSIDE	CA	ļ	05/16/2013	ļ	989 , 102	0	0	0	0	0	0	8,065	8,065		0	0
B3062001	RIVERSIDE	CA		09/13/2013		400,383	0	0	0	0	0	0	3,054	3,054		0	0
B5040701	RIVERSIDE	CA		06/25/2015		13, 111,830	0	0	0	0	0	0	92,890	92,890		0	0
B6031103	RIVERSIDE	CA		05/24/2016		873,119	0	0	0	ļ0	0	00	5,890	5,890		0	0
B6031104	RIVERSIDE	CA	ļ	05/24/2016	ļļ	2,235,192	0	0	0	ļ0	ļ0	ļ0	15,079	15,079		0	0
B6050301	RIVERSIDE	CA		07/05/2016	ļ	487,988	0	0	0	ļ0	ļ0	ļ0	4,659	4,659		0	0
B8091305	RIVERSIDE	CA		11/08/2018		1,163,250	0	0	0	ļ0	ļ <u>0</u>	ļ0	6, 180	6, 180		0	0
B9040402	RIVERSIDE	CA		05/23/2019	 	0	0	0	0	ļ0	ļ <u>0</u>	ļ0	937,500	937,500		0	ļ0
B0080602	ROCKLIN	CA	ļ	10/07/2010	 	93,711	0	0	0	ļ0	ļ0	ļ0	1,524	1,524		ļ0	ļ0
A9020210 B8072402	RODEO	CA		04/28/2009		755,814 968,540	0	0	0	0	0	0	6,781 5,082	6,781 5 082		0	0
I DOU / 24U2	I DUDINER I MARK	ı GA		10/31/2018	1	908 . 540	0	. 0	. 0	L U			5.082	1 5.082	. 0	. 0	. 0

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	in Book Value		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)		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
B0061802	ROSEMEAD	CA		09/16/2010		2,699,578	0	0	0	0	0	0	23,209	23,209 19,950	0	0	0
B1021805	ROSEVILLE	CACA		05/09/2011		2,412,091 191,026	 n	0	0	0	0	0	19,950 3,966	3,966	0	0	0
A4032503	ROSEVILLE	CA		06/03/2004		252,332	٥	0	0	0	0		9,678	9,678	0	0	0
A4071603	ROSEVILLE	CA		10/04/2004		430 , 288	0	0	0	0	0	0	15,180	15,180	0	0	0
A7030111	ROSEVILLE	CA		04/30/2007		362,703	0	0	0	0	0	0	4,794	4,794	0	0	0
B3032102	ROSEVILLE	CA		06/04/2013		800,270	0	0	0	0	0	0	6,571	6,571	0	0	0
B3041204	ROSEVILLE	CA		07/02/2013		674,901	0	0	0	0	0	0	5,507	5,507	0	0	0
B6061702 B8012601	ROSEVILLE	CA		10/07/2016		5,089,977 11,750,906	0	0	0	0	0	0	75,165	75, 165 9, 974, 593	0	0	0
B8022102	ROSEVILLE	CA.		04/26/2018 04/12/2018		481,590	 n	0	0 n	0 n	n	0	9,974,593 2,616		0 n	0 n	0
B1012402	ROSS	CA		03/29/2011		1,111,568	0	0	0	0	0	0	9,453	9,453	0	0	0
A7060104	ROWLAND HEIGHTS	CA		08/23/2007		1, 131, 905	0	0	0	0	0	0	14,499	14,499	0	0	0
B1030203	ROWLAND HEIGHTS	CA		06/16/2011		649,418	0	0	0	0	0	0	17,385	17,385	0	0	0
B6082501	ROWLAND HEIGHTS	CA		11/09/2016		163,974	0	0	0	0	0	0	1,542	1,542	0	0	0
B0051701 B0051701-1	RUBIDOUX	CA	·	08/31/2010	 	2,312,892 1,963,377	0	0	0	0	ļ0	0	25,172	25, 172 12,800	0	0	ļ0
A4122002	SACRAMENTO			03/03/2005		1,279,282	 0	0	0	0	0	0	12,800	31,698	0	0	0
A5122802	SACRAMENTO	CA		12/31/2006		143.861	0	0	0	0	0	0	3.947	3.947	0	0	0
A6053004	SACRAMENTO	CA		07/19/2006		1,240,436	0	0	0	0	0	0	7,763		0	0	0
A7031401	SACRAMENTO	CA		05/24/2007		254,880	0	0	0	0	0	0	3,141	3, 141	0	0	0
A8020802	SACRAMENTO	CA		03/27/2008		101,325	0	0	0	0	0	0	5,215	5,215	0	0	0
B1031702	SACRAMENTO	CA		05/24/2011		368,650	0	0	0	0	0	0	3,443	3,443	0	0	0
B1091405	SACRAMENTOSACRAMENTO	CA		11/29/2011 05/04/2012		251,790 558,411	0	0	0	0	0	0	19,733 4,682	19,733 4,682	0	0	0
B2101803	SACRAMENTO			01/10/2013		742,554	 0	0	0	0	0	0		16,276	0	0	0
B3013011	SACRAMENTO	CA.		04/15/2013		594,279	0	0	0	0	0	0	12,816	12,816	0	0	0
B4032701	SACRAMENTO	CA		05/28/2014		1, 124, 494	0	0	0	0	0	0	12,504	12,504	0	0	0
B4040704	SACRAMENTO	CA		06/12/2014		294,367	0	0	0	0	0	0	2,119	2,119	0	0	0
B4050102	SACRAMENTOSACRAMENTO	CA		07/31/2014		1,250,025	0	0	0	0	0	0	9,877	9,877	0	0	0
B4062304 B5031701	SACRAMENTO	CACA.		09/02/2014 07/01/2015		213,845 1,942,011	 0	0	0	0	0	0	1,532 9,969	1,532 9,969	0	0	0
B5050805	SACRAMENTO	CA		07/22/2015		273,240	0	0	0	0	0		4.432	4,432	0	0	0
B5051902	SACRAMENTO	CA		10/16/2015		282,097	0	0	0	0	0	0	1,835	1,835	0	0	0
B5082701	SACRAMENTO	CA		12/01/2015		3,212,097	0	0	0	0	0	0	21,962	21,962	0	0	0
B5083102	SACRAMENTO	CA		12/31/2015		828,608	0	0	0	0	0	0	8, 109	8, 109	0	0	0
B6030702	SACRAMENTO	CA		05/10/2016		629,304	0	0	0	0	0	0	4, 179	4, 179	0	0	0
B6030703 B6030704	SACRAMENTOSACRAMENTO	CACA		05/10/2016		1,258,607 2,971,712	 n	0 n	0 n	0 n	0 n	0 n	8,358 19,734		0 n	0 n	0
B6040803	SACRAMENTO	CA.		05/26/2016		2,379,816	0	0	0	0	0	0	15,754	15,754	0	0	0
B6040805	SACRAMENTO	CA		05/26/2016		1,539,875	0	0	0	0	0	0	10,066	10,066	0	0	0
B6040806	SACRAMENTO	CA	ļ	05/26/2016		909,932	0	0	0	0	0	0	5,948	5,948	0	0	0
B6040806-1	SACRAMENTO	CA		06/04/2018		881,592	0	0	0	0	0	0	5,201	5,201	0	0	0
B6040807 B6040808	SACRAMENTO SACRAMENTO	CACA		05/26/2016 05/26/2016		1,259,911 5,459,614	0	0	0	0	0	0	8,235 35,683	8,235 35,683	0	0	0
B6040809	SACRAMENTO	CA CA		05/26/2016	<u> </u>	5,459,614	 n	n	n	n	n	n	4,920	5,083 وي 4,920	n	n	0
B6041806	SACRAMENTO	CA		05/26/2016		1,207,394	0	0	0	0	0	0	7,894		0	0	0
B6110903	SACRAMENTO	CA		02/08/2017		2,200,604	0	0	0	0	0	0	14, 104	14, 104	0	0	0
B7100604	SACRAMENTO	CA	ļ	12/28/2017		1,758,815	0	0	0	0	0	0	7 , 145	7 , 145	0	0	0
B8102201	SACRAMENTO	CA		01/11/2019		0	0	0	0	0	<u>0</u>	0	2,443	2,443	0	0	0
A5081801 A6062105	SALINASSALINAS	CACA		11/07/2005		1,553,746 1,314,575	0	0	0	0	ļ0	0	24,651 16,989	24,651 16,989	0	0	0
B1092202	SALINAS	CA		12/29/2011		533,684	 n	n	0 n	0 n	n	0 n	4,352	4,352	0 n	0 n	0
B3032703	SALINAS	CA		06/10/2013		415,367	o	n	n	0	0	0	3,275		n	n	0
B5110604	SALINAS	CA		01/28/2016		1,609,854	0	0	0	0	0	0	10,775	10,775	0	0	0
B6110201	SALINAS	CA		12/20/2016		1,435,138	0	0	0	0	0	0	9,302	9,302	0	0	0
A2032202	SAN BERNARDINO	CA		06/27/2002		148,816	0	0	0	0	0	0	9,770	9,770	0	0	0
A7010503	SAN BERNARDINOSAN BERNARDINO	CA	ļ	03/22/2007	 	535,942	0	0	0	ļ0	0	0	7,595	7,595 4.749	0	0	ļ0
A7042402	SAN BERNAHUINU	CA		06/28/2007		209,502	0	0	J0	0	10	0	4,749	4,749	J0	J0	0

				Showing A	All Mortgage Lo	oans DISPO	SED, Transf	erred or Repa	aid During th	e Current Qu	uarter						
1	Location	1	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		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
B0020903	SAN BERNARDINO	CA	1,700	03/31/2010	Bato	273,979	(Decrease)	// tocretion	n n n	Other	1 (0+3 10+11)	DOOK VAIGO	50,397	50,397	Λ	Λ	Λ
B0030201	SAN BERNARDINO	CA		04/30/2010		722, 173	0	0	0	0	0	0	7,239		0	0	0
B0112902	SAN BERNARDINO	CA		02/09/2011		463,798	0	0	0	0	0	0	12,958	12,958	0	0	0
B1110801	SAN BERNARDINO	CA		12/30/2011		555,765	0	0	0	0	00	0	4,586	4,586	0	0	0
B2032102	SAN BERNARDINO	CA		05/24/2012		1,050,077	0	0	0	0	00	0	8,578	8,578	0	0	0
B2061808	SAN BERNARDINO	CA		08/15/2012		535,738	0	0	0	0	00	0	12,306	12,306	0	0	0
	SAN BERNARDINO	CA		05/08/2013		1,089,891	0	0	0	0	00	0	9,007	9,007	0	0	0
	SAN BERNARDINO	CA		06/24/2013		1,984,889	0	0	0	0	0	0	37,246	37,246	0	0	0
B5040606	SAN BERNARDINOSAN BUENAVENTURA	CA		07/08/2015		654,476	0	0	0	0	0	0	6,939	6,939	0	0	0
A9021803	SAN BUENAVENTURA	CA		04/23/2009		122,575 85,973	٠٥	0	0	0	, 0	0	4,787 3,359	4,787 3,359	0	0	0
B0032903	SAN CARLOS			06/22/2010		213,903	o	n	n	n	,	0	1,758	1,758	n	n	n
B5080601	SAN CARLOS	OA		10/22/2015		160,320	0	o	o	n) [0	4,985	4.985	n	o	0
B1033005	SAN CLEMENTE	CA.		05/26/2011		896,947	0	0	0	0	0	0	7,329	7,329	0	0	0
B1081702	SAN CLEMENTE	CA		10/25/2011		756 , 106	0	0	0	0	00	0	10,266	10,266	0	0	0
B6021602	SAN CLEMENTE	CA		04/18/2016	ļ	1,304,133	0	0	0	0	00	0	8,948	8,948	0	0	0
A1111606	SAN DIEGO	CA		01/29/2002		129,732	0	0	0	0) 0	0	9,529	9,529	0	0	0
	SAN DIEGO	CA		08/01/2002		273,329	0	0	0	0	0	0	17,342	17,342	0	0	0
	SAN DIEGO	CA		09/03/2002		244,416	0	0	0	0	0	0	5,711	5,711	0	0	0
A2061402 A2100204	SAN DIEGOSAN DIEGO	CACA		12/05/2002		271,071 98,749		0	0	0	0	0	6,332 5.603	6,332 5,603	0	0	0
	SAN DIEGO	CA		04/30/2003		445,427	٥	0 n	0 n	0	0	0	23,348	23,348	0	0 n	0
	SAN DIEGO	CA.		06/16/2003		426,937	0	0	0	0	0	0	20,448	20,448	0	0	0
	SAN DIEGO	CA		06/29/2004		165,886	0	0	0	0	0	0	71,351	71,351	0	0	0
	SAN DIEGO	CA		07/01/2004		223,887	0	0	0	0	0	0	3,681	3,681	0	0	0
	SAN DIEGO	CA		04/29/2014		70,054	0	0	0	0	00	0	549	549	0	0	0
	SAN DIEGO	CA		01/31/2005		401,870	0	0	0	0	00	0	6,472	6,472	0	0	0
A7040405	SAN DIEGO	CA		06/11/2007		330,377	0	0	0	0	0	0	4,009	4,009	0	0	0
A7040405-1	SAN DIEGOSAN DIEGO	CA		12/14/2017		177,864	0	0	0	0	0	0	2,353	2,353	0	0	0
A7102402 A9030410	SAN DIEGO	CA		03/10/2008		332,057	٥	0	0	0	0	0	2,268 15,073	2,268 15,073	0	0	0
	SAN DIEGO	CA		04/30/2009		256 , 155	0	0	0	0	0	0	4.808	4,808	0	0	0
A9060501	SAN DIEGO			07/29/2009		95 , 130	0	0	0	0	0	0			0	0	0
	SAN DIEGO	CA		04/26/2010		539,097	0	0	0	0	0	0	18,845	18,845	0	0	0
B0032607	SAN DIEGO	CA		05/03/2010		2,597,354	0	0	0	0	00	0	27,612	27,612	0	0	0
	SAN DIEGO	CA		06/23/2010		1,020,132	0	0	0	0	00	0	13,914	13,914	0	0	0
B0050706	SAN DIEGO	CA		07/01/2010		529,428	0	0	0	0	00	0	16,269	16,269	0	0	0
	SAN DIEGO	CA		09/10/2010		1, 164, 169	0	0	0	0	0	0	36,714	36,714	0	0	0
	SAN DIEGOSAN DIEGO	CACA		09/14/2010		1,243,464	0	0	0	0	0	0	10,945 5,956	10,945 5,956	0	0	ļ0
	SAN DIEGO	CA		04/14/2017			u	0	0	U	,0	0	2,599	2,599	U	0	0
	SAN DIEGO			04/11/2011		155,590	n	n	n	n	,	n	15,372		n	n	n
	SAN DIEGO	CA.		06/30/2011		189,390	0	0	0	0	0	0	17,380	17,380	0	0	0
	SAN DIEGO	CA		11/07/2011		399,515	0	0	0	0	00	0	31,360	31,360	0	0	0
B1101102	SAN DIEGO	CA		12/01/2011		1,945,884	0	0	0	0	00	0	28,739	28 , 739	0	0	0
B2012002	SAN DIEGO	CA		03/21/2012		1,234,019	0	0	0	0	00	0	10,754	10,754	0	0	0
	SAN DIEGO	CA		05/14/2012		2,948,813	0	0	0	0	0	0	25,023	25,023	0	0	0
	SAN DIEGO	CACA		10/25/2012		972,603	0	0	0	0	·0	0	7,875	7,875	0	0	ļō
B2051603	SAN DIEGOSAN DIEGO	CA		07/27/2012 08/17/2012		344,118 1,190,422	0	0	0	0	,0	0	8,194 10,030	8, 194 10,030	0	0	0
B2070303-1	SAN DIEGO			01/16/2018	l	701,483	0 n	n	n	n	,	n	3,813	3,813	n	n	n
B2082904	SAN DIEGO	CA		11/13/2012		1,637,870	o	0	0	0	0	0	13.880	13.880	0	0	0
B2091405	SAN DIEGO	CA.		12/05/2012		447,064	0	0	0	0) [0	0	2,619	2,619	0	0	0
B2112901	SAN DIEGO	CA		02/12/2013		1,017,492	0	0	0	0	0	0		8,456	0	0	0
B3010806	SAN DIEGO	CA		04/05/2013		869,888	0	0	0	0	00	0	4,897	4,897	0	0	0
	SAN DIEGO	CA		04/05/2013		824,535	0	0	0	0	00	0	6,857	6,857	0	0	0
B3031302	SAN DIEGO	CA		06/05/2013	ļ	662,677	0	0	0	0)	0	5,515	5,515	0	0	0
B3031809	SAN DIEGO	CA		06/28/2013	<u> </u>	907,268	0	ļ0	ļ0	0)	0	7,349	7,349	0	ļ0	ļ0
B3041102	SAN DIEGO	CA		06/19/2013		407,983	0	ļ0	ļ0	0	0	0	8,460	8,460	0	0	0

				Showing A		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		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3041706	SAN DIEGO	CA		07/15/2013		641,905	0	0	0	0	0	00	5, 168	5, 168	0	0	0
B3060603	SAN DIEGO	CA		08/21/2013		1,273,774	0	0	0	0	0	00	10,051	10,051	0	0	0
B3060604	SAN DIEGO	CA	·	09/04/2013		459,881	0	0	0	0	0	00	5,601	5,601	0	0	0
B3061301	SAN DIEGO	CA		08/29/2013		1,847,024	0	0	0	0	ļ0	0	14,571	14,571		0	0
B3062108	SAN DIEGO	CACA		09/11/2013		512,577 435,006	 0	0	0	0	0		4,019 3,097	4,019		0	0
B3112702	SAN DIEGO	CA CA		02/24/2014		118,190	0 0	0	0	0	0	0		861		0	0
B3122603	SAN DIEGO	CA		03/18/2014		231,433	0	0	0	0	0	0	1, 181	1, 181		0	0
B4012902	SAN DIEGO	CA		04/01/2014		375,557	0	0	0	0	0	0	2,660	2,660		0	0
B4082601	SAN DIEGO	CA		12/19/2014		1, 189, 726	0	0	0	0	0	0	8,612	8,612		0	0
B4082604	SAN DIEGO		- 	10/14/2014		925, 254	0	0	0	0	0	00	6,681	6,681	0	0	0
B4091703	SAN DIEGO	CA	-	01/06/2015	}	934,688	0	ļ0	ļ0	ļ0	ļ0	<u> </u>	4,591	4,591	ļ0	ļ0	ļ0
B5011302 B5011306	SAN DIEGO	CA		04/30/2015		304,083	0	ļ0	ļ0	0	0	0	2,085	2,085		}0	0
B5012302	SAN DIEGO	CA.	·	04/01/2015			0 n	0	u	U	u	,	2,794 6,681		U	0	0 n
B5020505	SAN DIEGO	CA	ļ	03/30/2015		405,616	 0	0	0	0	0	0	3,339	3,339	0	0	0
B5021713	SAN DIEGO	CA		06/12/2015		451,076	0	0	0	0	0	0	3,246	3,246		0	0
B5081205	SAN DIEGO	CA		11/05/2015		422,878	0	0	0	0	0	0	13,236	13,236	0	0	0
B5082005	SAN DIEGO	CA		11/12/2015		1, 168, 203	0	0	0	0	0	00	7,790	7,790		0	0
B5100101	SAN DIEGO	CA	·	01/11/2016		715,496	0	0	0	0	0	00	4,788	4,788		0	0
B5100605	SAN DIEGO			01/04/2016		453 , 132	0	0	0	0	0	00	3,034	3,034		0	0
B6020901 B6061302	SAN DIEGOSAN DIEGO	CACA		04/28/2016		5,844,901 4,158,488	0	0	0	0	0		36,058 28,306	36,058		0	0
B6110304	SAN DIEGO	CA.	·	01/03/2017		1,029,987	 0	0	0	0	0	,o	8,320	28,300		0	0
B6113003	SAN DIEGO	CA CA		07/11/2017		2,937,773	00	0	0	0	0	0	12,256	12,256		0	0
B7071703	SAN DIEGO	CA.		09/01/2017		605,755	0	0	0	0	0	0	3,548	3,548		0	0
B7091901	SAN DIEGO	CA		12/04/2017		1,595,388	0	0	0	0	0	0	9,506	9,506		0	0
B7122801	SAN DIEGO	CA		03/30/2018		1, 142, 317	0	0	0	0	0	00	6,242	6,242		0	0
B8011002	SAN DIEGO	CA		02/26/2018		1,625,368	0	0	0	0	0	00	13,330	13,330		0	0
B8061506	SAN DIEGO	CA		08/06/2018		706,273	0	0	0	0	0		3,817 1,747	3,817 1,747		0	0
B3061206	SAN DIMAS	CA		03/21/2019		914,432	 0	0	0	0	0		6,877	6,877	0	0	0
B7020202	SAN DIMAS	CA		04/06/2017		6,578,550	٥٥	0			0	, n	40,333	40,333	0	0	0
A7090402	SAN FERNANDO	CA		11/28/2007		411,397	0	0	0	0	0	0	5,319	5,319		0	0
A9020303	SAN FERNANDO	CA		05/06/2009		1,002,549	0	0	0	0	0	0	11,497	11,497	0	0	0
B0061102	SAN FERNANDO	CA		08/11/2010		935,661	0	0	0	0	0	00	13,822	13,822		0	0
B3103001	SAN FERNANDO	CA		01/16/2014		738,004	0	0	0	0	0	0	7,005	7,005		0	0
B5082103	SAN FERNANDO	CA	· 	11/09/2015		1, 162, 527	0	0	0	0	0	0	7,873	7,873		0	0
A4042423 A4042423-1	SAN FRANCISCO	CACA	·	07/01/2004		540,804 150,672	0 n	0	0	0	0 n		8,888 1,179	8,888 1,179		0 n	0 n
A4073004	SAN FRANCISCO	CA.	·	10/28/2004		111,622	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	30,299			0	0
A9042703	SAN FRANCISCO	CA		07/07/2009		124,866	0	0	0	0	0	0	1,442	1,442		0	0
B0081801	SAN FRANCISCO	CA		11/09/2010		253,258	0	0	0	0	0	0	30,527	30,527	0	0	0
B1020406	SAN FRANCISCO			04/15/2011		459,693	0	0	0	0	0	0	6,226	6,226		0	0
B1090704	SAN FRANCISCO	CA	-	11/17/2011		487,552	0	0	o	0	0	·	3,854	3,854	0	0	0
B2062803	SAN FRANCISCO	CA	· 	08/16/2012	 	1,025,652	0	ļō	ō	ļ0	·0	ō	8,641	8,641	0	ļ0	ļō
B2083003	SAN FRANCISCO	CACA	·	12/18/201203/28/2013		306,832	0 n	0	0	0	0		2,484	2,484		0 n	0 n
B3080202	SAN FRANCISCO	CA	ļ	11/05/2013		786,032	 0	0	0	0	0	0	5,436	5,436		0	0
B4120102	SAN FRANCISCO	CA		01/26/2015		638,942	0	0	0	0	0	0	4,142	4, 142		0	0
B5021304	SAN FRANCISCO	CA		03/30/2015		1,976,609	0	0	0	0	0	0	14,689	14,689	0	0	0
B5050407	SAN FRANCISCO			11/30/2015		3, 182,095	0	0	0	0	0	0	21,551	21,551		0	0
B5050407-1	SAN FRANCISCO	CA	·	09/26/2018		358,537	0	0	0	0	0	0	2,246	2,246		0	0
B5080504	SAN FRANCISCO	CA	· 	12/22/2015	·	6, 114, 917	0	0	ļ0	ļ0	0	0	92,471	92,471		ļ0	ļ0
B5082101 B5100901	SAN FRANCISCO	CA	·	11/20/2015		1,484,969 324,611	0	0	0	0	10		10,058	10,058		0	0
B6030306	SAN FRANCISCO	CA	·	05/12/2016		8,032,749	0 n	n	n	0 n	n	,n		54, 186		n	0 n
B6030307	SAN FRANCISCO	CA	L	05/12/2016		1,230,624	o	0	n	n	0	0	8,302	8.302		0	n
B6030308	SAN FRANCISCO	CA		05/12/2016			0	0	0	0	0	0	4,628	4,628		0	0
B7022001	SAN FRANCISCO	CA		05/12/2017	1	1 179 820	n	n	1	1			10 533	10 533		0	1

				Showing A	All Mortgage Loans	DISPOS	ED, Transf										
1	Location		4	5	6 _	. 7			e in Book Value			1	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
			١.	Б.		ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u>.</u>	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 Pri	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8012502 B8012902	SAN FRANCISCO	CA		03/16/2018		567,852	0	0	0	0	0	0	3,160	3,160 2,288	0	0	0
B8030902	SAN FRANCISCO	CA.	·	03/16/201805/30/2018		411,301	 0	0	0	0		0	2,288 43,063	43,063	0	0	0
B8061301	SAN FRANCISCO	CA		08/02/2018		735 , 188	0	0	0	0	0	0	2,680	2,680		0	0
B8080801	SAN FRANCISCO	CA		09/27/2018		1,546,181	0	0	0	0	0	0	5,858	5,858		0	0
B9030402	SAN FRANCISCO	CA		04/15/2019		0	0	0	0	0	00	0	2,325,763	2,325,763		0	0
B2042602	SAN GABRIEL	CA		06/26/2012		699,508	0	0	0	0	00	0	6,050	6,050		0	0
A7021505	SAN JACINTO	CA		05/08/2007		458,512	0	0	0	0	00	0	5,565	5,565		0	0
B2030101	SAN JACINTO	CA		04/10/2012		182,853	0	0	0	0	0	0	1,644	1,644 55,844	0	0	0
A2062001	SAN JOSE	CACA	·	10/01/2002		2,341,728 952,244	0 n	n	n	0 n	, ⁰	0	55,844 22,212	22,212		n	0 n
A3031301	SAN JOSE	CA	ļ	06/02/2003		204,842	0 0	0	0	0	n	0	4.448	4,448		0	0
A5060701	SAN JOSE	CA		08/24/2005		60,253	0	0	0	0	00	0	8,400	8,400		0	0
A5072807	SAN JOSE	CA		10/20/2005		2,017,302	0	0	0	0	0	0	15,787	15,787	0	0	0
A5112202	SAN JOSE	CA	· 	02/16/2006		414,388	0	0	0	0	0	0	6,605	6,605		0	0
A5112205	SAN JOSE	CA		02/22/2006		439,263	0	0	0	0	00	0	7,001	7,001		0	0
A6011002 A6051601	SAN JOSE	CA		12/31/2006		129,950	0	ļ0	ļ0	0	0	0	3,715	3,715	0	0	ļ0
A6072401	SAN JOSE	CA		09/14/2006		429,759		0	0	0	0	0	10,879	10,879		0	0
A6082803	SAN JOSE	CA		11/29/2006		335,749	0	0	0	0	0	0	4,917	4,917	0	0	0
A7042303	SAN JOSE	CA.		07/17/2007		81,871	0	0	0	0	0	0	5,084	5,084	0	0	0
A7052405	SAN JOSE	CA		07/05/2007		1, 139, 323	0	0	0	0	00	0	9,537	9,537		0	0
A8021407	SAN JOSE	CA		04/25/2008		653,072	0	0	0	0	0	0				0	0
A8091803	SAN JOSE	CA		11/17/2008		726,965	0	0	0	0	00	0	4,484	4,484		0	0
B0050707	SAN JOSE	CA		07/29/2010		224,281	0	0	0	0	0	0	1,784	1,784		0	0
B0051901 B0090704	SAN JOSE	CA		07/29/2010		570,895		0	0	0	0	0	5,724	5,724 6,912		0	0
B1021801	SAN JOSE	CA		04/19/2011		663,594	0	0	0	0	0	0	6.540	6.540	0	0	0
B1031004	SAN JOSE	CA.		05/05/2011		302,374	0	0	0	0	0	0	2,532	2,532		0	0
B1031004-1	SAN JOSE	CA		11/30/2017		181,057	0	0	0	0	0	0	1,679	1,679	0	0	0
B1101803	SAN JOSE	CA		01/05/2012		390,069	0	0	0	0	0	0	3,115	3, 115		0	0
B2031606	SAN JOSE	CA		05/11/2012		560,710	0	0	0	0	00	0	7, 155	7 , 155		0	0
B2031606-1	SAN JOSE	CA		10/26/201605/14/2012		364,092	0	0	0	0	0	0	2,349 6,570	2,349 6,570		0	0
B2050401	SAN JOSE	CA		06/29/2012		1,269,839	٥	0	0	0		0	16,799	16,799		0	0
B2051703	SAN JOSE	CA.		07/23/2012		1,016,295	0	0	0	0	0	0	6,023	6,023	0	0	0
B2052401	SAN JOSE	CA		08/13/2012		2,783,943	0	0	0	0	0	0	23,754	23,754		0	0
B2082201	SAN JOSE	CA		11/20/2012		805,485	0	0	0	0	00	0	9,760	9,760	0	0	0
B2082802	SAN JOSE	CA	·	12/06/2012		3,790,857	0	0	0	0	0	0	31,502	31,502		0	0
B2082902	SAN JOSE	CA	· 	11/20/2012		2,600,874 3,095,770	0	0	0	ļō	0	0	21,473			0	0
B2082905 B2121210	SAN JUSE	CA	· 	11/01/2012	 	712,531		0	0	0	ر المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد المستحدد	0	25,224 15,625	25,224 15,625		0	0
B3011004	SAN JOSE	CA CA		02/27/2013		1,526,659	0	0	0	0	0	0	12, 183	12, 183		0	0
B3012302	SAN JOSE	CA		03/18/2013		857,876	0	0	0	0	0	0	7,276	7,276		0	0
B3041103	SAN JOSE	CA		07/30/2013		2,970,351	0	0	0	0	0	0	24,231	24,231		0	0
B3053001	SAN JOSE	CA		07/31/2013	ļ	636,386	0	0	0	0	·0	0		7,647	0	0	0
B4032003	SAN JOSE	CA	·	06/20/2014		4,611,753	0			ļō	ō	0	31,222	31,222		ļō	0
B4040401 B4121202	SAN JOSE	CACA	·	06/03/2014		1,626,627 255,014	0	0	0	0	0	0	11,872 2,739	11,872 2,739		0	0
B5021709	SAN JOSE	CA CA	·	02/12/2015	· · · · · · · · · · · · · · · · · · ·	2,835,550	0 n	n	n	n	,0 n	n	21,012	21,012		n	n
B5080402	SAN JOSE	CA	L	11/06/2015		1,505,432	0	0	0	0	0	0	10,355	10,355		0	0
B6082602	SAN JOSE	CA		11/16/2016		1,976,634	0	0	0	0	0	0	12,885	12,885	0	0	0
B6101203	SAN JOSE	CA		12/15/2016		737,581	0	0	0	0	00	0	10,803	10,803	0	0	0
B7012701	SAN JOSE	CA	· 	07/31/2017	ļ	6,805,921	0	0	0	0	0	0	38,324	38,324		0	0
B7050901	SAN JOSE	CA		07/06/2017		6,343,064	0	0	0	0	·0	0	26,459	26,459		0	0
B7051605	SAN JOSE	CACA	·	07/27/201701/03/2018		1,864,754	0	0	0	0	. 0	0	11,428 3,246	11,428		0	0
B7100607	SAN JOSE	CA	·	01/03/2018		246 , 187	٥	U	U		, ⁰	0		3,246 1,434		U	
B7121401	SAN JOSE	CA CA	 	01/31/2018		336,342	 n	n	n	n	n	n	1,993			n	n
B8022103	CAN INCE	CA.	T	04/12/2018		407 407	٥	n	0	0	0	0	2 253			0	0

SCHEDULE B - PART 3

					All Mortgage Loans DIS	POSED, Trans						•				
1	Location		4	5	6 7		Chang	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3	1		Book Va	ue/ 8	9	10	11	12	13	Book Value/				
					Record	d		Current				Recorded				
					Investm			Year's Other		Total		Investment		Foreign		
					Excludi		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				Б.	Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued	0			
		_	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
B8081004	SAN JOSE	CA		10/30/2018	3,46	,835	0	0	0	0	0	13,356	13,356	0	0	0
B9022502	SAN JOSE	CA		05/01/2019		0	0 0	0	0	0	0	5,227,500	5,227,500	0	0	0
	SAN JOSE	CA		05/01/2019		0	J0	0	0	0	0	1,275,000	1,275,000	0	0	0
B1032501	SAN JUAN CAPISTRANO	CA		05/26/2011 04/30/2013	1.03	,516	J0	0	0	0	0	5,265	5,265	0	0	0
A7072001	SAN LEANDRO	CA.		09/28/2007		,789,872	J	0	0	0	0	12,504	12,504	0	0	0
B1112104	SAN LEANDRO	CA CA		09/28/2007		,483)u	0	0	0	0	13,249	13,249	0	0	0
B9012404	SAN LEANDRO	CA CA		03/21/2019		,403)	0	o	0	0	2,785,740	2,785,740		0 n	n
A4040216	SAN LUIS OBISPO	CA		02/23/2005	89	.075)	0	0	0	0	29,369	29,369	0	0	0
A5113004	SAN LUIS OBISPO	CA		12/31/2006		. 422	0	0	0	0	0	4.464	4.464	0	0	0
A6072101	SAN LUIS OBISPO	CA		09/26/2006		,922)	0	0	0	0	8, 176	8, 176	0	0	0
A7010201	SAN LUIS OBISPO	CA		02/08/2007	1,22		0	0	0	0	0	17,298	17,298	0	0	0
	SAN LUIS OBISPO	CA		05/14/2007	2,28	,383	0	0	0	0	0	16,615	16,615	0	0	0
A7032105	SAN LUIS OBISPO	CA		06/27/2007	1,65		0	0	0	0	0	9,505	9,505	0	0	0
	SAN LUIS OBISPO	CA		06/14/2007	2,41		0 0	0	0	0	0	13,881	13,881	0	0	0
A7042503	SAN LUIS OBISPO	CA	ļ	06/26/2007		,476	<u> </u>	ļ0	0	ļ0	0	9,612	9,612	0	0	ļ0
A7052201	SAN LUIS OBISPO	CA		08/09/2007		,288	<u> </u>	ļ0	ļ <u>0</u>	ļ0	ļ0	2,709	2,709	0	<u>0</u>	}ō
A7052402	SAN LUIS OBISPO	CA.		08/30/2007	1,75		,	0	0	0	0	12,432	12,432	0	0	0
A7092002 A7122104	SAN LUIS OBISPO	CACA		12/06/2007 03/25/2008	39	,727 ,488	,	0	0	0	0	5,096 3,017	5,096 3,017	0	0	0
A8082203	SAN LUIS OBISPO	CA		11/05/2008		, 158	,	ļ0	l0	1	J0	4,025	4,025	0		l0
A8082203	SAN LUIS OBISPO	CA	ļ	06/30/2014		, 158	,	0	U	0	0	1,788	1,788	0		0 n
B0031201	SAN LUIS OBISPO	CA CA		05/30/2014		.486)	n	n	n	n	1,398	1,398	n	0 n	n
B0072701	SAN LUIS OBISPO	CA		09/30/2010		,693	o	0	0	0	0	4,531	4,531	0		0
B0072702	SAN LUIS OBISPO	CA		10/06/2010		, 294) [0	0	0	0	4.088	4,088	0	n	n
B1031001	SAN LUIS OBISPO	CA		05/26/2011		,040	o [0	0	0	0	1,907	1,907	0	0	0
B1031002	SAN LUIS OBISPO	CA.		05/26/2011	16	,760	0	0	0	0	0	1,283	1,283	0	0	0
B1051301	SAN LUIS OBISPO	CA		07/20/2011		,831	DC	0	0	0	0	5,250	5,250	0	0	0
B3103111	SAN LUIS OBISPO	CA	ļ	01/21/2014		, 122) 0	0	0	0	0	1,796	1,796	0	0	0
	SAN LUIS OBISPO	CA		02/21/2014		,684	9	0	0	0	0	1,282	1,282	0	0	0
	SAN LUIS OBISPO	CA		02/13/2015		,309	,	0	ļ0	ļ0	0	2, 133	2,133	0	0	ō
B5040311	SAN LUIS OBISPO	CACA		06/09/2015	1,48		,	0	0	ļō	0	10,385	10,385	0	0	} <u>0</u>
B5081204 B6041804	SAN LUIS OBISPOSAN LUIS OBISPO	CA	·	12/29/2015	1,21 1,67		ر	ļ0	0	0	ļ0		8,029 78,313	0	0	0
B7021301	SAN LUIS OBISPO	CA CA		05/30/2017	II,b/	,310)u	0	0 n	0	0		3,879	0		0 n
B7100605	SAN LUIS OBISPO	CA CA		12/11/2017		,765	j	n	n	n	0	2,009	2,009	n	0 n	n
B8072605	SAN LUIS OBISPO	CA		10/09/2018		, 151	j	0	0	0	0	3,366	3,366	0		0
B8092003	SAN LUIS OBISPO	CA		11/20/2018		, 187) [0	0	0		3,713	3,713	0	n	n
A7120415	SAN MARCOS	CA		01/28/2008		,627	o [0	0	0	0	4,084	4,084	0	0	0
B3060602	SAN MARCOS	CA		08/12/2013		,818	0	0	0	0	0	18,576	18,576	0	0	0
B5061603	SAN MARCOS	CA		08/10/2015		, 176	o	0	0	0	0	4,368	4,368	0	0	0
B6020203	SAN MARCOS	CA	ļ	05/03/2016	1,39	,021) 0	0	0	0	0	9,704	9,704	0	0	0
B8030102	SAN MARCOS	CA		05/17/2018		,310) 0	0	0	0	0	1,384	1,384	0	0	0
B6081801	SAN MARINO	CACA		09/29/2016	1,25		,	ļ0	ļō	ļō	ļō	8,678	8,678	0	<u>0</u>	}ō
B2051704	SAN MATEO		·	09/14/2012	1,29		ر ا	·0	0	ļ0	0	10,664	10,664	0	0	}0
B4022802 B6103103	SAN MATEO	CA		05/01/2014	1,22	,748	٠	0	0	0	0	3,396 7,924	3,396	0	0	0
	SAN PEDRO	CA.		12/15/2016		, 525	,	0 n	0 n	0	0			n		0 n
	SAN PEDRO	CA CA		01/30/2013		,745	<u>, </u>	0	n	n	n	1,855	1,855	n	0 n	n
	SAN PEDRO	CA		05/23/2016		,971)	n	n	n	n	21,787	21,787	n	n	n
	SAN RAFAEL	CA	[11/22/2011		,720	0	0	0	0	0	6,021	6,021	0	0	0
	SAN RAFAEL	CA		03/21/2019		0	o [0	0	0	0	484,809	484,809	0	0	0
A7110506	SAN RAMON	CA		02/05/2008		,414	0	0	0	0	0	2, 176	2, 176	0	0	0
B8041904	SAN RAMON	CA	ļ	06/26/2018	3,59	,474	0	0	0	0	0	26,097	26,097	0	0	0
A2101801	SANTA ANA	CA		01/15/2003		, 122	0	0	0	0	0	8,531	8,531	0	0	0
A4110403	SANTA ANA	CA		01/13/2005		,202	0 0	0	0	0	0	5,766	5,766	0	0	0
A8010302	SANTA ANA	CA		03/14/2008	1,23		<u> </u>	0	0	0	0	26,812	26,812	0	0	0
A8090301	SANTA ANA	CA	ļ	11/17/2008		,677	,	ļ0	ļō	ļō	ļ0	11,097	11,097	ļ0	ļ0	}ō
A9081810	SANTA ANA	CACA.		10/20/200911/30/2009		, 454 . 756	0	0	ļō	0	0	9,073 7,748	9,073 7.748	0	<u>0</u>	}ō
M3 IU IDU3	DAINTA AINA	LUA.		11/30/2009	L/4	, 1 טט	J L	L0	L0	L0	L0	L/ . / 48	L/ . / 48	L0	L0	L0

SCHEDULE B - PART 3

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location	1	4	5	6	7		Chang	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		
							I I ama a l'ama al	0		0!+-!!		Takal Familian			Exchange	Realized	Total
						Excluding	Unrealized	Current	_ Than	Capitalized	Change	Total Foreign	Excluding				
						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)		Disposal	eration	Disposal	Disposal	Disposal
A9101603-1	SANTA ANA	CA	. , , , ,	08/25/2015	24.0	333,702	(100010000)	77 (00) 01(0))	ntocognizod	011101	(010 10111)	Dook value	3,510	3,510		D.00000.	D.00000.
B0051303	SANTA ANA	CA.		07/22/2010		785,849	٥٠٠		0	0		0	11,460	11,460		0	0
B1091902	SANTA ANA	CA CA		11/14/2011		634,911	٥			0			15,902	15,902			
B2041603	SANTA ANA	CA		06/25/2012		354,111	٥						2,987	2,987			
B4042302	SANTA ANA	CA		07/22/2014									8,719			0	
B4061301	SANTA ANA	CA		09/26/2014				0	0	0	0	0	1,981	1,981	0	0	0
B4062302-1	SANTA ANA	CA CA		10/11/2017		205,771		0	0		0	0	1,419	1,419	0	0	0
B5010801	SANTA ANA	CA		03/16/2015		691,518						0	5,214	5,214		0	0
B5050405	SANTA ANA	CA		03/16/2015		2,480,943	0	0	0	0	0					0	0
							0	0	0	0	0				0	0	0
B6012803 B6062302	SANTA ANA	CACA		04/11/2016		960 , 478 5 , 909 , 967	0	0	0	0	0	ļ0	6,217 40,230	6,217 40,230	0	0	0
B7011201	SANTA ANA	CA CA		09/09/2016		5,909,967	0	0	0	0	0	ļ0	40,230	40,230		0	0
			·		 		0	ļ0	0	ļ0	ļ0	ļū				ļ0	ļ0
B2041302	SANTA BARBARA	CA		07/13/2012		1, 177, 431	0	0	0	0	0	ļ0	9,607	9,607		0	0
B5013003	SANTA BARBARA	CA		04/29/2015		1,299,800	0	0	0	0	0	0	9,744	9,744		0	0
B5120201	SANTA BARBARA	CA		02/25/2016		884,049	0	ļ0	0	0	ļ0	ļ0	4,551	4,551		ļ0	0
B6101401	SANTA BARBARA	CA	}	01/19/2017		793,907	0	ļ0	0	0	ļ0	ļ0	5,117	5, 117		ļ0	0
B6111018	SANTA BARBARA	CA		01/19/2017		502,820	0	0	0	0	0	ļ0	4,725	4,725		ļ0	0
B9021903	SANTA BARBARA	CA		04/17/2019		0	0	0	0	0	0	ļ0	738 , 457	738,457		0	0
A5110302	SANTA CLARA	CA		12/31/2006		90,055	0	0	0	0	0	0	9,950	9,950	0	0	0
A8110503	SANTA CLARA	CA		01/08/2009		245,320	0	0	0	0	0	0	2,817	2,817	0	0	0
B2070602	SANTA CLARA	CA		10/26/2012		593,685	0	0	0	0	0	0	4,937	4,937		0	0
B2080903	SANTA CLARA	CA		11/13/2012		427,981	0	0	0	0	0	0	3,534	3,534		0	0
A2092702	SANTA CLARITA	CA		12/17/2002		1,600,442	0	0	0	0	0	0	87,705	87,705		0	0
A5020302	SANTA CLARITA	CA		08/04/2005		327,317	0	0	0	0	0	0	10,766	10,766	0	0	0
B1113002	SANTA CLARITA	CA		03/01/2012		738,759	0	0	0	0	0	0	9,851	9,851	0	0	0
B1121603	SANTA CLARITA	CA		02/17/2012		993,878	0	0	0	0	0	0				0	0
B3093004	SANTA CLARITA	CA		11/22/2013		864,932	0	0	0	0	0	0	7, 171	7, 171	0	0	0
B5012102	SANTA CLARITA	CA		03/16/2015		185,894	0	0	0	0	0	0	1,444	1,444	0	0	0
B7022101	SANTA CLARITA	CA		04/28/2017		1,040,033	0	0	0	0	0	0	6, 167	6, 167	0	0	0
B7031004	SANTA CLARITA	CA		05/24/2017		592,613	0	0	0	0	0	0	4,840	4,840	0	0	0
A3063003	SANTA CRUZ	CA		09/25/2003		821,398	0	0	0	0	0	0	37,270	37,270	0	0	0
A3063004	SANTA CRUZ	CA		09/25/2003		1,129,226	0	0	0	0	0	0	50,960	50,960	0	0	0
A30630043	SANTA CRUZ	CA		01/28/2004		281,674	0	0	0	0	0	0	12,693	12,693	0	0	0
A7020702	SANTA CRUZ	CA		05/23/2007		484,667	0	0	0	0	0	0	6,524	6,524	0	0	0
A9012601	SANTA CRUZ	CA		03/30/2009		229,412	0	0	0	0	0	0	2,591	2,591	0	0	0
B1091501	SANTA CRUZ	CA		11/04/2011		343 , 138	0	0	0	0	0	0	2,781	2,781	0	0	0
B1091502	SANTA CRUZ	CA	L	11/22/2011		571,835	0	0	0	0	0	0	4,637	4,637		0	0
B1091502-1	SANTA CRUZ	CA		12/20/2013		318 , 153	0	0	0	0	0	0	2,543	2,543		0	0
B2072004	SANTA CRUZ	CA		10/09/2012		355,436	0	0	0	0	0	0	2,002	2,002		0	0
B3013009	SANTA CRUZ	CA		04/29/2013		370,217	0	0	0	0	0	0	4,259	4,259		0	0
B8020802	SANTA FE SPRINGS	CA		04/25/2018		246,583	0	0	0	0	0	0	1,294	1,294		0	0
B8030905	SANTA FE SPRINGS	CA	L	05/15/2018		2,076,162	0	0	0	0	0	0	33,551	33,551	0	0	0
A7042502	SANTA MARIA	CA.		06/26/2007		507, 269	0	0	0	0	0	0	6,078	6,078	0	0	0
A8021306	SANTA MARIA	CA.		04/24/2008		421,160	0	0	0	0	0	0	5,383	5,383		0	0
B3031307	SANTA MARIA	CA		06/04/2013		384,938	0	0	0	0	0	0	3,931	3,931		0	0
B4032603	SANTA MARIA	CA	L	06/05/2014		359,540	0	0	0	0	0	0	2.663	2,663		0	0
B6110204	SANTA MARIA	CA	L	01/20/2017		1,036,184	0	0	0	0	0	0	5,050	5,050		0	
B7022802	SANTA MARIA	CA.		04/27/2017		915,226	0	0	0	0	0	0	5,428	5,428		0	0
B7032102	SANTA MARIA	CA		06/06/2017		757,771	0	0	0	0	0	0	4,367	4,367		0	0
A4080502	SANTA MONICA	CA	[01/27/2005		115,579	n	n	n	n	n	n	24,476	24 . 476		n	n
A4120105	SANTA MONICA	CA		01/25/2005		113,714	n	n	n	n	n	n	24,087	24,087		n	n
B1011703	SANTA MONICA	CA	Ī	02/28/2011		1,936,586	n	n	n	n	n	n	10,808	10,808		n	n
B3020701	SANTA MONICA	CA.		05/08/2013		443,879	n	0	n	n	0	n	3,573	3,573		n	n
B4011501	SANTA MONICA	CA		04/01/2014		163.258	n	n	n	n	n	n	6,748	6.748		n	n
B4011502	SANTA MONICA	CA		04/01/2014	-	163,258	n	n	n	n	n	n	6,748	6,748		n	n
B4071704	SANTA MONICA	CA		10/14/2014		1, 133,850	U	n	n	n	n	n				n	n
B4071704-1	SANTA MONICA	CA CA		06/22/2017			o	0	n	0 n	0	n	4,800	4,800		0 n	0 n
B4111002	SANTA MONICA	CA CA	†	01/12/2015		463,775	۰		0				3,337	3.337	0		
B5011501	SANTA MONICA	CA	†	04/09/2015	†	953,775		0	0	0	0	0	5,066	5,066	0	0	0
B5020507	SANTA MONICA	CA	·	04/23/2015		608 513	٥	0	0	0	0		4 495			0	0
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SCHEDULE B - PART 3

					All Mortgage Loans	s DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3]		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 Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5120702	SANTA MONICA	CA		02/11/2016		477,655	0	0	0	0	0	0	3, 179	3, 179	0	0	0
B5121601	SANTA MONICA	CA		03/17/2016		960,576	0	0	0	0	0	0	4,730	4,730	0	0	0
B6081604	SANTA MONICA	CA		10/03/2016		8,088,694	0	0	0	0	0	0	54,754	54,754	0	0	0
B6081605	SANTA MONICA	CA		10/27/2016	 	581,007	0	0	0	0	0	0	3,935	3,935	0	0	0
B2121102 B6022901	SANTA PAULA	CA		02/21/2013		748,513 . 3,639,727 .	0	0	0	0	0	0	26,568 23,790	26,568 23,790	0	0	0
A7121102	SANTA ROSA	CA		05/02/2016		1,978,057	0	0	0		0	0	23,790	15,799	0		0
B2061201	SANTA ROSA	CA		08/13/2012		612.173	0				0	0	5.091	5.091	٥	٥	
B2112907	SANTA ROSA	CA		02/19/2013		326.890	٥	0	0	٥	0	0	3,973	3,973	Λ	٥	0
B3073001	SANTA ROSA	CA		10/10/2013		889,958	0	0	0	0	0	0	13,890	13,890	0	0	0
B5112403	SANTA ROSA	CA.		02/10/2016		181,768	0	0	0	0	0	0	2,787	2,787	0	0	0
B7110101	SANTA ROSA	CA.		12/20/2017		1,947,558	0	0	0	0	0	0	10,644	10,644	0	0	0
B8030101	SANTA ROSA	CA		05/31/2018		2,043,403	0	0	0	0	0	0	8,266		0	0	0
B8101803	SANTA ROSA	CA		02/13/2019		0	0	0	0	0	0	0	5,342	5,342	0	0	0
B3012405	SANTEE	CA		04/15/2013		988,019	0	0	0	0	0	0	8,325	8,325	0	0	0
B6072601	SANTEE	CA	ļ	10/19/2016	ļ	1,350,499	0	0	0	0	0	0	8,854		0	0	0
A8022210	SAUSALITO	CA	ļ	05/15/2008	 	232,720	0	0	0	0	0	0	2,868	2,868	0	0	0
A4010801	SCOTTS VALLEY	CA	ļ	03/23/2004		568,688	0	0	0	0	0	0	10,781	10,781	0	0	0
B5031001	SEASIDE	CA		04/23/2015		362,943	0	0	0	0	0	ļ0	2,488	2,488	0	0	ļ0
B2091107	SEBASTOPOL	CA	}	11/08/2012	·····	630,687	0	ļ0	0	0	ļ0	ļ0	5,074	5,074	0	0	} <u>0</u>
A2040802	SHERMAN OAKS	CA	}	06/28/2002	 	697,905	0	ļ0	}0	0	ļ0	ļ0	17,234	17,234	0	0	}0
A5032104	SHERMAN OAKSSHERMAN OAKS	CA		06/27/2005 04/05/2007		154,477	0	0	0	0	0	0	23,809 7,770	23,809 7,770	0	0	0
A8050601	SHERMAN OAKS	CA		04/05/2007		274,014	 n	0	0	U	0	0	3,261	3,770	0		0 n
B0062802	SHERMAN OAKS	CA	l	09/15/2010	 	1,320,750	٥		u	۰۰	0	0	11,224	11,224	U	۰	
B0062802-1	SHERMAN OAKS		<u> </u>	09/15/2010	 	498.636	0 	n	n	n	n	n	5.040	5.040	n	0 n	n
B5081101	SHERMAN OAKS	CA		10/29/2015		847,227	0	0	0	0	0	0	5,772	5,772	0	0	0
B5081405	SHERMAN OAKS	CA.		10/29/2015		576,759	0	0	0	0	0	0	3,930	3,930	0	0	0
B5081408	SHERMAN OAKS	CA		10/29/2015		547,442	0	0	0	0	0	0	3,730	3,730	0	0	0
B5081409	SHERMAN OAKS	CA		10/29/2015		651,712	0	0	0	0	0	0	4,440	4,440	0	0	0
A5051006	SIGNAL HILL	CA		07/28/2005		164,037	0	0	0	0	0	0	3,980	3,980	0	0	0
A7100303	SIGNAL HILL	CA		01/11/2008		57,548	0	0	0	0	0	0	3, 101	3, 101	0	0	0
B2092602	SIGNAL HILL	CA	ļ	11/20/2012	ļ	779,961	0	0	0	0	0	0	6,358	6,358	0	0	0
B4101002	SIGNAL HILL	CA		11/24/2014		714,052	0	0	0	0	0	0	12,500	12,500	0	0	0
B8061201	SIGNAL HILL	CA		08/29/2018		261,121	0	0	0	0	0	0	1,412	1,412	0	0	0
B8070201	SIGNAL HILL	CA		09/11/2018		1, 161, 369	0	ļ0	0	0	ļ0	ļō	6, 129	6, 129	0	0	}ō
A8022202	SIMI VALLEY	CACA	}	05/27/2008	 	857 ,414568 ,047	0	0	}0	0	0	ļ0	6,804	6,804	0	0	}0
B7103002 B6090702	SONOMA			12/19/2017		3.032.501	0	0	0	0	0	0	3,327 42.572	3,327 42.572	0	0	0
B6091202	SONORA	CA.		11/30/2016		167,915	0 n	0 n	u	u	n	0	1,027	1,027	u	u	0 n
B6091202-1	SONORA	CA.	·	10/10/2017		208,676	 n	n	n	0 n	n	n	1,146	1,146	n	0 n	n
B1021804	SOUEL	CA	<u> </u>	05/31/2011		380,579	00 N	n	n	n	n	n	3,075	3,075	n	0 N	n
A1102901	SOUTH EL MONTE	CA	L	02/28/2002		609,472	0	0	0	0	0	0	45,891	45,891	0	0	0
B5100601	SOUTH GATE	CA.		12/01/2015		4,448,995	0	0	0	0	0		29,945	29,945	0	0	0
B7092701	SOUTH LAKE TAHOE	CA.		12/12/2017		764,959	0	0	0	0	0	0	4,404	4,404	0	0	0
A9031204	SOUTH PASADENA	CA	ļ	05/08/2009	ļ	1, 136, 190	0	0	0	0	0	0	6,496	6,496	0	0	0
B1102401	SOUTH PASADENA	CA		12/29/2011		1,565,918	0	0	0	0	0	0	38,901	38,901	0	0	0
	SOUTH SAN FRANCISCO	CA		05/27/2010		596 , 129	0	0	0	0	0	0	4,996	4,996	0	0	0
	SPRING VALLEY	CA	ļ	08/21/2013		794,389	0	0	0	0	0	0	6,353	6,353	0	0	0
B7031003	SPRING VALLEY	CA	ļ	05/30/2017	 	862,591	0	0	0	0	0	ļ0	11,815	11,815	0	0	ļ0
B0020201	STANTON	CA		03/31/2010		598,300	0	0	0	0	0	ļ0	19,207	19,207	0	0	ļ0
B0021803	STANTON	CA		04/29/2010		1,998,771	0	0	0	0	0	ļō	63,621	63,621	0	0	}ō
B6110205	STANTON	CA	}	02/01/2017		721,974	0	0	0	0	0	ļ0	4,782	4,782	0	0	}ō
B1040604	STEVENSON RANCH	CA	}	05/26/2011	 	806,228	0	0	0	0	ļ0	ļ0	6,589 48,547	6,589 48,547	0	0	ļ0
A3062604 A4090306	STOCKTON	CA.		09/15/2003		1,041,725 .	0	0	0	0	0	0	48,547	48,547	0	0	0
A9030203	STOCKTON	CA.		05/28/2009		1,038,591	0 n	0 n	u	o	n	0	12.035	46,535	u	u	0 n
B1020803	STOCKTON	CA	·	05/04/2011		666,928		n	n	n	n	n	10,112	10,112	n	n	n
B1061608	STOCKTON	CA	Ī	08/23/2011		228,262	 n	n	n	n	n	n	5,842	5,842	n	n	n
B3082802	STOCKTON	CA		11/14/2013		778.810	0	0	0	0	0	0	8.978	8.978	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DIS	OSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3			Book Val	ie/ 8	9	10	11	12	13	Book Value/				
					Recorde	d		Current				Recorded				
					Investme	nt		Year's Other		Total		Investment		Foreign		
					Excludin		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Laan	Data									Canaid			
	0.0	0	Loan	Date	Disposal Interes		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Ye		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4040803	STOCKTON	CA		06/06/2014	698		0 0	0	0	0	0	5,249	5,249	0	0	0
A5032105	STUDIO CITY	CA		06/27/2005	135	183	0	0	0	0	0	20,832	20,832		0	0
B3031812	SUN VALLEY	CA		05/31/2013	974) 0	0	0	0	0	7,945			0	0
B5042903	SUN VALLEYSUN VALLEY			07/22/2015	1,032 731			0	0	0	0	16,987 4,753	16,987		0	0
A9052102	SUNNYVALE	CACA.		07/09/2016			0	0	0	0	0		7,335		0	0
A9052103	SUNYVALE	CA.		07/28/2009) o	0	0	0	0	5,278	5,278		0	
B1020405	SUNYVALE	CA		04/22/2011							0	3,498	3,498		0	
B2051004	SUNNYVALE	CA		07/30/2012)	0	0	0	0	6,088	6,088		0	0
B5061601	SUNNYVALE	CA		09/02/2015			0	0	0	0	0	6,926	6.926		0	0
A6072702	SUSANVILLE	.CA		08/31/2006	117) [0	0	0	0	9,951	9,951		0	0
B4040702	SYLMAR	CA		06/17/2014	249		0	0	0	0	0	2,697	2,697	0	0	0
B5091601	SYLMAR	CA		01/04/2016	6,872		0	0	0	0	0	44,577	44,577	0	0	0
A7050803	TAFT	CA		07/31/2007	202	280	0	0	0	0	0	2,654	2,654		0	0
B0072005	TARZANA	CA		09/22/2010	135	724	00	0	0	0	0	2,000	2,000		0	0
B2030602	TARZANA	CA		05/14/2012	393		00	0	0	0	0	3,336	3,336		0	0
A8020402	TEHACHAPI	CA		11/03/2008	499) 0	0	0	0	0	5,821	5,821		0	0
B4101402	TEHACHAPI	CA	ļ	01/07/2015	325		00	0	0	0	0	3,260	3,260		0	0
B2072501	TEMECULA	CA		10/26/2012	328		0 0	0	0	0	0	2,525	2,525		0	0
B3121101	TEMECULA	CA		01/27/2014	1,186) 0	0	0	0	0	8,816	8,816		0	0
B3121102	TEMECULA	CA		01/27/2014	1,289		0 0	0	0	ļ0	0	9,990	9,990		0	0
B3121102-1	TEMECULA	CA		11/29/2018	590		0	0	0	0	0	2,967	2,967		0	0
B3121103 B3121104	TEMECULA	CA		01/27/2014	3,652 907		0	0	0	0	0	27 , 131	27 , 131 7 , 032	0	0	0
B3121104-1	TEMECULA	CA.		01/27/2014	1.173			0	0	0	0	7,032 5,901	5.901		0	0
B3121105	TEMECULA	CA		01/27/2014) 0	0	0	0	0				0	0
B3121105-1	TEMECULA	CA.		11/29/2018	966)	0		0	0	4,859	4,859		0	0
B4032401	TEMECULA	CA.		06/18/2014	165)	0	0	0	0	2,979	2,979		0	0
B5072706	TEMECULA	CA		10/05/2015	342)	0	0	0	0	2,298	2,298		0	0
B5102101	TEMECULA	CA		12/15/2015	2,419		0	0	0	0	0	16,285	16,285		0	0
B5102102	TEMECULA	_CA		12/15/2015	939		0	0	0	0	0	6,323	6,323		0	0
B6041102	TEMPLETON	CA		05/31/2016	5,238		00	0	0	0	0	35,340	35,340	0	0	0
A5112204	THOUSAND OAKS	CA		12/31/2006	360	061	0	0	0	0	0	5,735	5,735	0	0	0
A6102706	THOUSAND OAKS	CA		01/10/2007	699		00	0	0	0	0			0	0	0
A7051807	THOUSAND OAKS	CA		07/25/2007	371		00	0	0	0	0	4,377	4,377	0	0	0
B1020201	THOUSAND OAKS	CA		04/27/2011	141		0 0	0	0	0	0	14,037	14,037		0	0
B1070616	THOUSAND OAKS	CA	}	09/29/2011	1,487		٥٥	ļ0	ļ0	ļ0	ļ0	11,929	11,929		0	ļ0
B3043005	THOUSAND OAKS	CA		06/28/2013	691		,0	ļ0	0	ļ0	ļ0	8,534			0	0
B3062510	THOUSAND OAKSTHOUSAND PALMS	CA		09/27/2013	594		٥٠٥	0	0	0	0	4,536	4,536		0	0
B1040106	THOUSAND PALMS	CA		10/30/2008 05/31/2011	477 436	667	, 0	0	0	0	0	5,714 4,175	5,714 4,175	0	0	0
A7030602	TORRANCE	CA.	<u> </u>	05/22/2007			,					4, 1/5	4, 175			0
B0120305	TORRANCE	CA		01/31/2011	2, 138)o	n	n	n	n	18,685	18,685		n	n
B3013006	TORRANCE	CA.		04/10/2013	1,334)	0	n	n	0	10,803	10,803		n	n
B4033103	TORRANCE	CA		06/20/2014	170	616	0	0	0	0	0	1,246	1,246		0	0
B7051001	TORRANCE	CA	L	08/01/2017	8,024)	0	0	0	0	48,082	48,082		0	0
B2043004	TRACY	CA		06/25/2012	1,868		0	0	0	0	0	15,349	15,349	0	0	0
B2082401	TRACY	CA		09/28/2012	1,404	075	00	0	0	0	0	10,435	10,435	0	0	0
B8032801	TRACY	CA	L	10/09/2018	843	908	00	0	0	0	0	4,117	4,117	0	0	0
A4042302	TRUCKEE	CA		12/31/2006	813		00	0	0	0	0	13,466	13,466		0	0
A8071804	TRUCKEE	CA		01/28/2009	1,488		00	0	0	0	0	16,912	16,912		0	0
B3083004	TRUCKEE	CA		11/21/2013	222		00	0	0	0	0	1,698	1,698		0	0
A5080507	TULARE	CA	ļ	10/25/2005	1,080		0 0	0	0	0	0	15,895	15,895		0	0
A6080801	TULARE	CA		12/31/2006	177)	0	ļ0	ļ0	ļ0	2,626	2,626		0	L0
A4082702	TUST IN	CA		11/29/2004		946	0,0	ļ0	0	ļ0	ļ0	12,408	12,408		0	0
B0032509	TUST IN	CA		05/26/2010	649	230 (٥٥	0	0	0	0	6,979	6,979		0	0
B2062501	TUSTIN	CA		09/05/2012	721	359	,0	0	0	0	0	6,037	6,037 1,110		0	0
B2111903 A8012902	TWENTYNINE PALMS		 	01/16/2013	1,385		, ,	0	0	0	0	1, 110	1, 110		0	0
R4112501	INCIAH			01/27/2015	457		,0	U	U	0	U	3 197	3 197		u	0

	_				All Mortgage Loans	DISPOSE	ED, Transfe										
1	Location		4	5	6	7			e in Book Value				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		
							Unrealized	Current	Than	Capitalized	Change	Total Foreign			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
A7043004	UNION CITY	CA		07/11/2007		414,561	0	0	0	0	0	0	5,636	5,636	0	0	0
A7043005	UNION CITY	CA	·	07/11/2007		288,384	0	0	0	0	0	0	3,921	3,921	0	0	0
B0090702	UPLAND	CA		11/22/2010		357,424	0	0	0	0	0	0	3,688	3,688		0	0
B1020104 B4121506	UPLAND	CACA		03/31/201102/02/2015		941,376		0	0	0	0	0	4, 194 6, 933	4, 194 6, 933		0	0
B4121506-1	UPLAND	CA		12/16/2016		246.003	٥	0	0	0	0	0	1,796	1.796		0	,
B8061404	UPLAND	CA		08/01/2018		1,868,213	0	0	0	0	0	0	6,959	6,959		0	0
A4122403	VACAVILLE	CA		03/15/2005		209,255	0	0	0	0	0	0	4,955	4,955		0	
A6040303	VACAVILLE	CA		06/01/2006		1,529,531	0	0	0	0	0	0	11,339	11,339		0	0
B5071602	VACAVILLE	CA		10/21/2015		309,557	0	0	0	0	0	0	2,110	2,110		0	0
B7051603	VACAVILLE	CA		07/07/2017		832,151	0	ļ0	0	<u>0</u>	ļ0	ļ0	6, 123	6, 123		ļ0	ļ0
A8121203	VALLEJO	CA	-	02/20/2009		173,344	0	ļō	0	0	·0	ļō	1,586 6,076	1,586		ļō	· }ō
B5013006	VALLEJOVALLEJO	CA.	·	04/06/2015 09/22/2016		800,987	٥	0	0	0	0	1		6,076 		0	, 0
B6122001	VALLEJO	CA	·	04/04/2017		4,933,079		n	n	n	n	n	26,020	26,020		n	,n
B1042102	VAN NUYS	CA		07/06/2011		305,841	0	0	0	0	0		2,921	2,921		0	0
B1062802	VAN NUYS	CA		10/11/2011		493,647	0	0	0	0	0	0	4,082	4,082	0	0	0
B2031401	VAN NUYS	CA		07/06/2012		190 , 177	0	0	0	0	0	0	1,592	1,592		0	0
B2051105	VAN NUYS	CA	- -	07/13/2012		393,834	0	0	0	0	0	0	3,384	3,384		0	0
B2100301	VAN NUYS	CA	-	11/29/2012		244,562	0	0	0	0	0	0	3, 104	3, 104		0	0
B2100803 B3032801	VAN NUYS	CA		01/18/201305/29/2013		708,008	0	0	0	0	0	0	5,468	5,468 19,684		0	
B3043001	VAN NUYS	CA		07/15/2013		1,367,270	٥	0	0	0	0	0	11,136	11,136		0	,
B4010803	VAN NUYS	CA CA		02/27/2014		514,652	0	0	0	0	0	0	3,746	3,746		0	0
B4012901	VAN NUYS	CA.		03/31/2014		724 , 127	0	0	0	0	0	0	5,088	5,088		0	0
B4050601	VAN NUYS	CA		07/30/2014		718,304	0	0	0	0	0	0	5, 439	5, 439	0	0	0
B6051803	VAN NUYS	CA		07/14/2016		1, 155, 395	0	0	0	0	0	0	7,829			0	0
B6081002	VAN NUYS	CA		12/30/2016		963,709	0	0	0	0	0	0	6,350	6,350		0	0
B7012402	VAN NUYS	CA	-	04/06/2017		2,015,615	0	0	0	0	0	0	11, 173	11, 173		0	0
B7050504 B7071701	VAN NUYS	CA.		09/01/2017 09/28/2017		649,436		0	0	0	0	0	5,089	5,089 8,063		0	
B9020105	VAN NUYS	CA		04/11/2019		1,320,031		0	0	0	0	0	1,846,060	1,846,060		0	0
B9020106	VAN NUYS	CA.		04/11/2019		0	0	0	0	0	0	0	1,846,060	1,846,060		0	0
A4032302	VENTURA	CA		05/10/2004		391,745	0	0	0	0	0	0	7,424	7,424		0	0
A4100114	VENTURA	CA		02/01/2005		3,904	0	0	0	0	0	0	828	828	0	0	0
A8110702	VENTURA	CA	- -	01/14/2009		918,824	0	0	0	0	0	0	10,748	10,748		0	0
A8112401	VENTURA	CA	-	01/27/2009		1,285,457	0	0	0	0	0	0	15,037	15,037		0	
B0071902 B1110404	VENTURA	CA	·	10/25/2010 02/17/2012		452,662	٥	0	0	0	}0	ļ0	6,659 2,489			0	, 0
B1113001	VENTURA	CA	·	02/23/2012		173,311		0	0	0	0	0	1,392	1,392		0	0
B2061901	VENTURA	CA	[08/30/2012		845,013	0	0	0	0	0	0	6,938	6,938		0	0
B4050702	VENTURA	CA		09/18/2014		789,596	0	0	0	0	0	0	5,654	5,654		0	0
B4051603	VENTURA	CA	-	07/29/2014		630,777	0	0	0	0	0	0	4,511	4,511		0	0
B7051101	VENTURA	CA		08/03/2017		729,345	0	0	0	ō	}ō	ļō	20,007	20,007			. ō
B7051102 B8041905	VENTURA	CA		08/03/201706/20/2018	 	539,717	0	ļ0	0	0	·0	·0	2,240 1,740	2,240 1,740		ļ0	,0
B8092009	VENTURA	CA	·	12/04/2018	 	2,500,000	٥	n	n	n	n	n	3,968			n	,
B5010805	VERNON	CA		04/17/2015		422,935	0	0	0	0	0	0	4,430	4,430		0	0
A6040601	VICTORVILLE	CA		12/31/2006		98,362	0	0	0	0	0	0	2,550	2,550		0	0
B1022802	VICTORVILLE	CA		05/31/2011		1,404,604	0	0	0	0	0	0	12,804	12,804		0	0
B2022705	VICTORVILLE	CA	-	04/23/2012		443,609	0	0	0	0	0	0	3,466	3,466		0	0
B7090601	VICTORVILLE	CA		10/31/2017		469,349	0	ļ0	0	ō	}ō	ļō	4,004	4,004			. ō
B8082802	VICTORVILLE			10/18/2018		410,598	0	} <u>0</u>	0	0		<u>0</u>	3,068 26,931	3,068 26,931		ļō	, } <u>0</u>
B0122202	VISALIA	CA	·	02/24/2011	<u> </u>	901,210	٥	U	U	n	0 n	h0	26,931	26,931		0	,
B8120502	VISALIA	CA.	İ	01/11/2019		01,210	0	0	n	0	0	0	5,951	5,951		0	,0
B0071303	VISTA	CA		09/23/2010		138,409	0	0	0	0	0		2,288	2,288		0	
B1040702	VISTA	CA		06/20/2011		612,663	0	0	0	0	0	0	6,727	6,727	0	0	0
B3041505	VISTA	CA	.	07/10/2013		1,640,536	0	0	0	0	0	0	34,667	34,667		0	0
R30/1505_1	VICTA	CΔ	1	11/17/2017	1	720 792	n	1 0	1 0	1 0		1 0	1/ 800	1/ 800	1 0	1 0	. 1

SCHEDULE B - PART 3

						-	JLD, Hallsi			e Current Qu							
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	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
	VISTA	CA	1,700	07/01/2013	Date	703,308	(Decrease)	// tool ction	n n n	Otrici	(0+3 10+11)	DOOK VAIAC	8,615	8,615	Λ	Λ	Λ
	VISTA	CA.		05/12/2014		1,365,055	0	0	0	0	0	0	9,327	9,327	0	0	0
	VISTA	CA		06/16/2014		861,232	0	0	0	0	0	0	6,847	6,847	0	0	0
B5012701	VISTA	CA		03/23/2015		1,674,565	0	0	0	0	0	0	10,850	10,850	0	0	0
B5100102	VISTA	CA		01/12/2016		894,358	0	0	0	0	0	0	5,986	5,986	0	0	0
	VISTA	CA		04/11/2016		862,601	0	0	0	0	0	0	5,763	5,763	0	0	0
	VISTA	CA		04/09/2018		740,570	0	0	0	0	0	0	4, 168	4, 168	0	0	0
	VISTA	CA		01/23/2019		0	0	0	0	0	0	0	3,330	3,330	0	0	0
	VISTA	CA		05/22/2019			0	}0	ļō	ļō	ļ0	ļō	1,875,000	1,875,000	ō	0	ļō
	WALNUT CREEK	CA		01/16/2009		330,099	0	0	0	0	0	0	4,816 4,132	4,816 4,132	0	0	0
	WALNUT CREEK			07/14/2010		254,753	 n	n	n	n	n	n	3,606	3,606	n	n	n
	WALNUT CREEK	CA		02/09/2012		1,690,725	 n	n	n	n	n	n	13,404	13,404	n	n	n
	WALNUT CREEK	CA		01/27/2016		1,626,123	0	n	0	0	0	0	10,883	10,883	0	n	0
B7030801	WALNUT CREEK	CA.		06/01/2017		1,334,857	0	0	0	0	0	0	5,599	5,599	0	0	0
B8112702	WALNUT CREEK	CA		02/01/2019		0	0	0	0	0	0	0	3,290	3,290	0	0	0
	WEST COVINA	CA		01/31/2005		527 , 450	0	0	0	0	0	0	9,314	9,314	0	0	0
	WEST COVINA	CA		01/27/2009		135,735	0	0	0	0	0	0	5,572	5,572	0	0	0
	WEST COVINA	CA		02/26/2015		3, 111, 074	0	0	0	0	0	0	16,084	16,084	0	0	0
	WEST COVINA	CA		09/11/2018		647,812	0	0	0	0	0	0	3,358	3,358	0	0	0
	WEST COVINA	CA		02/19/2019		0	0	0	0	0	0	0	5,798	5,798	0	0	0
	WEST HILLS			05/01/2012 09/18/2007		1,464,463 1,178,086		0	0	0	0	0	18,687 8,098	18,687 8.098	0	0	0
	WEST HOLLYWOOD			03/08/2012		3,756,087	٥		0	0		0	31,911	31,911	0	0	0
	WEST HOLLYWOOD	CA		12/16/2016		1,713,340	0	0	0	0	0	0	10.751	10.751	0	0	0
	WEST HOLLYWOOD	CA		06/19/2012		926 , 193	0	0	0	0	0	0	12,145	12,145	0	0	0
B2062003	WEST HOLLYWOOD	CA		09/06/2012		2,335,611	0	0	0	0	0	0	19,540	19,540	0	0	0
	WEST HOLLYWOOD	CA		05/01/2019		0	0	0	0	0	0	0	96 , 150	96 , 150	0	0	0
	WEST HOLLYWOOD	CA		07/23/2013		1,212,043	0	0	0	0	0	0	10,024	10,024	0	0	0
	WEST HOLLYWOOD	CA		09/17/2013		561,045	0	0	0	0	0	0	4,220	4,220	0	0	0
	WEST HOLLYWOOD	CA		06/26/2014		971,998	0	0	0	0	0	0	6,793	6,793	0	0	0
	WEST SACRAMENTO	CA		06/19/2018 11/15/2011		614,702 1,089,510		0		0	0	0	4,205 13,922	4,205 13,922	0	0	0
A6120806	WEST SACHAMENTO	CA		01/29/2007		498,348	 0	0	0	0	0	0				0	0
	WESTLAKE VILLAGE	CA		12/11/2018		3,725,000	0	0	0	0	0	0	4,767	4,767	0	0	0
	WESTMINSTER	CA		11/20/2002		175,913	0	0	0	0	0	0	9.802	9.802	0	0	0
B3062107	WESTMINSTER	CA		02/05/2014		988,672	0	0	0	0	0	0	6,992	6,992	0	0	0
	WESTMINSTER	CA		07/31/2015		1,780,440	0	0	0	0	0	0	29,083	29,083	0	0	0
	WHITTIER	CA		10/14/2010		204,643	0	0	0	0	0	0	1,745	1,745	0	0	0
	WHITTIER	CA		11/14/2012		1,054,209	0	0	<u>0</u>		0	0	23,769	23,769	0	0	0
	WHITTIER	CA		08/12/2013	·	524,620	0	ļ0	ļō	ļō	ļ0	ļō	4, 196	4, 196	ļō	0	ļō
	WHITTIER	CA		05/22/2014		1,689,414 443,962	0	0	0	0	0	0	12,408	12,408	0	0	0
	WHITTIER			03/30/2018		315,392	 n	n	n	n	n	n	1,785	1,785	n	n	n
	WHITTIER	CA		01/28/2019		010,092	0 N	0	0	0	0	0	3,214	3,214	0	0	0
	WILDOMAR	CA		07/25/2011		2,036,846	0	0	0	0	0	0	17,007	17,007	0	0	0
B2043001	WILDOMAR	CA		06/08/2012		544,978	0	0	0	0	0	0	7,018	7,018	0	0	0
	WILDOMAR	CA		01/02/2014		761,538	0	0	0	0	0	0	5,347	5,347	0	0	0
	WILMINGTON	CA		08/28/2013		511,497	0	0	0	0	0	0	4,091	4,091	0	0	0
	WILMINGTON	CA		03/05/2014		216,486	0	ļ0	ļ0	ļ0	ļ0	ļ0	1,479	1,479	ō	0	ļ0
A4012004 A5062203	WOODLAND	CA		05/03/2004		15,250 129,216	0	0	0	0	0	0	279 7,706	279 7,706	0	0	0
A3041109	WOODLAND HILLS	CACA		09/06/2005		318, 123	 n	0	0	0	0	0	6,066	6,066	U	U	0
B3031810	WOODLAND HILLS			05/30/2013		2,421,140	 n	n	n	n	n	n	19,739	19,739	n	n	n
	WOODLAND HILLS	CA		09/24/2013		540,392	0	0	0	0	0	0	4,008	4,008	0	0	0
	WOODLAND HILLS	CA.		05/01/2014		779,010	0	0	0	0	0	0	5,561	5,561		0	0
B2013104	YORBA LINDA	CA		04/12/2012		328 , 148	0	0	0	0	0	0	2,804	2,804	0	0	0
	YORBA LINDA	CA		11/14/2017		1,226,989	0	0	0	0	0	0	6,864	6,864	0	0	0
	YREKA	CA		11/28/2018		7,694,100	0	0	0	0	0	0	40 , 137	40 , 137	0	0	0
B1022801	YUBA CITY	CA		04/15/2011		336,330	0	0	0	0	0	0	9,093	9,093	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DISP	OSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	estment		14	15	16	17	18
1	2	3	1		Book Value	e/ 8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investmen			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
B8030901	YUBA CITY	CA		05/04/2018	494 , 1	27	00	0	0	0	0	2,765	2,765	0	0	0
B8091204	YUBA CITY	CA		11/13/2018	501,4		0 0	0	0	0	0	2,713	2,713	0	0	0
B1012705	YUCCA VALLEY	CA		04/25/2011	563,6) 0	0	0	0	0	4,422	4,422	0	0	0
A6031005	ARVADA	CO		12/31/2006	291,8	/5) 0	0	0	0	0	4,356	4,356	0	0	0
B8100503	ARVADA	CO.		03/20/2019	470.6	.0	0	0	0	0	0	3,002,759	3,002,759	0	0	0
A7110501	AURORA	CO		01/30/2008	173,8		0	0	0	0	0	1,957 4,446	1,957 4,446	0	0	0
B3031401	AURORA	CO		06/26/201205/30/2013	501,0	02		0	0		0	4,446	4,446	0		0
B3051302	AURORA	CO		07/30/2013)0		0	0	0	2,650	2,650	0	٥	
B5072707	AURORA	CO		10/05/2015	259.3	77)o	n	n	n	n	1,741	1,741	n	٥	n
B8080903	AURORA	co		11/27/2018	639,6)	0	n	n	0	3,398	3,398	0	o	n
B8080904	AURORA	CO		11/13/2018)	0	o	0	0	4,064	4,064	0		0
B8080905	AURORA	CO		11/27/2018)	0	0	0	0	3,572	3,572	0	0	n
B8080906	AURORA	CO		11/27/2018			0	0	0	0	0	1,982	1.982	0	0	0
	BOULDER	CO		06/12/2008	139,8		0	0	0	0	0	1,447	1,447	0	0	0
B1070603	BOULDER	CO		09/16/2011	1,398,2) [0	0	0	0	0	18,048	18,048	0	0	0
	BOULDER	CO		11/08/2012	1,489,6		0	0	L0	0	0	12,483	12,483	0	0	0
B3022707	BOULDER			04/29/2013		31	00	0	0	0	0	5,523	5,523	0	0	0
B8121901	BOULDER	CO		02/15/2019		.0	00	0	0	0	0	2,448	2,448	0	0	0
A4111902	BROOMF I ELD	CO		02/07/2005	334, 1		00	0	0	0	0	8,509	8,509	0	0	0
B2042404	CASTLE ROCK	CO		06/14/2012	360 , 1		00	0	0	0	0	4,765	4,765	0	0	0
A4090909	CENTENNI AL	CO		11/15/2004	408,4		00	0	0	0	0	10,897	10,897	0	0	0
B1033105	CENTENNI AL	CO		06/30/2011	654 , 7		00	0	0	0	0	6,366	6,366	0	0	0
B2032601	CENTENNI AL	CO		05/17/2012	1,317,5		0	0	0	0	0	10,898	10,898	0	0	0
B2051002	CENTENNI AL	00		07/19/2012	1,513,5) 0	0	0	0	0	35,941	35,941	0	0	0
B8013104 A5042204	CENTENNI AL	00		04/05/2018	644 , 7		0	0	0	0	0	7,857	7,857	0	0	0
	COLORADO SPRINGS	CO		07/12/2005	395,8) 0	0	0	0	0	6,761	6,761	0	0	0
A5121602	COLORADO SPRINGS	CO		02/07/2006				0	0	0	0	10,163	10 , 163	0	0	0
A6070708	COLORADO SPRINGS			09/15/2006				0	0	0	0	3,441 4,327	3,441 4,327	0	0	0
A8020101	COLORADO SPRINGS	CO		04/09/2008	522,2			0	0	0	0	6,612	6,612	0	٥	0
A8082902	COLORADO SPRINGS	co		11/10/2008	1,706,0)	0	0	0	0	12,662	12,662	0		0
B1082904	COLORADO SPRINGS	CO		10/28/2011	707,1)	0		0	0	5,631	5,631	0		0
B2102501	COLORADO SPRINGS	CO		12/19/2012		52 (0	0	0	0	0	4,279	4,279	0	0	0
B5022402	COLORADO SPRINGS	CO		04/28/2015	486,8		0	0	0	0	0	3.596	3,596	0	0	0
B5050401	COLORADO SPRINGS	CO		09/01/2015			0	0	0	0	0	6,360	6,360	0	0	0
B7050201	COLORADO SPRINGS	CO		07/31/2017	732,2		0	0	0	0	0	4, 123	4, 123	0	0	0
B2042302	COMMERCE CITY	CO		07/18/2012	122,9	37	00	0	0	0	0	2,858	2,858	0	0	0
B3013001	COMMERCE CITY	CO		03/28/2013	465,4		00	0	0	0	0	3,742	3,742	0	0	0
A7041602	DELTA	CO		07/24/2007	247 ,3		00	0	0	0	0	5, 422	5,422	0	0	0
A5120602	DENVER	CO	ļ	01/25/2006	85,1		00	0	0	0	0	2,387	2,387	0	0	0
A7091103	DENVER	CO	ļ	12/13/2007	903 ,2	97	00	0	0	0	0	7,706	7,706	0	0	0
	DENVER	00		10/02/2008	358 , 5) 0	0	0	0	0	4, 166	4, 166	0	0	0
B1030103	DENVER	CO		04/22/2011			0 ا	0	0	ļ0	0	1,741	1,741	0	0	ō
	DENVER	CO	 	04/22/2011	255,4		·0	0	ļ <u>0</u>	ļ0	ļ0	2,003	2,003	}0	0	} <u>0</u>
	DENVER	CO	·	04/22/2011	450 , 4		٥٥	0	ļ0	ļō	ļ0	3,531	3,531	}0	0	}ō
B1031604 B1052502	DENVER			07/08/2011 .07/21/2011			ر المسام الم	0	0	0	0	8,889 4,000	8,889 4,000	0	0	0
	DENVER	CO		07/21/2011			, 0	0	0	0	0	4,000	3,045	0	0	0
	DENVER	CO		09/01/2011			,									
	DENVER	CO	ļ	09/01/2011	423,4)	n	n	n	n	5,705	5,705	n	0 n	n
	DENVER			09/22/2011	737,4)	n	u	n	n	9,935	9,935	n	0 n	n
	DENVER	co		12/13/2011	229,8)	n	n	n	n	1,830	1,830	n	0 N	n
B2031602	DENVER	CO		06/06/2012	382,5)	n	n	n	n	2.984	2.984	n	n	n
B2042502	DENVER	CO	[06/29/2012) [0	n	0	n	15,987	15,987	n	0	n
B2042502-1	DENVER	CO		05/18/2015	535,9) [0	0	0	0	0	4,570	4,570	0	0	0
B2051104	DENVER	CO		07/03/2012	382,6		0	0	0	0	0	3,064	3,064	0	0	0
B2071901	DENVER	CO		09/18/2012			0	0	0	0	0	5,566	5,566	0	0	0
B2082803	DENVER	CO		11/21/2012	442,1	98	0	0	0	0	0	3,606	3,606	0	0	0
B3011503	DENVER	CO.		02/26/2013	531,7	63	0	0	L0	0	0	4.248	4.248	0	0	0

				Showing A	All Mortgage Loans	s DISPOS	SED, Transfe										
1	Location		4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		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		
						xcluding	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 I	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 Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3040401	DENVER	CO		06/14/2013		364,533	0	0	0	0	0	0	2,875 6,707	2,875 6,707	0	0	0
B3040402	DENVER		· · · · · · · · · · · · · · · · · · ·	06/14/2013		850,596	0	0	0	0	0	0		6,707	0	0	0
B3040403	DENVER	00		06/14/2013		918,113	0	0	0	0	0	0	7,239	7,239		0	0
B3040403-1	DENVER		-	10/25/2018		463,846985,199	0	0	0	0	0	0	3,535 7,717	3,535 7,717		0	0
B3071802	DENVER			09/30/2013		433 , 157	 0	0	0	0	0	0	3,012	3,717		0	0
B4010302	DENVER	CO		03/10/2014		397,990	0	0	0	0	0	0	2,640	2,640		0	0
B4030701	DENVER			05/12/2014		1,264,637	0	0	0	0	0	0	8,768			0	0
B4091201	DENVER			11/07/2014		188 , 149	0	0	0	0	0	0	1,331	1,331		0	0
B4091201-1	DENVER		·	02/28/2018		286,795	0	0	0	0	0	0	1,998	1,998		0	0
B4091702	DENVER	00	-	01/05/2015		824,633	0	0	0	<u>0</u>		0	8,545	8,545	0	0	0
B5050402	DENVER	CO	· 	07/16/2015 01/15/2016	 	497,499448,717	0	0	0	0	0	0	3,247	3,247	0	0	0
B5103002 B5103003	DENVER		·	01/15/2016	 	448 , / 1 /228 , 781	0	0	0	0	0	0	2,865 1,440	2,865		0	0
B5112503	DENVER	CO	· · · · · · · · · · · · · · · · · · ·	01/13/2016		1,494,812	 n	n	n	n	n	n	9,945	9.945		n	n
B6010402	DENVER	CO		02/26/2016		591,371	0	0	0	0	0	0	3,813	3,813		0	0
B6012203	DENVER			03/25/2016		3,601,691	0	0	0	0	0	0	24,963	24,963	0	0	0
B6033001	DENVER			05/31/2016		895,929	0	0	0	0	0	0	5,857	5,857		0	0
B6041103	DENVER		·	06/21/2016		620,894	0	0	0	0	0	0	4,100	4, 100		0	0
B6082201	DENVER	00		10/20/2016		534,995	0	0	0	0	0	0	7,836			0	0
B6082502 B7062801	DENVER		-	11/03/2016		1, 185, 206	0	0	0	0	0	0	2,338 6,260	2,338 6,260		0	0
B7083001	DENVER			11/21/2017		1, 185,206	 0	0	0	0	0	0	4,077			0	0
B8011601	DENVER	CO		03/15/2018		367,137	0	0	0	0	0	0	2,078	2,078		0	0
B8022201	DENVER	CO		04/30/2018		1,321,285	0	0	0	0	0	0	7 , 178	7 , 178		0	0
B8031201	DENVER			05/23/2018		841 , 185	0	0	0	0	0	0	4,544	4,544	0	0	0
B8051702	DENVER			07/20/2018		587,788	0	0	0	0	0	0	2,868	2,868		0	0
B8051703	DENVER			07/20/2018		298 , 117	0	0	0	0	0	0	1,455	1,455		0	0
B8051704	DENVER			08/13/2018		621,896	0	0	0	0	0	0	3, 184	3, 184		0	0
B8092006 B9020103	DENVER			11/09/201804/15/2019		619, 125	 n	0	0	0	0	0	3, 114 1, 181,531	3,114 1,181,531		0	0
B1021703	ENGLEWOOD	CO		03/17/2011		641,184	0	0	0	0	0	0	6,217	6,217		0	0
B2051103	ENGLEWOOD	CO		07/03/2012		364,111	0	0	0	0	0	0	2,894	2,894		0	0
B2060601	ENGLEWOOD	CO		09/27/2012		524,693	0	0	0	0	0	0	6,770	6,770		0	0
B2110601	ENGLEWOOD			01/10/2013		319,927	0	0	0	0	0	0	2,506	2,506	0	0	0
B2111603	ENGLEWOOD		·	01/10/2013		532,829	0	0	0	0	0	0	4,227	4,227		0	0
B2111603-1	ENGLEWOOD	00		07/11/2018		562,705	0	0	0	0	0	0	4,465	4,465		0	0
B3011802 B3103002	ENGLEWOOD		·	03/12/2013	<u> </u>	970,871 392,674		0	0	0	0	0	7,703 2,675	7,703 2,675		0	0
B5031903	ENGLEWOOD	CO	· · · · · · · · · · · · · · · · · · ·	05/15/2015		661,278	 0	0	0	0	0	0	4,574	4.574		0	0
B5031904	ENGLEWOOD	CO		05/15/2015		510,973	0	0	0	0	0	0	3,536	3,536		0	0
B5050403	ENGLEWOOD			07/16/2015		440,091	0	0	0	0	0	0	2,872	2,872	0	0	0
B5103004	ENGLEWOOD			01/15/2016		897,435	0	0	0	0	0	0	5,730	5,730		0	0
B5103005	ENGLEWOOD			01/15/2016		323,067	0	0	0	0	0	0	2,064	2,064		0	0
B7121501 B8080902	ENGLEWOOD	CO	· 	02/22/2018	 	1,699,868	0	ļ0	ļ0	ļō	ļ0	ļ0	9, 181	9, 181		ļ0	ļ0
A5060601	FIRESTONE		·	11/27/2018		463,500390,652	0	0	0	0	0	0	2,463 12,106	2,463		0	0
B6102402	FIRESTONE			01/13/2017		1,415,792	0	0	0	0	0	0	9,127	9, 127		0	0
A8080806	FORT COLLINS	CO		10/28/2008		2,694,541	0	0	0	0	0	0	30,687	30,687		0	0
B2091103	GLENWOOD SPRINGS	CO		11/29/2012	ļ	974,888	0	0	0	0	0	0	8, 155		0	0	0
B2091104	GOLDEN	CO	-	11/08/2012		1,975,334	0	0	0	0	0	0	16,309	16,309		0	0
B5071001	GOLDEN	CO	·	09/17/2015		476,804	0	0	0	0	0	0	3,268	3,268	0	0	0
A8061308	GREELEY	00	· 	08/25/2008	 	215,606	0	0	}0	ļō	ļō	ļ0	1,678	1,678		}0	ļ0
B6030810A6122303	GYPSUM		· 	06/03/2016	 	2,337,5161,099,177		0	0	0	0	0	15,433 13,173	15, 433		0	0
B6070701	HENDERSON	CO	· [08/31/2016		3,639,795	 n	n	n	n	n	n	24, 136	24, 136		n	n
B7031701	HIGHLANDS RANCH	CO		06/07/2017		3,003,793	0	0	0	0	0	0	17,292	17,292		0	0
B2053101	LAFAYETTE			10/05/2012		1,748,344	0	0	0	0	0	0	21,765	21,765		0	0
B4021203	LAFAYETTE	CO		03/27/2014		290,923	0	0	0	0	0	0	1,695	1,695	0	0	0
R9011702	LACAVETTE	00	1	04/12/2019		652 191	0		١				2 676	2 676		١	

SCHEDULE B - PART 3

					All Mortgage Loans D	SPOSED, Tra							•			
1	Location		4	5	6 7			ge in Book Value				14	15	16	17	18
	2	3]		Book \	alue/ 8	9	10	11	12	13	Book Value/				
					Reco	ded		Current				Recorded				
					Invest			Year's Other		Total		Investment		Foreign		
					Exclu		ed Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				6 -	Accr			Temporary	Deferred	in	Exchange	Accrued				
			Loan	Date	Disposal Inte				Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior		e) /Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8012402	LAFAYETTE	CO		04/13/2018		320,269	0	00	0	0	0	1,803	1,803	0	0	0
A7022602	LAKEWOOD	00		05/02/2007		434,003	0	0 0	0	0	0	5,842	5,842	0	0	0
B7111402	LAKEWOOD	CO		12/20/2017	2	097,008	0	00	0	0	0	12,711	12,711	0	0	0
B9010701	LAKEWOOD	00		04/15/2019	·····	0	0	00	0	0	0	2,030,688	2,030,688	0	0	0
W5032401 A7033002	LITTLETON	00		05/21/2015		329,746	0	00	0	0	0	26,996	26,996	0	0	0
A4030303	LOUISVILLE			06/15/2007 05/11/2004		458,956 339,497	0	00	0	0	0	11,028 6,520	11,028 6,520	0		0
B5030605	LOVELAND	co		05/15/2015		759,551		00	0	0	0	28.019	28.019	0		
B4041403	NORTHGLENN	CO		06/18/2014		360,234	n	n n	0	0	0	3,976	3.976	0	٥	0
B2042405	PARKER	CO		06/14/2012		496,377	0	0 0	0	0	0	6,568	6.568	0	0	0
B2042406	PARKER	CO		06/14/2012		473,313	0 [0	0	0	0	6,261	6,261	0	0	0
B2051102	PARKER	CO		06/27/2012		196,816	0 [0	0	0	0	2,581	2,581	0	0	0
B2052202	PARKER			08/02/2012		068,897	0	0 0	0	0	0	13,411	13,411	0	0	0
B5011601	PARKER	CO.		02/27/2015		369,884	0	00	0	0	0	6,694	6,694	0	0	0
B6120104	PARKER	CO		01/30/2017	1	185 , 136	0	0 0	0	0	0	6,398	6,398	0	0	0
	PLATTEVILLE	00	ļ	10/28/2008		462,234	0	0 0	0	0	0	5,265	5,265	0	0	0
B4082501	PUEBLO	CO	ļ	12/05/2014		357,810	0	0 0	0	0	0	2,590	2,590	0	0	0
A2070301	THORNTON	00	ļ	12/02/2002		741,004	0	0 0	0	0	0	16,802	16,802	0	0	0
B4071701	THORNTON	00		09/26/2014		110,399	0	Ď ō	0	ļ0	0	2,327	2,327	0	0	ļ0
A7050103	WESTMINSTER	CO		07/18/2007		338 , 125	0	00	0	0	0	4,357	4,357	0	0	0
A8061001	WESTMINSTER	00		08/27/2008		012,890	0	00	0	0	0	10,081	10,081	0	0	0
B2061801	WESTMINSTER			08/13/2012		972,701 .76,621	0	00	0	0	0	8,300 2,203	8,300 2,203	0	0	0
A7033001	WHEAT RIDGE	CO		05/29/2007		357,564	0	n	0	0	0	4,941	4,941	0	0	0
A6010501	WINDSOR			12/31/2006		.64,967		n		0	0	6,910	6,910		٥	
A8061208	BETHEL	CT		08/12/2008		221,618	n	n n	0	0	0	2.590	2,590	0	٥	0
A7121902	DANBURY	CT		02/12/2008		564,398	0	0 0	0	0	0	6,990	6,990	0	0	0
A3101002	NORWALK	CT		02/12/2004		293,554	0	0 0	0	0	0	12,448	12,448	0	0	0
B0080612	STRATFORD	CT		10/26/2010		138,087		0	0	0	0	2,279	2,279	0	0	0
B9011601	WESTPORT	CT		03/21/2019		0	0	00	0	0	0	1,501,812	1,501,812	0	0	0
A5030402	WASHINGTON	DC		06/29/2005		672,622	0	00	0	0	0	21,066	21,066	0	0	0
B0040901	WASHINGTON	DC		06/22/2010		318,448	0	00	0	0	0	5,488	5,488	0	0	0
B1011106	WASHINGTON	DC		03/11/2011		470,442	0	00	0	0	0	6,490	6,490	0	0	0
B1011106-1	WASHINGTON	DC		04/05/2018		127 , 113	0	00	0	0	0	1,737	1,737	0	0	0
B1110901	WASHINGTON	DC		12/22/2011		646,403	0	0 0	0	0	0	5,334	5,334	0	0	0
B3070302	WASHINGTON	DC		09/26/2013		103,181		n 0	0	ļō	ļō	4,676	4,676	ļ0	0	}ō
B4110602	WASHINGTON	DC	}	01/23/2015		532,320 488,126	<u>0</u>	v0	0	·0	ļ0	3,557	3,557	ļ0	0	}0
B4121201 B4121201-1	WASHINGTON	DC.		03/16/2015		188 , 126 160 . 492		n 0	0	0	0	26,299 14.598	26,299 14.598	0	0	0
B4121702	WASHINGTON	DC		02/25/2015		947, 242	<u>0</u>	n	U	0	0			n	u	0 n
B5040301	WASHINGTON	DC	·	05/26/2015	A	177,907	<u>o</u>	ñ	n	n	n	35,560	35,560	n	0 n	n
B5080401	WASHINGTON	DC	ļ	09/25/2015		710,283	0	0 0	n	n	n	4,868	4,868	n	n	n
B6031701	WASHINGTON	DC	L	05/16/2016	6	591,879	0	0	0	0	0	33,424	33,424	0	0	0
B6111701	WASHINGTON	DC		01/31/2017	1	777,850	0	0	0	0	0	8,490	8,490	0	0	0
B6121403	WASHINGTON	DC	ļ	03/27/2017	3	522,548	0	0 0	0	0	0	21,828	21,828	0	0	0
B6121905	WASHINGTON	DC	ļ	02/03/2017	2	382,827	0	0 0	0	0	0	11,323	11,323	0	0	0
B8030601	WASHINGTON	DC		05/30/2018		532,206	0	00	0	0	0	6, 198	6 , 198	0	0	0
B8051001	WASHINGTON	DC		07/24/2018		119,432	0	0 0	0	0	0	4,287	4,287	0	0	0
B8081502	WASHINGTON	DC	ļ	11/02/2018		905,000	0	0 0	0	ļ0	0			0	0	0
B8092102	WASHINGTON	DC	}	12/27/2018	12	650,000	0	D 0	ļ0	ļ0	ļ0	15,824	15,824	ļ0	0	ļ0
B8101804	WASHINGTON	DC	····	01/10/2019		0		n0	0	0	ļ0			0	0	}0
B9030401	WASHINGTONBEAR	DC	·	05/22/2019		710 201	v	v0	0	0	0	2,212,500	2,212,500	0	0	0
B0120817	HARRINGTON	UE NF		08/05/2005		719,291280,291	⁰	n0	0	0	ļ0	11,906 20,072	11,906 20,072	0	0	0
B6021101	APOPKA	EI	l	05/27/2016		759,068		n 0	0	0	0	18,613	18,613		۰	0
A7021202	ATLANTIC BEACH	FL	·	05/2//2016		395,221		n	U	0	n	5,459	5,459	n	0 n	n
B0120802	ATLANTIS	FL		04/24/2007		138,611	<u>o</u>	Ď	0	0	n	12,179	12.179	n	0 N	n
B3013101	AUBURNDALE	FL		04/22/2013		599,360	0	0 0	n	n	n	4,853	4,853	n	n	n
B8030501	AUBURNDALE	FL	[05/11/2018		118,771	0	0	0	0	0	3,234	3,234	0	0	0
B6032901	AVON PARK	FL		06/13/2016		004,476	0	0 0	0	0	0	14.857	14.857	0	0	0

				Showing <i>i</i>	All Mortgage Loans	DISPOS	ED, 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		
						cluding	Unrealized	Current	_ Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				5 .		ccrued	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		or Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7013104	. AVON PARK	FL		04/20/2017		1,314,855	0	0	0	0	0	0	8, 197	8, 197 3,489	0	0	0
B7013104-1	AVON PARK	FL		08/09/2017		557,696		0	0	0	0	0	3,489 8,152	3,489	0	0	0
B8092004	BARTOW	FI		11/27/2018		317,500	٥	0 n	0	0	0	0	1,626	1,626		0	n
B5072705	BOCA RATON	FL		10/05/2015		468 , 188	0	0	0	0	0	0	3,142	3,142	0	0	0
B5030506	BRADENTON	FL		06/01/2015		1,991,351	0	0	0	0	0	0	15,200	15,200	0	0	0
B6111401	BRADENTON	FL		01/30/2017		1,456,604	0	0	0	0	0	0	9,236	9,236	0	0	0
B7031308	BRADENTON	<u>F</u> L		06/09/2017		1,273,061	0	0	0	0	0	0	7,335	7,335	0	0	0
B8012501 B2013101	BRADENTON	FL	·	03/16/2018		3,108,359	0	ļ0	0	0	ļ0	ļ0	17,287	17,287 12,008	0	0	ļ0
B5030508	BUSHNELL	FI		03/28/2012		1,449,828	 n	0 n	0 n	n	0	0	12,008	12,008	u	0 n	n
B5031901	CAPE CORAL	FL		06/15/2015		1,369,053	0	0	0	0	0	0	9,556	9,556	0	0	0
B2113002	CASSELBERRY	FL		01/30/2013		1, 124, 142	0	0	0	0	0	0	9, 159		0	0	0
A5070602	CHIEFLAND	FL		09/22/2005		481,589	0	0	0	0	0	0	14,768	14,768	0	0	0
A3051907	CLEARWATER	FL		08/14/2003		376,355	0	0	0	<u>0</u>	0	0	4,772	4,772	0	0	0
A7121804 B3090501	CLEARWATER		}	02/28/2008	 	578,925	0	0	0	ļ0	ļ0	ļ0	3,217	3,217 3,396	0	0	ļ0
A4120203	CLEARWATERCLERMONT	FI	<u> </u>	03/24/2013	····	477,292 83,484	0 n	0 n	0 n	0 n	0 n	0 n			0 n	0 n	n
B9031801	CLERMONT	FL		05/20/2019		03,404		0	0	0	0	0	10,125,000	10,125,000	0	0	0
A4040230	CORAL GABLES	FL		07/08/2004		398,091	0	0	0	0	0	0	15,640	15,640	0	0	0
A4040230-2	CORAL GABLES	FL		07/15/2015		563,218	0	0	0	0	0	0	3,852	3,852	0	0	0
A6040405	CORAL GABLES	FL		12/31/2006		46,733	0	0	0	0	0	0	4,260	4,260	0	0	0
A7112701	. CORAL GABLES	FL		01/18/2008		201,410	0	0	0	0	0	0	2,586	2,586	0	0	0
B2012901 B2083004	CORAL GABLES	FI		03/22/2012		300,998		0	0		0	0				0	0
B8011503	CORAL GABLES	FI		03/15/2018		312,317	0	0	0	0	0	0	1.739	1,739		0	0
B0051304	CORAL SPRINGS	FL		06/30/2010		1,148,582	0	0	0	0	0	0	12,260	12,260	0	0	0
B1029922	CRESTVIEW	FL		03/31/2011		593,299	0	0	0	0	0	0	3,541	3,541	0	0	0
B1029955	CRESTVIEW	FL		10/07/2011		683,956	0	0	0	0	0	0	4,298	4,298	0	0	0
B5010902 B7010502	DANIA	FL		04/10/2015		1,208,842	0	0	0	0	0	0	8,539		0	0	0
B7042502	DAYTONA BEACH	FI		06/30/2017		377, 107		0	0	0	0	0	3,286 63,985	3,286 63,985		0	0
B8101801	DAYTONA BEACH	FL		01/11/2019		0	0	0	0	0	0	0	4,416	4,416	0	0	0
B6081803	DEFUNIAK SPRINGS	FL		10/31/2016		2,698,627	0	0	0	0	0	0	17,978	17,978	0	0	0
B7022102	DEFUNIAK SPRINGS	FL		03/31/2017		1,244,644	0	0	0	0	0	0	13,909	13,909	0	0	0
B5072704	DELAND	FL		10/05/2015		233,927	0	0	0	0	0	0	1,570	1,570	0	0	0
A8022219 B3020801	DELRAY BEACH			05/15/2008		136,278 467,920		0	0	0	0	0	1,632 3,738	1,632 3,738	0	0	0
B1080201	DELTONA	FI		10/13/2011		625,352	 n	n	n	n	n	n	16,025	16,025	0 n	0 n	n
B1029915	DESTIN	FL		05/24/2011		946,824	0	0	0	0	0	0	4,765	4,765	0	0	0
B1029945	DESTIN	FL		05/24/2011		1,073,416	0	0	0	0	0	0	5,404	5,404	0	0	0
B6031801	. DUNNELLON	FL	 	06/24/2016		1,394,715	0	0	0	0	0	0	17,051	17,051	0	0	0
B7090506	FLEMING ISLAND	FL		11/30/2017		1,239,916550,130	0	0	0	0	0	0	7,180 8,025	7, 180 8,025	0	0	0
B3081904	FLORIDA CITY	FI		12/29/2009		310,463	 n	0 n	0 n	n	n	0 n	6,176		u	0 n	n
B5021702	FLORIDA CITY	FL		05/22/2015		517,519	0	0	0	0	0	0	9.000	9,000	0	0	0
B8103003	FORT LAUDERDALE	FL		01/29/2019		0	0	0	0	0	0	0	2,693	2,693	0	0	0
B1110702	FORT MYERS	FL		01/18/2012		380 , 189	0	0	0	0	0	0	3, 157	3, 157	0	0	0
B3030402	FORT MYERS	FL		05/13/2013	ļ	278,441	0	0	0	ļ0	ļ0	ļ0	3,334	3,334	0	0	ļ0
B3032803 B3103103	FORT MYERS	FI	<u> </u>	06/13/2013		721,793		0	0	0	0	0	5,391 4,585	5,391 4,585	0	0	0
B3120301	FORT MYERS	FL		01/24/2014		314,782	 0	0	0	0	0	0	2, 132	2,132	0	0	0
B8060701	FORT MYERS	FL		08/17/2018		894,367	0	0	0	0	0	0	4,747	4,747	0	0	0
B1091303	FORT PIERCE	FL		11/23/2011		982,716	0	0	0	0	0	0	24,971	24,971	0	0	0
B5121402	FORT PIERCE	FL		03/10/2016		1,826,905	0	0	0	0	0	0	27 ,744	27,744	0	0	0
B7030304	FORT PIERCE	FL		06/30/2017		830 , 502	0	0	0	ō	<u>0</u>		4,950	4,950	0	0	<u>0</u>
B2062004 B1029929	FORT WALTON BEACH		·	10/31/2012		347,841	0	0	0	0	0	0	7,550 4,855	7,550 4,855	0	0	0
A507 1903	FT LAUDERDALE	FI	<u> </u>	12/31/2006		555,993	 n	n	n	n	n	n	16,490	16,490	n	n	n
A6080301	GAINESVILLE	FL		09/28/2006		1,203,224	0	0	0	0	0	0	17,919	17,919	0	0	0

					All Mortgage Lo	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)		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
A8052001	GAINESVILLE	FL		07/15/2008		442,781	0	0	0	0	0	0	5, 167	5, 167 8, 385	0	0	0
B1029937	GULF BREEZE	<u>F</u> L		05/06/2011		320,316	0	0	0	0	0	0	8,385		0	0	0
B1029938	GULF BREEZE	.		09/30/2011		580,722 655,626	0	0	0	0	0	0	2,930 7,541	2,930	0	0	0
B0020801	HIALEAH	FI		06/30/2009		777,356	0۔۔۔۔۔۔۔۔۔	0	0	0	0	0			0 n	0	0
B4071401	HIALEAH	FI		09/23/2014		364,286	0	0	0	0	0	0	2.460	2,460	0	0	0
A2110407	HOLLYWOOD	FL		01/24/2003		229,960	0	0	0	0	0	0	8,682	8,682	0	0	0
A4033019	HOLLYWOOD	FL		08/23/2004		36,238	0	0	0	0	0	0	12,169	12,169	0	0	0
A9021203	HOLLYWOOD	FL	-}	04/16/2009	ļ	310,670	0	0	0	0	0	0	5,681	5,681	0	0	0
B8012201	HOLLYWOOD	. FL		08/31/2018		1,167,662		<u>0</u>	0	<u>0</u>	}ō	}ō	6,088	6,088	0	0	0
B7100905 B6042702	HOMESTEAD	.		12/20/2017 07/14/2016	·	390 , 775 1 , 778 , 165	0	0	0	0	0	0	3,422 16,768	3,422	0	0	0
B5030507	HUDSON	. FI	·	06/01/2015	<u> </u>	2,279,291	u	0			\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	ļ0	17,398	17,398	U	0 n	, <u>0</u>
A2092705	JACKSONVILLE	FL	·	12/12/2002	1		ں۔۔۔۔۔۔ ۱	0	0	0	0	0	9, 121	9, 121	0	0	0
A3030305	JACKSONVILLE	FL		05/20/2003		172,620	0	0	0	0	0	0	8,503	8,503	0	0	0
A7013005	JACKSONVILLE	FL		03/30/2007		201,776	0	0	0	0	0	0	2,739	2,739	0	0	0
A7052901	JACKSONVILLE	FL		07/16/2007	ļ	264,449	0	0	0	0	0	0	3,055	3,055	0	0	0
A7120701	JACKSONVILLE	<u>F</u> L		02/26/2008		406,792	0	0	0	0	0	0	2,837	2,837	0	0	0
B1012704 B3032501	JACKSONVILLE	. <u>-</u> -	·	03/25/201106/04/2013		2,324,944 457,770	0	0	0	0	0	0	31,545 5,546	31,545 5,546	0	0	0
B3041901	JACKSONVILLE			06/28/2013		471,334	٥٥		0		0				0	0	0
B5010502	JACKSONVILLE	FI	-	03/25/2015		229, 135	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	2,340	2.340	0		0
B5011901	JACKSONVILLE	FL		03/25/2015		952,145	0	0	0	0	0	0	16,384	16,384	0	0	0
B5031301	JACKSONVILLE	FL		05/28/2015		440,570	0	0	0	0	0	0	3,141	3,141	0	0	0
B5041405	JACKSONVILLE	FL		06/05/2015		1, 121,044	0	0	0	0	0	0	8,558		0	0	0
B5041505	JACKSONVILLE	<u>F</u> L		06/30/2015		717,787	0	0	0	0	0	0	12,369	12,369	0	0	0
B5060202 B5120203	JACKSONVILLE	.	·	07/30/2015		1,451,609 447,179	0	0	0	0	0	0	9,919 2,993	9,919 2,993	0	0	0
B6061002	JACKSONVILLE			02/13/2017		552,459	٥٥		0		0				0	0	0
B6071301	JACKSONVILLE	FI		09/07/2016		1, 133, 947	00	0	0	0	0	0	7,241	7,241	0	0	0
B6112201	JACKSONVILLE	FL		01/30/2017		2,480,953	0	0	0	0	0	0	15,992	15,992	0	0	0
B7011301	JACKSONVILLE	FL		03/27/2017		1,767,405	0	0	0	0	0	0	10,544	10,544	0	0	0
B7100914	JACKSONVILLE	FL	-	12/12/2017		375 , 132	0	0	0	0	0	0	2,274	2,274	0	0	0
B8081701	JACKSONVILLE	FL		10/31/2018		540,051	0	0	0	0	0	0	2,783	2,783	0	0	0
B8030701	JACKSONVILLE BEACH	FI	· · · · · · · · · · · · · · · · · · ·	05/11/2018		1,625,571 820,428	٥٥	0	0	0	0	0	6, 153 4,278	6, 153 4, 278	0	0	0
B8081501	JUPITER	. I		10/12/2018		641,171	 0	0	0	0	0	0	3,306	3,306	0	0	0
B9010401	JUPITER	FL		02/27/2019		0	0	0	0	0	0	0	4,251	4,251	0	0	0
A8121018	KISSIMMEE	FL		03/30/2009		437 , 838	0	0	0	0	0	0	7,661		0	0	0
B1011403	KISSIMMEE	. <u>F</u> L	- 	04/05/2011	ļ	751,358	0	0	0	0	0	0	20,215	20,215	0	0	0
B3061302	KISSIMMEE	FL	-}	09/06/2013	}	1,022,955	0	ļ0	ļ0	ļ <u>0</u>	ļ0	ļ0	8,130		0	ļ0	ļ0
B3061302-1 B2082901	KISSIMMEE	.		11/09/2016	·	76,826 505,618	0	0	0	0	·0	0	612 3.986		0	0	0
B2050904	LAKE MARY	FI	·	07/20/2012		644,993	 n	n	n	0 n	0	n	5,262	5,262	0 n	n	n
B4120302	LAKE MARY	FL		02/02/2015		442,385		0	0	0	0		2,892	2,892	0	0	0
B2090402	LAKE WORTH	FL		10/31/2012	ļ	774,926	0	0	0	0	0	0	9,737	9,737	0	0	0
B2032301	LAKELAND	FL		06/29/2012		768,087	0	0	0	0	0	0	6,391	6,391	0	0	0
B3020601	LAKELAND	FL		04/09/2013	ļ	783,734	ō	o	0	0	0	ļ0	6,095	6,095	0	<u>0</u>	0
B6032903	LAKELAND	. FL	-}	07/12/2016	·	1,428,265	0	ļ0	ļ0	0	0	ō	20,939	20,939	0	ļō	·0
B6042102 B8010205	LAKELAND	FI	·	06/29/2016	<u> </u>	1,820,603 703,703	0 ^	0	0	0	0 n		12,602	12,602	0	0	0
A7121803	LARGO	FL		02/29/2008			0	0	0	0	0	0	4,900	4,900	0	0	0
B5030511	LARGO	FL		06/01/2015		1,799,565	0	0	0	0	0	0	13,738	13,738	0	0	0
A2110405	LAUDERHILL	FL		01/22/2003	ļ	171,623	0	0	0	0	0	0	6, 101	6, 101	0	0	0
B3020704	LAUDERHILL	FL	-}	05/22/2013	ļ	179,385	0	0	0	0	0	0	5, 173	5, 173	0	0	0
B7030303	LEESBURG	FL	-	06/30/2017		425,627	0	0	0	0	ļ0	ļ0	3, 197	3, 197	0	0	0
B8050301 B1050401	LEHIGH ACRES			07/20/2018	·	397, 345 883, 173	0	0	0	0	·0	·0	2,047 13,383	2,047 13,383	0	0	0
A7080106	LONGWOOD	.	· [10/24/2007	<u> </u>	389,838	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	2,608	2,608	n	n	n
R8072602	LONGWOOD	FI		00/07/2018		5/8 11/	٥٥	0	0	n	0	0	2 903	2 000	0	0	0

				Showing A	All Mortgage Loans	DISPOS	ED, Transfe										
1	Location	1	4	5		7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3			Bool	k Value/	8	9	10	11	12	13	Book Value/				
					Red	corded			Current				Recorded				
					Inve	estment			Year's Other		Total		Investment		Foreign		
					Exc	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		iterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		or Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8072603	LONGWOOD	FL	1) 0	09/07/2018	Buto 1110	667,643	(Decrease)	// tool ction	n ccognized	Otrici	(0+3 10+11)	DOOK VAIGE	3,524	3,524	Λ	Λ	Λ
A4081104	LYNN HAVEN	FL		11/16/2004		274,443	0	0	0	0	0	0	9,733	9,733	0	0	0
B2010501	MADEIRA BEACH	FL		04/11/2012		1,586,859	0	0	0	0	0	0	20,796	20,796	0	0	0
A7042006	MAITLAND	FL		06/28/2007		550,222	0	0	0	0	0	0	6,533	6,533	0	0	0
A7080910	MEDLEY	FL		10/05/2007		114,435	0	0	0	0	0	0	6,579	6,579	0	0	0
A8030713	MELBOURNE	FL		06/25/2008		147 , 789	0	0	0	0	0	0	1,755	1,755	0	0	0
B1092201	MELBOURNE	FL		11/18/2011		877,563	0	0	0	0	0	0	11,910	11,910	0	0	0
B4022001	MELBOURNE	FL		04/28/2014	·	1,930,294	0	0	0	0	0	0	13,796	13,796	0	0	0
B4081504 B6050901	MELBOURNE	FL		10/31/2014		759,380	0	0	0	0	0	0	5,565	5,565	0	0	0
B7030308	MELBOURNE	FL		07/28/2016 05/12/2017		1,809,915		0	0	0 n	0	0	26,751 4,385	26,751 4,385		0	0 n
B2101502	MERRITT ISLAND	FI		12/19/2012		512,351	 n	n	n	n	n	n	6,450	6,450	 n	n	n
A6030603	MIAMI	FL		12/31/2006		313, 101	0	0	0	0	0	0	8,927	8,927	0	0	0
A6040403	MIAMI	FL		12/31/2006		54,473	0	0	0	0	0	0	1,533	1,533	0	0	0
A6040404	MIAMI	,FL		12/31/2006		101,907	0	0	0	0	0	0	2,895	2,895	0	0	0
A6040406	MIAMI	FL	ļ	12/31/2006		88,413	0	0	0	0	0	0	2,500	2,500	0	0	0
A6122702	MIAMI	FL		03/19/2007		159,345	0	0	0	0	0	0	3, 113	3,113	0	0	0
A7082203	MIAMI	FL		11/07/2007		269,699	0	0	0	0	0	0	5,630	5,630	0	0	0
A8080101	MIAMI	FL		10/23/2008		208,400	0	0	0	0	0	0	9,147	9,147	0	0	0
B1063009	MIAMI			09/26/2011		826,261	0	0	0	0	0	0	11,134	11, 134	0	0	0
B2053002 B3011501	MIAMI			12/07/2012		250,638658,281		0	0	0	0	0	2,029 14,436	2,029 14,436		0	0
B3032002	MIAMI	FI		05/29/2013		143,704		0	0	0	0	0	7,314	7,314		0	0
B5032501	MIAMI	FL		06/30/2015		592,675	0	0	0	0	0	0	4,328	4,328	0	0	0
B6121205	MIAMI	FL		02/21/2017		1,321,709	0	0	0	0	0	0	18,244	18,244	0	0	0
B8110601	MIAMI	FL		01/24/2019		0	0	0	0	0	0	0	5,807	5,807	0	0	0
B8011502	MIAMI BEACH	FL		03/15/2018		421,230	0	0	0	0	0	0	2,470	2,470	0	0	0
B3042904	MIAMI GARDENS	FL		07/31/2013		474,555	0	0	0	0	0	0	3,769	3,769	0	0	0
B3042905	MIAMI GARDENS	FL		07/31/2013		1,082,283	0	0	0	0	0	0	8,712	8,712	0	0	0
B1041903 A5111502	MIDDLEBURG			06/28/2011		1,216,415	0	0	0	0	0	0	15,892 11,727	15,892 11,727	0	0	0
A7052408	NAPLES	Fl		08/15/2007		297,828		0	0		0	0	3,530	3,530		0	0
B1051102	NAPLES	FI		07/15/2011		392,695	٥	0		0	0		3,123	3,123	٥		0
B9022701	NAPLES	FI		05/03/2019		0	0	0	0	0	0	0	1,481,250	1,481,250	0	0	0
B7020805	NEPTUNE BEACH	FL		04/26/2017		554,836	0	0	0	0	0	0	3,291	3,291	0	0	0
A5042004	NEW PORT RICHEY	FL		07/29/2005		57,519	0	0	0	0	0	0	8,400	8,400	0	0	0
B6120103	NEW PORT RICHEY	FL		02/10/2017		1,325,032	0	0	0	0	0	0	7,819	7,819	0	0	0
A7082702	NEW SMYRNA BEACH	FL	ļ	10/18/2007		148 , 740	0	0	0	0	0	0	8,554	8,554	0	0	0
B5031302	NORTH FORT MYERS	FL		08/31/2015		3,357,204	ō	0	0	0	0	0	23,862	23,862	0	0	0
B5052701	NORTH FORT MYERS			08/28/2015		2,479,516	0	0	0	0	0	0	25,811	25,811	0	0	0
B3030704	OCALA	FL		11/01/2008		506,468		0	0	0	1		14, 169 3, 914			0	0
B9020401	OCALA	FI	l	04/03/2019		ესს, 406	٥	n	n	n	n	n	1,578	1,578	 n	n	n
B8053001	OCOEE	FL		07/26/2018		1,713,555	0	0	0	0	0	0	8.825	8.825	0	0	0
B0011902	ORANGE PARK	FL		03/22/2010		618,933	0	0	0	0	0	0	6,529	6,529	0	0	0
B3122008	ORANGE PARK	FL	ļ	03/18/2014		950,762	0	0	0	0	0	0	6,489	6,489	0	0	0
A4021301	ORLANDO	FL		03/30/2004		697,484	0	0	0	0	0	0	12,314	12,314	0	0	0
A5071303	ORLANDO	<u>F</u> L		10/13/2005		967,551	0	0	0	0	0	0	11,193	11,193	0	0	0
B0022303	ORLANDO	FL		08/02/2010		798 , 196	0	0	0	L0	0	0	8,498	8,498	0	0	0
B0072606	ORLANDO	FL	 	11/30/2010	 	1,536,827	0	<u>0</u>	0	ļō	ļō	ļ0	44,818	44,818	0	0	ļ0
B1042805 B2091201	ORLANDO	FL		07/15/2011		425,977	0	0	0	0	0	0	4,065 15,225	4,065 15,225	0	0	0
B3041902	ORLANDO	FI	·	07/11/2012		650 , 155	0 n	n	n	n	n	0 n	4,955	4.955	0 n	n	n
B4010802	ORLANDO	FI		04/04/2014		2,415,524	 n	n	n	n	n	n	25,966	25,966	n	n	n
B4013001	ORLANDO	FL	[04/23/2014		527,636	0	0	0	0	0	0	3,683	3,683	0	0	0
B6102101	ORLANDO	FL		01/27/2017		1,925,651	0	0	0	0	0	0	20 , 168	20 , 168	0	0	0
B6121906	ORLANDO	FL		03/10/2017		3,637,345	0	0	0	0	0	0	21,336	21,336	0	0	0
B7033002	ORLANDO	FL		08/30/2017	ļ	2,980,756	0	0	0	0	0	0	16,972	16,972	0	0	0
B7072002	ORLANDO	<u>F</u> L		10/05/2017		1,342,275	0	0	0	0	0	0	10,585	10,585	0	0	o

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf	erred or Rep	aid During th	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			В	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		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7122001	ORLANDO	FL	1,500	02/12/2018	Buto	5,621,171	(Decircase)	// toci ction	necognized	001101	(0+3 10+11)	DOOK VAIGO	32,553	32,553	Λ	ριοροσαι	Λ
B8101601	ORLANDO	FL		12/21/2018		3,758,000	0	0	0	0	0	0	6,357	6,357	0	0	0
B5041504	PALATKA	FL		06/30/2015		857 , 188	0	0	0	0	0	0	9,049	9,049	0	0	0
A6031001	PALM BAY	FL		12/31/2006		77 , 427	0	0	0	0	0	0	7,316	7,316	0	0	0
B3020502	PALM BAY	FL		05/28/2013		417 , 088	0	0	0	0	0	0	3,224	3,224	0	0	0
B3020502-1	PALM BAY	FL		12/20/2017		365,606	0	0	0	0	0	0	2,824	2,824	0	0	0
B3042902	PALM BAY	<u>-</u> -		07/29/2013		487,910	0	0	0	0	0	0	3,719	3,719	0	0	0
B6042701 B1050602	PALM BAY	FL		07/21/2016		1, 109, 109 344, 432	0	0	0	0	0	0	10,584	10,584	0	0	0
B8011001	PALM HARBOR	FI		03/20/2011		1,668,407	 n	n	n	0 n	0	0 n	4,612	4,612		n	0
B1070502	PALMETTO	FL		09/08/2011		548,824	o	0		0	0	0	14, 176	14, 176	n	0	0
A7011207	PANAMA CITY	FL		05/18/2007		433,559	0	0	0	0	0	0	28,424	28,424	0	0	0
B1029901	PANAMA CITY	FL		05/25/2011		1,417,440	0	0	0	0	0	0	7 , 134	7, 134	0	0	0
B5091703	PANAMA CITY	FL		11/06/2015		530,337	0	0	0	0	0	0	3,593	3,593	0	0	0
B5091704	PANAMA CITY	<u>F</u> L		11/06/2015		795,516	0	0	0	0	0	0	5,389	5,389	0	0	0
B5091705	PANAMA CITY	FL		11/06/2015		1,339,825	0	ļ0	0	0	ļ0	0	9,075	9,075	<u>_</u>	0	ļ0
B1029906 B1029909	PANAMA CITY BEACH	FL		05/25/2011		2,063,310 1,115,066	0	ļ0	ļ0	0	·0	0	9,591 5,184	9,591 5,184	0	}0	ļ0
B1029909 B1029949	PANAMA CITY BEACH	FL		10/14/2011		1, 115,066	 0	0	0	0	0	0	4,489	5, 184 4,489	0	0	0
B8082701	PANAMA CITY BEACH			11/05/2018		730,250	 0		0	0	0	0	3,741	3,741	0	0	0
B0033102	PASADENA	FI		05/28/2010		459,870	0	0	0	0	0	0	6,795	6,795	0	0	0
B0032606	PEMBROKE PINES	FL		06/14/2010		1, 178, 505	0	0	0	0	0	0	12,719	12,719	0	0	0
B7102601	PEMBROKE PINES	FL		12/22/2017		5, 435, 154	0	0	0	0	0	0	31,835	31,835	0	0	0
A7040503	PENSACOLA	FL		05/25/2007		298,398	0	0	0	0	0	0	3,544	3,544	0	0	0
A7091403	PENSACOLA	FL		01/14/2008		186 , 109	0	0	0	0	0	0	3, 146	3, 146	0	0	0
B1029961	PENSACOLA	<u>F</u> L		05/06/2011		475,486	0	0	0	0	0	0	12,446	12,446	0	0	0
B5021705 B6022602	PENSACOLA PENSACOLA			04/15/2015		918,640 3,542,474	0	0	0	0	0	0	6,888 24.035	6,888 24.035	0	0	0
B8090701	PENSACOLA			04/19/2016 12/17/2018		, 542, 474 ق4, 850 , 000			0	0	0	0	24,035	24,035	0	0	0
B8092703	PENSACOLA	FI		12/20/2018		8,820,000	٥	0	0	0	0	0	15,351	15,351	0 n	0	0
A7060801	POMPANO BEACH	FL		08/28/2007			0	0	0	0	0	0	10,927	10,927	0	0	0
B4031301	POMPANO BEACH	FL		06/05/2014		1,341,149	0	0	0	0	0	0	10,073	10,073	0	0	0
B5111902	POMPANO BEACH	FL		02/05/2016		429,609	0	0	0	0	0	0	2,859	2,859	0	0	0
B8073003	POMPANO BEACH	FL		10/18/2018		616,344	0	0	0	0	0	0	3,234	3,234	0	0	0
A8022220	PORT CHARLOTTE	<u>F</u> L		05/15/2008		561,358	0	0	0	0	0	0	6,722	6,722	0	0	0
B5030510	PORT CHARLOTTE			06/01/2015		2,357,159	0	0	0	0	0	0	17,993	17,993 9,517	0	0	0
A9070101	PORT ORANGE			02/03/2016		952,752 770,403			0	0	0	0	9,517 12,639	9,517		0	
A6092001	PORT ST LUCIE	FI		11/30/2006		517,052	 n	n	n	n	n	0	6,241	6,241	n	n	n
B1052402	PORT ST LUCIE	FL		08/18/2011		1,525,139	0	0	0	0	0	0	12,178	12,178	0	0	
B1052402-1	PORT ST LUCIE	FL		11/19/2014		531,494	0	0	0	0	0	0	3,817	3,817	0	0	0
B9011001	PORT ST LUCIE	FL		03/27/2019		0	0	0	0	0	0	0	4,054,629	4,054,629	0	0	0
B1029931	PORT ST. JOE	<u>F</u> L		05/25/2011		775,268	0	0	0	0	0	0	3,901	3,901	0	0	0
B1029953	QUINCY	FL		10/07/2011		863,831	0	0	0	0	}0	0	4,360	4,360	0	0	<u>0</u>
A7060804 B8042005	ROSEMARY BEACH		·	09/07/2007	···	300 , 754 247 , 480	0	0	} <u>0</u>	0		0	3,742	3,742 1,939	0	} <u>0</u>	0
B8042005 B6121201	SAFETY HARBOR	FI		07/13/2018		4,536,685	 n	0	0	0	0	0	1,939	1,939	0	0	0
B5022002	SAINT CLOUD	FL		05/15/2015		4,330,063	 0	0	0	0	0	0	14,017	14.017	0	0	0
B3052104	SAINT PETERSBURG	FL		07/09/2013		427,587	0	0	0	0	0	0	3,349	3,349	0	0	
A6061304	SANFORD	FL		08/22/2006		1,078,464	0	0	0	0	0	0	27 , 183	27 , 183	0	0	0
B7041204	SANFORD	FL		06/19/2017		971,016	0	0	0	0	0	0	5,692	5,692	0	0	0
B1029950	SANTA ROSA	<u>F</u> L		05/24/2011		1,557,918	0	0	0	0	0	0	7,242		0	0	0
A7051604	SANTA ROSA BEACH	<u>F</u> L		08/02/2007		1, 134, 264	0	0	0	0	ļ0	0	7,837	7,837	0	0	0
A6030704 B1080802	SARASOTA		·	12/31/2006		376,219	0	ļ0	0	ļ0	ļ0	ļ0	10,028	10,028	ļ0	ļ0	ļ0
B1080802	SARASOTA	FI		10/20/201106/28/2012		394,959 816,955	 n	0	0	0	0	0	10,026	10,026 9,966	0	0	0
B5110601	SARASOTA	FI		01/04/2016		2,870,897	 n	n	n	n	n	n	27,567	27,567	n	n	n
B7072004	SARASOTA	FL		11/30/2017		2,025,749	0	0	0	0	0	0	11,530	11,530	0	0	0
B8020806	SARASOTA	FL		05/21/2018		2,424,125	0	0	0	0	0	0	13,327	13,327	0	0	0
D0004700	OFDAOTIAN	l 5	1	10/17/0010	1	1 524 210	^	1		1		1	10, 110	10,410	1		

SCHEDULE B - PART 3

					All Mortgage Lo	ans 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				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	Disposal									Canaid			
	0.11	0	Loan	Date		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
B3011801	SEMINOLE	<u>F</u> L		03/29/2013		977,873	0	0	0	0	0	0	12,014	12,014	0	0	0
A8012303	SPRING HILL	<u>-</u> -		04/14/2008		905,349	0	0	0	0	0	0	10,929	10,929	0	0	0
A7073103	ST AUGUSTINE			10/05/2007		66,856	0	0	0	0	0	0	848	848	0	0	0
B6052003 B6052004	ST PETERSBURG	FL		09/30/2016		1,397,600 1,521,453	0	0	0	0	0	0	6,410 6,976	6,410 6,976	0	0	0
B6081702	ST PETERSBURG			09/30/2016		1,440,059	٥	0	0	0	0	0	6,605	6,605	0	٥	0
B1100102	ST. AUGUSTINE	FI		11/18/2011		462,184	٥	0	0	n	0	0	3,565	3,565		0 n	
B3120302	ST. PETERSBURG	FI		02/04/2014		214, 194		0	0	0	0	0	1,516	1,516			0
B6052005	ST. PETERSBURG	FI		09/30/2016		2,045,107	0	0	0	0	0	0	9,378	9,378	0	0	0
B6111020	ST. PETERSBURG	FL		01/18/2017		1,521,659	0	0	0	0	0	0	9,807	9.807	0	0	0
B7091902	ST. PETERSBURG	FL		11/17/2017		602,518	0	0	0	0	0	0	3,430	3,430	0	0	0
B3071001	STUART	FL		09/23/2013		806,765	0	0	0	0	0	0	5,578	5,578	0	0	0
B2101201	SUNRISE	FL		12/20/2012		599,786	0	0	0	0	0	0	4,791	4,791	0	0	0
B1032201	TALLAHASSEE	FL		05/10/2011		1,312,153	0	0	0	0	0	0	12,545	12,545	0	0	0
B3031805	TALLAHASSEE	FL		06/07/2013		318,021	0	0	0	0	0	0	3,743	3,743	0	0	0
B3031807	TALLAHASSEE	FL	ļ	05/30/2013		1,580,983	0	0	0	0	0	0	12,546	12,546	0	0	0
B6021001	TALLAHASSEE	FL	ļ	06/13/2016		2,049,993	0	0	0	0	0	0	30,316	30,316	0	0	0
B6111011	TALLAHASSEE	<u>F</u> L	ļ	04/03/2017		2,778,521	0	0	0	0	0	0	15,663	15,663	0	0	0
B0120803	TAMARAC	<u>F</u> L		03/01/2011		1,248,240	0	0	0	0	0	0	10,566	10,566	0	0	0
A5112303	TAMPA	<u>F</u> L		12/31/2006		250,728	0	0	0	0	0	0	7,067	7,067	0	0	0
A7112102	TAMPA	<u>F</u> L		01/31/2008		238,636	0	0	0	0	0	0	2,637	2,637	0	0	0
A8061701	TAMPA	<u>F</u> L		08/22/2008		191,504	0	0	0	0	0	0	3,909	3,909	0	0	0
A8081102	TAMPA	FL		10/02/2008		369,255	0	0	0	0	0	0	4,249	4,249	0	0	0
A8082204	TAMPA			10/31/2008		508,392 623,219	0	0	0	0	0	0	5,907 20.007	5,907	0	0	0
B0080301	TAMPA	FI		03/30/2010		523,219	0	0	0	0	0	0	4,349	4,349	0	0	0
B0082505	TAMPA			11/23/2010		1,391,828		0	0	0	0	0		11,497	0		0
B0111605	TAMPA	FI		02/04/2011		469,991		0		0	0	0	7,316	7,316	0		0
B1063013	TAMPA	FI		08/08/2011		1, 155, 112	0	0	0	0	0	0	15.164	15 . 164	0	0	0
B1082202	TAMPA	FL		10/11/2011			0	0	0	0	0	0	11,722	11,722	0	0	0
B2100102	TAMPA	FL		12/14/2012		1,040,765	0	0	0	0	0	0			0	0	0
B2112905	TAMPA	FL.		01/31/2013		972,455	0	0	0	0	0	0	11,082	11,082	0	0	0
B3082303	TAMPA	FL		11/20/2013		738,417	0	0	0	0	0	0	5,636	5,636	0	0	0
B3100704	TAMPA	FL		12/30/2013		4,920,334	0	0	0	0	0	0	24,601	24,601	0	0	0
B4012403	TAMPA	FL		04/15/2014		422, 102	0	0	0	0	0	0	3,092	3,092	0	0	0
B4031002	TAMPA	<u>F</u> L		06/12/2014		218,503	0	0	0	0	0	0	3,914	3,914	0	0	0
B5022601	TAMPA	<u>F</u> L	ļ	04/13/2015	ļ	609,622	0	0	0	0	0	0	10,543	10,543	0	0	0
B5031602	TAMPA	<u>F</u> L		05/28/2015			0	0	0	0	0	0	6,112	6,112	0	0	0
B5031902	TAMPA	<u>F</u> L		06/10/2015		3,691,678	0	0	0	ļō	ļō	0	26,951	26,951	0	0	0
B5060802	TAMPA	FL		08/27/2015		585,265 815,466	0	0	0	0	0	0	4,161	4, 161 5,045	0	0	0
B5110401 B6072101	TAMPA		<u> </u>	01/29/2016			0	0	0	ļ0	0	ļ0	5,045 2,114	5,045	0	0	ļ0
B7033001	TAMPA	гь Бі	l	06/05/2017		7,519,469	۰		0	0	0				0	۰	
B9012501	TAMPA	FI	·	04/19/2019			u	0	U	0	0	0	1, 107, 636	1, 107, 636	U	u	0
A6041203	TARPON SPRINGS	FI		12/31/2006		388,609	o	n	n	n	0	n	10,023	10,023	n	o	n
B6052002	TEMPLE TERRACE	FI		09/30/2016		1,203,007	n	n	n	n	n	n	5,516	5.516	n	n	n
B9012302	VALRICO	FL.	L	03/28/2019		0	0		n	0	n	0	3,003,624	3,003,624	n	0	
B2082203	VENICE	FL		10/26/2012		923,216	0	0	0	0	0	0		7,675	0	0	0
B2121201	VENICE	FL		02/14/2013		803,195	0	0	0	0	0	0	6,416	6,416	0	0	0
B3021301	VENICE	FL	ļ	04/25/2013		799,041	0	0	0	0	0	0	10 , 136	10 , 136	0	0	0
B7030306	VENICE	FL		05/05/2017		945, 125	0	0	0	0	0	0			0	0	0
B3071002	VERO BEACH	FL		09/23/2013		628,795	0	0	0	0	0	0	4,348	4,348	0	0	0
A7102306	WESLEY CHAPEL	FL	ļ	12/21/2007		275,002	0	0	0	0	0	0	2,975	2,975	0	0	0
B2052204	WEST PALM BEACH	FL	ļ	08/17/2012		467,643	0	0	0	0	0	0	6,030	6,030	0	0	0
B2100104	WEST PALM BEACH	<u>F</u> L	ļ	12/05/2012		250 , 257	0	0	0	0	0	0	3,036	3,036	0	0	0
B6083101	WILDWOOD	<u>F</u> L		11/04/2016		1,242,319	0	0	0	0	0	0	8,230	8,230	0	0	0
A7042704	WINTER HAVEN	FL		07/11/2007		185,484	0	0	0	ļ0	ļ0	0	2,390	2,390	0	0	0
B0052702	WINTER PARK	L	}	08/26/2010	 	2,414,834	0	0	ļ0	ļ0	ļ0	ļ0	19,726	19,726	ļ0	0	ļ0
B2031903 A6042901	WINTER PARK			05/10/2012		849,404 505,966	0	0	0	0	0	0	11,033 7 418	11,033	0	0	0
I A D U 4 Z 9 U I	AUWURTH	(iA		U//Uh/2UUh		5U5 966 I	()	1 0	1 ()	. ()	. 0	. 0	/ 418 [/ 418	. 0	()	. 0

				Showing A	All Mortgage Loans DISI	OSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	e/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		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 Yea	r (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1042001	ACWORTH	GA		07/08/2011		973	00	0	0	0	0	7,749	7,749 6,716	0	0	0
B3040201	ACWORTH	GA		05/30/2013	555,	512	0	0	0	0	0	6,716	6,716	0	0	0
B7051203 B7030853	ACWORTH	GAGA		07/26/2017 05/18/2017	1, 106,			0	0	0		9,267 1,661	9,267 1,661	0	0	0
B7090101	ADAIRSVILLE	GA		12/15/2017) 0	0		0	0	15,776	15,776		0	0
A5120901	ALAPHARETTA	GA.		02/15/2006			0	0	0	0	0	5, 101	5, 101		0	0
A2100206	ALPHARETTA	GA		12/19/2002			0	0	0	0	0	15,957	15,957	0	0	0
A5090901	ALPHARETTA	GA		12/01/2005	378,		00	0	0	0	0	6,002	6,002		0	0
A8021905	ALPHARETTA	GA	-	05/13/2008	193		0	0	0	0	<u>0</u>	9,527	9,527		0	0
A9022301	ALPHARETTA	GAGA	· 	04/23/2009	937 , 1,119		٥0	0	0	·0	<u>0</u>	10,224	10,224 9,241	0	0	·0
B2103115	ALPHARETTA		·	01/31/2013			٥٠	0 n	U	⁰	ļ0	9,241 8,035	9,241	n	n	0 n
B3050102	ALPHARETTA	GA	·	08/14/2013)	0	0	0	0	4,627	4,627		0	0
B3050103	ALPHARETTA	GA.		08/14/2013	291	038	0	0	0	0	0	2,360	2,360		0	0
B5072801	ALPHARETTA	GA		09/29/2015	794	193	00	0	0	0	0	5,039	5,039		0	0
B6051105	ALPHARETTA	GA	· 	07/22/2016	2,800		00	0	0	0	0	18,677	18,677	0	0	0
B8090604	AMERICUS	GA		10/31/2018	4,763	283	0	ļ0	ļ0	ļ0	ļ0	23,662	23,662	L0	<u>0</u>	0
B1042604 B2012101	ATHENS	GAGA		07/07/201104/26/2012	608		0	0	0	0	0	7,937	7,937 2,505		0	0
B5031305	ATHENS	GAGA	·	05/21/2015	532) u	0		0	0	2,505 3,855	2,505 3,855		0	0
B6031404	ATHENS	GA		05/16/2016)	0	0	0	0	5,574	5,574		0	0
A6042902	ATLANTA	GA.		06/29/2006			0	0	0	0	0	14,690	14,690		0	0
A6042903	ATLANTA	GA		06/29/2006	488,	064	00	0	0	0	0	7,220	7,220		0	0
A7020602	ATLANTA	GA		04/05/2007	406,		00	0	0	0	0	4,869	4,869		0	0
A7032006	ATLANTA	GA		05/14/2007	323) 0	0	0	0	0	7,396	7,396		0	0
A7032801 A7052108	ATLANTA	GAGA		07/06/2007		303	0	0	0	0	0	9,917 6,726	9,917 6,726		0	0
A7081002	ATLANTA	GA	· · · · · · · · · · · · · · · · · · ·	09/06/2007	315) 0	0		0	0	3.887	3,887	0		0
A8020801	ATLANTA	GA		04/15/2008			0	0	0	0	0	31,727	31,727	0	0	0
A8030501	ATLANTA	GA		04/28/2008	1,801,	357	0	0	0	0	0	14,783	14,783	0	0	0
A8072812	ATLANTA	GA		09/18/2008	727 ,		00	0	0	0	0	3,316	3,316		0	0
A8081101	ATLANTA	GA		10/02/2008	1,033		0	0	0	0	0	7,406	7,406		0	0
A8082010A9081801	ATLANTA	GAGA		11/12/2008	561,) 0	0	0	0	0	11,097 4,030	11,097 4,030		0	0
A9090906	ATLANTA	GA		11/10/2009) 0	0		0	0	4,030	4,030		0	0
A9090907	ATLANTA	GA.		11/20/2009	426	063	0	0	0	0	0	2,909	2,909		0	0
A9090913	ATLANTA	GA		12/31/2009	3,311,		0	0	0	0	0	22,593	22,593		0	0
B0051102	ATLANTA	GA		06/30/2010	630		00	0	0	0	0	6,803	6,803		0	0
B1012104	ATLANTA	GA		03/22/2011	1,202,	614	0	0	0	0	ļ0	12,213	12,213		<u>0</u>	0
B1062403	ATLANTA	GAGA	· 	08/18/2011			0	·0	0	·0	h0	25,415 9,152	25,415 9,152		0	·0
B1071501	ATLANTA	GA	· 	09/29/2011)	n	0	n	h	9, 152	9, 152 2, 145		n	n
B1082402	ATLANTA	GA.		10/28/2011		412	0		0	0	0	6,291	6,291		0	0
B1120703	ATLANTA	GA		02/01/2012	1,777,	608	00	0	0	0	0	14,456	14,456	0	0	0
B2030701	ATLANTA	GA	· 	05/01/2012	1,152,		00	0	0	0	0	14,976	14,976		0	0
B2040406	ATLANTA	GA		05/24/2012	458	033) 0	ļ0	ļ0	ļ0	ļ <u>0</u>	10,965	10,965		ļ0	ļ0
B2060811	ATLANTA	GAGA	· 	07/31/201210/25/2012			٥0	<u>0</u>	0	·0	<u>0</u>	3,006	3,006		0	ļ0
B2121903	ATLANTA	GA	· 	02/20/2013	1,279)	n	n	0	h				n	0 n
B3052902	ATLANTA	GA		08/21/2013) [0	0	0	0	0	2,946	2,946		0	0
B3053101	ATLANTA	GA		08/21/2013	697	482	0	0	0	0	0	5,656	5,656	0	0	0
B3111201	ATLANTA	GA		01/28/2014	260		00	0	0	0	0	4,917	4,917	0	0	0
B4021101	ATLANTA	GA		04/22/2014			0	0	0	0	ļ0	8,649	8,649		0	0
B4042101 B4042501	ATLANTA	GAGA		06/24/2014			0	ļ0	0	·0	·0	4,221	4,221 1,841	ļ0	ļ0	ļ0
B5052801	ATLANTA		·	08/31/2015)	0	u	n	n	4,928	1,841	n	n	0
B5052802	ATLANTA	GA		08/31/2015	1,582		0	0	0	0	0	9,945	9,945		0	0
B6042601	ATLANTA	GA	ļ	10/07/2016	540	653	0	0	0	0	0	3,490	3,490	0	0	0
B6051702	ATLANTA	GA		08/31/2016	572	328	00	0	0	0	0	2,750	2,750		0	0
R6061503	ATLANTA	GΔ	1	10/28/2016	/20	564 I () I	1	1 0	1 0	1	4 068	4 068	1	1 0	. 1

				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	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
B6081101	ATLANTA	GA		10/27/2016		774,685 3,181,318	0	0	0	0	0	0	5,245 14,508	5,245 14,508	0	0	0
B6110401	ATLANTA	GA		02/03/2017		3, 181, 318	0	0	0	0	0	0	14,508	14,508	0	0	0
B6111102	ATLANTA	GA		01/13/2017		2,319,057	0	0	0	0	0	0	14,468	14,468	0	0	0
B6120602	ATLANTA	GA	-	02/24/2017		598 , 183	0	0	0	0	0	0	8,619	8,619	0	0	0
B7030202 B7030811	ATLANTA	GAGA		05/09/2017 05/18/2017		650,200 1,080,737		0	0	0	0	0	5,589 5,655	5,589 5,655	0	0	0
B7030819	ATLANTA	GA GA	· · · · · · · · · · · · · · · · · · ·	05/18/2017		366,681	 0	0	0	0	0	0	1,920	1,920	0	0	0
B7030820	ATLANTA	GA.		05/18/2017		1,047,704	0	0	0	0	0	0	5,483	5,483	0	0	0
B7030822	ATLANTA	GA		05/18/2017		1, 158, 920	0	0	0	0	0	0	6,066	6,066	0	0	0
B7030824	ATLANTA	GA		05/18/2017		1,518,522	0	0	0	0	0	0	7,947	7,947	0	0	0
B7030834	ATLANTA	GA	- 	05/18/2017	ļ	1,325,420	0	0	0	0	0	0	6,936	6,936	0	0	0
B7030841	ATLANTA	GA		05/18/2017	}	577,663	0	0	0	0	· 0	ļ0	3,024	3,024	0	0	0
B7030843 B7030904	ATLANTA	GA		05/18/2017	·	1,020,762 1,431,008	0	0	0	0	·0	} <u>0</u>	5,341	5,341 8,435	0	0	ļ0
B7030904 B7102603	ATLANTA	GAGA	·	12/20/2017	·	1,431,008	 n	0 n	0 n	0 n	0	,o	8,435	8,435	U	0 n	0 n
B8020203	ATLANTA	GA	<u> </u>	05/02/2018	t	15,339,199	 0	0	0	0	0	0	134,842	134.842	0	0	0
B8020208	ATLANTA	GA		04/10/2018		8,266,745	0	0	0	0	0	0	46,518	46,518	0	0	0
B8020801	ATLANTA	GA		05/10/2018		326,513	0	0	0	0	0	0	1,796	1,796	0	0	0
B8021601	ATLANTA	GA		04/23/2018		316,380	0	0	0	0	0	0	3,819	3,819	0	0	0
B8100502	ATLANTA	GA		12/18/2018	ļ	4,000,000	0	0	0	0	0	0	6,836	6,836	0	0	0
B9011602	ATLANTA	GA		03/27/2019		0	0	0	0	0	0	0	863,486	863,486	0	0	0
B9020803	ATLANTA	GAGA		04/23/2019		1,038,019		0	0	0	0	0	1,144,621 62,590	1,144,621 62,590	0	0	0
B2100202	AUGUSTA	GA	·	12/18/2012		1,067,133	 n	0	0	0	0	0	12,818	12,818	0	0	0
B3061203	AUGUSTA	GA GA		09/12/2013		1,491,168	0	0	0	0	0	0	11,689	11,689	0	0	0
B4082001	AUGUSTA	GA.		11/07/2014		341,863	0	0	0	0	0	0	5,860	5,860	0	0	0
B8011101	AUGUSTA	GA		02/28/2018		1,759,246	0	0	0	0	0	0	10 , 188	10 , 188	0	0	0
B0060204	AUSTELL	GA		12/20/2010		749,094	0	0	0	0	0	0	5,991	5,991	0	0	0
B3042501	AUSTELL	GA		07/30/2013		1,023,086	0	0	0	0	0	0	8,371	8,371	0	0	0
B7030836	AUSTELL	GAGA		05/18/201705/18/2017		710,443 1,520,671	0	0	0	0	0	0	3,719 7,956	3,719 7,956	0	0	0
B8122801	AUSTELL	GA	· · · · · · · · · · · · · · · · · · ·	04/12/2019		1,520,671	 0	0	0	0	0	0	2,215,295	2,215,295	0	0	0
B1120801	BALDWIN	GA		03/14/2012		449,333	0	0	0	0	0	0	3,270	3,270	0	0	0
B7030849	BALL GROUND	GA		05/18/2017		781,457	0	0	0	0	0	0	4,090	4,090	0	0	0
A6042906	BETHLEHEM	GA		06/30/2006		852,718	0	0	0	0	0	0	12,500	12,500	0	0	0
B3040904	BLUE RIDGE	GA		07/01/2013		544,480	0	0	0	0	0	0	6,414	6,414	0	0	0
B6031405	BOGART	GA		05/16/2016		433,950	0	0	0	0	0	0	2,838	2,838	0	0	0
B1090702 B6110905	BRUNSWICK	GAGA	-	11/18/2011	ł	517,767 12,507,982	0	0	0	0	·0	0	4,226	4,226 75,492	0	0	0
A7080209	BUFORD	GA	·	01/10/201/	·	12,507,982	 n	n	n	n	n	n	5,002	5,002	n	n	n
A7080210	BUFORD	GA.		09/28/2007		901,756	0	0	0	0	0	0	4,601	4,601	0	0	0
A7080214	BUFORD	GA		09/28/2007		1,252,589	0	0	0	0	0	0	6,391	6,391	0	0	0
B5111705	BUFORD	GA		01/29/2016		738 , 556	0	0	0	0	0	0			0	0	0
B7081501	BUFORD	GA		10/27/2017	ļ	295,511	0	0	0	0	0	0	2,522	2,522	0	0	0
A6101411	CALHOUN	GA	· 	01/31/2007	·	72,577	0	0	0	ļō		·0	5,313	5,313	0	0	ļ0
A7121205	CALHOUN	GAGA	· 	04/25/2008	l	193,222 719,620	0	0	0	0	0	0	3,769	3,769 15,776	0	0	0
A6042907	CALFIOUN	GA	· [06/30/2006	·	658,233	 n	n	n	n	0	n	9,736	9,736	n	n	n
A7080213	CANTON	GA.		09/28/2007		1,099,877	0	0	0	0	0	0	5,611	5,611	0	0	0
B3061701	CANTON	GA	ļ	09/03/2013		433,787	0	0	0	0	0	0	3,354	3,354	0	0	0
B5040901	CANTON	GA		06/19/2015		787 , 936	0	0	0	0	0	0	4, 224	4,224	0	0	0
B7120603	CANTON	GA	·	02/26/2018	ļ	292,565	0	0	0	0	0	0	1,695	1,695	0	0	0
W7012701	CANTON	GA	· 	03/09/2017	·	5,835,000	0	0	0	ļō		ļ0	11,763	11,763	0	0	ļ0
B5111708 B7030863	CARTERSVILLE	GAGA	· 	02/09/2016 05/18/2017	t	573,793 1,419,442	0	0	0	0	0	⁰	5,536	5,536 7,429	0	0	0
A6101426	CEDARTOWN	GA	· [01/31/2007	·	55,698	 n	n	n	n	0	n	4.082	4.082	n	n	n
A6121613	CEDARTOWN	GA.		02/27/2007		246,336	0	0	0	0	0	0	17,501	17,501	0	0	0
A8072807	CENTERVILLE	GA		09/18/2008		686,796	0	0	0	0	0	0	3,131		0	0	0
B7030842	CHAMBLEE	GA		05/18/2017	ļ	505,794	0	0	0	0	0	0	2,647	2,647	0	0	0
R70/1801	CHANDI EE	GΔ	1	07/06/2017	1	878 779	0	1	1	1 0	1 0	1 0	3 668	3 668	1	1	1

	_				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			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 I	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7062601	. CHAMBLEE	GA		09/05/2017		941,976	0	0	0	0	0	0	5, 424	5,424 8,900	0	0	0
A9090904	COLLEGE PARK	GAGA		11/20/2009		1,304,4401,660,816	0	0	0	0	0	0	8,900 11,332	8,900	0	0	0
B0090310	COLLEGE PARK	GA		12/31/2009 11/30/2010		362,754		0	0	0	0	0		11,332 5,119	0		0
B7030817	COLLEGE PARK	GA.		05/18/2017		793,816	0	0	0	0	0	0	4, 154	4, 154	0	0	0
B7030861	COLLEGE PARK	.GA		05/18/2017		929,953	0	0	0	0	0	0	4,866	4,866	0	0	0
A9111901	COMMERCE	GA		12/30/2009		1,765,136	0	0	0	0	0	0	19,441	19,441	0	0	0
A9090911	CONYERS	GA		12/31/2009		1,608,986	0	0	0	0	0	0	10,981	10,981	0	0	0
B0113002	CONYERS	GA		01/28/2011		1,052,229	0	0	0	0	ļ0	ļ0	13,636	13,636	0	0	0
B3050701 B7030835	CONYERS CONYERS	GAGA		07/24/201305/18/2017		509,131	0	0	0	0	0	<u>0</u>	6,117 5,855	6,117 5,855	0	0	0
A6042908	CUMMING	GAGA		05/18/2017			 n	n	n	n	n	h	5,422	5,422	n	n	n
A6042909	CUMMING	GA		06/30/2006			0	o	o	n	n	0	11,996	11,996	n	n	0
A7080206	CUMMING	GA		09/28/2007		1,099,877	0	0	0	0	0	0	5,611	5,611	0	0	0
A7080207	CUMMING	GA		09/28/2007		578,490	0	0	0	0	0	0	2,951	2,951	0	0	0
A7122602	CUMMING	GA		03/11/2008		211,568	0	0	0	0	0	0	4,223	4,223	0	0	0
B1110203	CUMMING	GA		02/29/2012		240,654	0	0	0	ļ0	ļ0	ļ0	17,320	17,320	0	0	0
B3112501 B6101201	CUMMING	GA GA		02/04/2014		1,119,914 . 760.829	0	0	0	0	0	0	8,266 4,904	8,266 4,904	0	0	0
B7030833	CUMMING	GA		05/18/2017		1,529,990	٥	0	0	0	0	0	8,006	8,006	0	0	0
A7080211	DACULA	GA.		09/28/2007		847 ,023	0	0	0	0	0	0	4,320	4,320	0	0	0
A7080212	DACULA	GA.		09/28/2007		1,099,432	0	0	0	0	0	0	5,609	5,609	0	0	0
A8022702	DACULA	GA.		05/16/2008		3, 157, 636	0	0	0	0	0	0	38,170	38 , 170	0	0	0
A8072805	DACULA	GA		09/18/2008		686,796	0	0	0	0	0	0	3, 131	3, 131	0	0	0
B7120602	DACULA	GA		02/26/2018		318,885	0	0	0	0	0	0	1,847	1,847	0	0	0
A8072806 B1101303	DALLASDALLAS	GAGA		09/18/2008		646,317 . 270,414	0	0	0	0	0	0	2,947 3,407	2,947 3,407	0	0	0
B7030832	DALLAS	GA		05/18/2017		619,980	 0	0	0	0	0	0	3,245	3,245	0		0
B8121403	DALLAS	GA		02/27/2019		0 0,000	0	0	0	0	0	0	4,405	4,405	0	0	0
B7030851	DAWSONVILLE	GA		05/18/2017		1,402,935	0	0	0	0	0	0	7,341	7,341	0	0	0
B7030903	DAWSONVILLE	GA		06/09/2017		4,052,483	0	0	0	0	0	0	24,977	24,977	0	0	0
A6042910	DECATUR	GA		06/29/2006		1,098,114	0	0	0	0	0	0	16,239	16,239	0	0	0
A7080217	DECATUR	GAGA		09/28/2007	·		0	0	0	0	0	0	3,922	3,922 10,342	0	0	0
A9081802	DECATOR	GA		11/12/2008		44,959	٥	0	0	0	0	0	1,519	1,519	0	0	0
A9081803	DECATUR	GA.		11/10/2009		145,501	0	0	0	0	0	0	4,908	4,908	0	0	0
A9081809	DECATUR	GA.		11/10/2009		38,648	0	0	0	0	0	0	1,305	1,305	0	0	0
A9090903	DECATUR	GA		11/20/2009		482,349	0	0	0	0	0	0	4,515	4,515	0	0	0
B0022204	DECATUR	GA		04/29/2010		398,784	ō	0	0	0	0	ļ0	4,361	4,361	0	<u>0</u>	0
B2060812 B2081501	DECATUR DECATUR	GAGA		07/31/201210/25/2012		534,841518,637	0	0	0	0	0	0	6,000 4,311	6,000 4,311	0	0	0
B208 1602	DECATOR	GA	ļ	11/14/2012	<u> </u>	333,957	 n	n	n	n	n	n	4,240	4,240	n	n	n
B2081603	DECATUR	GA.		11/14/2012		254,999	0	0	0	0	0	0	3,237	3,237	0	0	0
B3052901	DECATUR	GA		09/03/2013		617,752	0	0	0	0	0	0	4,710	4,710	0	0	0
B3082805	DECATUR	GA		11/13/2013		382,271	0	0	0	0	0	0	2,879	2,879	0	0	0
B6012603	DECATUR	GA		05/11/2016		2,734,192	0	<u>0</u>	<u>0</u>	0	0	ļ0	13,325	13,325	0	0	0
B7030816	DECATUR DECATUR	GAGA		05/18/201705/18/2017		398,543 . 766,718 .	0	0	0	ļ0	·0	<u>0</u>	2,086 4,013	2,086 4,013	0	0	ļ0
B7030830	DECATOR	GA		05/18/2017		595 , 121	 n	n	n	n	0	h	3,113	3,113	0 n	n	0 n
B7030860	DECATUR	GA		05/18/2017		729,764	0	0	0	0	0	0	3,819	3,819	0	0	0
B7060602	DECATUR	GA		08/22/2017		611,396	0	0	0	0	0	0	3,603	3,603	0	0	0
B8081601	DECATUR	GA		11/21/2018		555,625	0	0	0	0	0	0	2,899	2,899	0	0	0
B0010705	. DORAVILLE	GA		03/05/2010		862,255	0	0	0	0	0	ļ0	7,019	7,019	0	0	0
B2031305 B1051901	DORAVILLE	GAGA		05/03/2012 07/26/2011		875,954 . 869,945 .	0	ļ0	ļ0	ļ0	·0	·0	7,246 7,175	7,246 7,175	0	ļ0	ļ0
B3013004	DOUGLASVILLE	GAGA		04/29/2013			 n	n	n	0 n	0	h0			U	n	0 n
B4090801	DOUGLASVILLE	GA.		11/10/2014		429,336	0	0	0	0	0	0	7,674	7,674	0	0	0
B6071102	DOUGLASVILLE	GA.		09/09/2016		1,010,016	0	0	0	0	0	0	6,661	6,661	0	0	0
B7030810	DOUGLASVILLE	GA		05/18/2017		993,902	0	0	0	0	0	0	5,200	5,200	0	0	0
R7030812	DOLICE VONTE	GΔ	i	05/18/2017	1	590 709	n	1	1	1 0	1 0	1 0	3 001	3 001	1	1 0	. 1

				Showing A	All Mortgage Loar	ns DISPOS	SED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						rvestment			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 F	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7030813	DOUGLASVILLE	GA		05/18/2017		1,025,472	0	0	0	0	0	0	5,365	5,365	0	0	0
B7030825	DUBLIN	GA		05/18/2017		927,837	0	0	0	0	0	0	4,856	4,856	0	0	0
B2031902	DULUTH	GA	·	05/30/2012		900,018	0	0	0	0	0	0	11,486	11,486	0	0	0
B2082001	DULUTH	GAGA	-	10/31/201202/27/2014		908,334 . 814,081 .		0	0	0	0		11,623 8,710		0	0	0
B5030601	DULUTH	GA.		05/20/2015		2,385,453	0	0	0	0	0	0	17,001	17,001	0	0	0
B5111704	DULUTH	GA.		01/29/2016		761,652	0	0	0	0	0	0	7,660	7,660	0	0	0
B5111706	DULUTH	GA		01/29/2016		230,803	0	0	0	0	0	0	2,321	2,321	0	0	0
A8090505	DUNWOODY	GA		10/16/2008		521 , 177	0	0	0	0	0	0	5,996	5,996	0	0	0
A7092113	EAST ELLIJAY	GA	-	12/18/2007		178,976 .	0	ļ	ļ	ļō	}ō	}ō	2,232	2,232	ō	0	<u>0</u>
A2090505	EAST POINT	GA	· 	11/19/2002 06/29/2006		157,501 _ 256,830 _	0	0	0	0	0	0	9, 105 3, 798	9, 105 3,798	0	0	0
A9090905	EAST POINT	GA GA	·	11/20/2009	 	459,682	 n	n	n	n	n	0	3,798	3, 798	n	n	n
B7030844	EAST POINT	GA	<u> </u>	05/18/2017		1, 173, 983	0	0	0	0	0	0	6,144	6,144	0	0	0
B7030864	EAST POINT	GA		05/18/2017		896,665	0	0	0	0	0	0	4,692	4,692		0	0
B7030814	ELBERTON	GA		05/18/2017		1,164,664	0	0	0	0	0	0	6,094	6,094	0	0	0
A6042911	ELLENWOOD	GA		06/29/2006		764,313	0	0	0	0	0	0	11,304	11,304	0	0	0
A6042912	ELLENWOOD	GA		06/30/2006		748,755 .	0	0	0	0	0	0	11,074	11,074	0	0	0
A6042913A6042914	ELLENWOOD	GAGA		06/29/2006		811,136 . 773,654	0	0	0	0	0	0	11,996 11,442	11,996 11,442	0	0	0
A6042915	ELLENWOOD	GA		06/30/2006		492,894	٥٥	0	0	0	0	0	7,291			0 n	0
A7060802	FA I RBURN	GA		08/21/2007		751,627	0	0	0	0	0	0	9,429	9,429	0	0	0
A8072804	FAIRBURN	GA		09/18/2008		646,317	0	0	0	0	0	0	2,947	2,947	0	0	0
B8042304	FAYETTEVILLE	GA		07/26/2018		770 , 138	0	0	0	0	0	0	3,756	3,756	0	0	0
B6080401	FITZGERALD	GA	-	09/30/2016		1,034,260	0	0	0	0	0	0	8,219	8,219	0	0	0
B7030831	FLOWERY BRANCH	GAGA	·	05/18/2017		650,349	0	0	0	0	0	0	3,404	3,404	0	0	0
B5111709 B8051605	FOLKSTONFOLKSTON	GA		02/09/2016		372,962 741,479		0	0	0	0	0	3,599 3,683	3,599 3,683	0	0	0
A8072810	FOREST PARK	GA GA		09/18/2008		686,796	0	0	0	0	0	0	3,131	3,131	0 0	0	0
B3061403	FORT VALLEY	GA.		08/22/2013		1,165,974	0	0	0	0	0	0	13,764	13,764	0	0	0
A6101415	FRANKLIN	GA		01/31/2007		47 , 787	0	0	0	0	0	0	3,498	3,498	0	0	0
B1110202	GAINESVILLE	GA	. .	02/29/2012		207,733	0	0	0	0	0	0	14,954	14,954	0	0	0
B3031808	GAINESVILLE	GA		06/06/2013		758 , 135	0	0	0	0	0	0	16,095	16,095	0	0	0
B7030846 B5080602	GAINESVILLEGREENSBORO	GAGA		05/18/201702/19/2016		505,205 346,352	0	0	0	0	0	0	2,644 3,151	2,644 3,151	0	0	0
A7080215	GRIFFIN	GA.		09/28/2007		888,467	0	0	0	0	0	0	4,532	4,532	0	0	0
B3032103	GROVETOWN	GA		06/05/2013		951,825	0	0	0	0	0	0	11,306	11,306	0	0	0
A7082304	HAMPTON	GA		10/19/2007		300 , 107	0	0	0	0	0	0	3,736	3,736	0	0	0
B5112402	HAMPTON	GA	· 	03/18/2016		3,233,680	0	0	0	0	0	0	31,106	31, 106	0	0	0
B3061703	HARTWELL	GA	-	09/20/2013		392,061	0	0	0	ļ0	ļ0	ļ0	4,546	4,546	0	0	0
A6042916B5111710	HOLLY SPRINGS	GA	· 	06/29/2006		686,227 353,840		ļ0	ļ0	0	ļ ⁰	⁰	10 , 151 3 , 414		0	0	0
B9031802	HOMERVILLE	GA	·	05/31/2019		იას, ი40	 n	n	n	n	n	n	1,406,250	1,406,250	n	n	n
A6042917	HOSCHTON	GA.		06/29/2006		539,716	0	0	0	0	0	0	7,982			0	0
B6120801	JASPER	GA		02/16/2017		1,535,374	0	0	0	0	0	0	13, 101	13, 101	0	0	0
A6042918	JEFFERSON	GA		06/29/2006	ļ	901,511	0	0	0	0	0	0	13,333	13,333	0	0	0
B0052806	JOHNS CREEK	GAGA	· 	08/06/2010		1, 170,008	0	ļō	ļō	ļō	}ō	ļō	10,021	10,021		0	ļō
B1100601	JOHNS CREEK	GAGA	·	01/31/201201/31/2012		855,665 916,677				0	0	0	11,214 7,415	11,214 7,415	0	0	0
A5062901	JONESBORO	GA GA	·	12/31/2006		903,585		n	n	n	n	n	26,303	26,303	n	n	n
A5062901-1	JONESBORO	GA		12/01/2014		146,027	0	0	0	0	0	0	4,241	4,241	0	0	0
A6042919	JONESBORO	GA		06/29/2006		985,787	0	0	0	0	0	0	14,581	14,581	0	0	0
A6042920	JONESBORO	GA		06/29/2006		842,253	0	0	0	0	0	0	12,456	12,456	0	0	0
A6042921	JONESBORO	GA		06/30/2006	ļ	586,511	0	0	0	0	ļ0	ļ0	8,677	8,677	o	0	o
A9081804	JONESBORO	GA	· 	11/10/2009		69,575	0	ļ0	ļ0	ļ0	}0	ļ0	2,348	2,348	0	0	0
B7022801	JONESBORO		·	08/16/2013		297,332 933,102				0	0 n	0	3,308 5,660	3,308 5,660	0	0	0
B7030848	JONESBORO	GA	· [05/18/2017		1,306,763		n	n	n	n	n	6,839	6.839	n	n	n
B4111101	KENNESAW	GA	[01/23/2015		360 , 114	0	0	0	0	0	0	2,591	2,591	0	0	0
B5060301	KENNEGVM	GA	1	08/27/2015	1	585 265	Λ	Λ	Λ	n	1	0	4 161	/ 161	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans	DISPOSED,), Transte										
1	Location	1	4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3	1		Bool	k Value/	8	9	10	11	12	13	Book Value/				
					Red	corded			Current			_	Recorded				
						estment			Year's Other		Total		Investment		Foreign		
							waalimad	Current		Conitalizad		Total Faraian	Excluding		Exchange	Realized	Total
							realized	Current	Than	Capitalized	Change	Total Foreign					
							aluation	Year's	Temporary	Deferred	in	Exchange	Accrued	.	Gain	Gain	Gain
			Loan	Date			crease ((Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Price	or Year (Dec	ecrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6051107	KENNESAW	GA		07/22/2016		2 119 192	0	0	0	0	0	0	14, 133	14.133	0	0	0
B6051108	KENNESAW	.GA		07/22/2016		719,003	0	0	0	0	0	0	4,796	14, 133 4, 796	0	0	0
B6052704	KENNESAW	GA		08/12/2016		1,332,457	0	0	0	0	0	0	13,248	13,248	0	0	0
B7030815	KENNESAW	GA	L	05/18/2017		814,490	0	0	0	0	0	0	4,261	4,261	0	0	0
B0062504	KINGSLAND	GA		09/17/2010		352,626	0	0	0	0	0	0	5, 119	5,119		0	0
B7030857	LAFAYETTE	GA		05/18/2017		586 , 982	0	0	0	0	0	0	3,074	3,074	0	0	0
A8020702	LAVONI A	GA		04/04/2008		201,262	0	0	0	0	0	0	3,904	3,904	0	0	0
A7080208	LAWRENCEVILLE	GA		09/28/2007		650,773	0	0	0	0	0	0	3,320	3,320	0	0	0
B1041901	LAWRENCEVILLE	GA		05/31/2011		585 ,411	0	0	0	0	0	0	16,843	16,843	0	0	0
B3121802	LAWRENCEVILLE	GA		02/26/2014		902,902	0	0	0	0	0	0	6,571	6,571	0	0	0
B4060501	LAWRENCEVILLE	GA	ļ	09/12/2014		378,032	0	0	0	0	0	0	6,521	6,521		0	0
B5041508	LAWRENCEVILLE	GA	ļ	07/21/2015		1,355,097	0	0	0	0	0	0	9,836	9,836		0	0
B5050605	LAWRENCEVILLE	GA		07/15/2015		2,001,539	0	0	0	0	0	0	10,673	10,673		0	0
B8012903	LAWRENCEVILLE	GA		04/30/2018		382,802	0	0	0	0	0	0	2,080	2,080		0	0
B8012904	LAWRENCEVILLE	GA		04/30/2018		271,666	0	0	0	0	0	0	1,476	1,476		0	0
B4111005	LILBURN	GA	ļ	01/29/2015		2,458,636	0	0	0	0	0	0	13,022	13,022		0	0
A5080804	LITHIA SPRINGS	GA	ļ	12/31/2006	ļ	57 , 404	0	0	0	0	0	0	7,255	7,255		0	0
B3041503	LITHIA SPRINGS	GA		06/21/2013		434,399	0	0	0	0	0	0	5,263	5,263		0	0
B4121101	LITHIA SPRINGS	GA		02/19/2015		860,030	0	0	0	0	0	0	6, 149	6, 149		0	0
B5021102	LITHIA SPRINGS	GA		04/22/2015		491,800	0	0	0	0	0	0	5,265	5,265		0	0
B7030859	LITHIA SPRINGS	GA		05/18/2017	 	1,720,095	0	0	0	0	0	0	8,999	8,999		0	0
A9081808	LITHONIA	GA		11/10/2009		56,209	0	0	0	0	0	0	1,898	1,898		0	0
B2102401	LITHONIA	GA		12/28/2012			0	0	0	0	0	0	16,879	16,879		0	0
B3071701	LITHONIA	GA		10/10/2013		261,692	0	0	0	0	0	0	2,894	2,894		0	0
A7080216	LOCUST GROVE	GA		09/28/2007		1,148,892	0	0	0	0	0	0	5,860	5,860		0	0
B7030840	LOCUST GROVE	GA		05/18/2017		1,283,068	0	0	0	0	0	0	6,714	6,714		0	0
A8072811	MABLETON	GA		09/18/2008		686,796	0	0	0	0	0	0	3, 131	3, 131		0	0
A4110404	MACON	GA		01/26/2005		148,712	0	0	0	0	0	0	31,493	31,493		0	0
A6101418	MACON	GA		01/29/2007	 	212,772	0	0	0	0	0	0	15,559	15,559		0	0
B4072401	MACON	GA		09/24/2014		188,570	0	0	0	0	0	0	2,014	2,014		0	0
B5041401	MACON	GAGA		06/25/2015			0	0	0	0	0	0	13,980	13,980		0	0
B6042708	MACON	GAGA		07/15/2016		2,190,426254.815		0	0	0	0	0	10,568	10,568		0	0
A7100103	MARIETTA	GA		01/30/2008				0	0	0	0	0	2,685	2,685		0	0
A7120303 A8092201	MARIETTA	GAGA		10/30/2008		2,999,729 2,452,375			0	0	0	0	24,338 41,862	24,338		0	0
A9031001	MARIETTA	GA		05/06/2009		571,728			0		0	0	5,085	5,085		0	0
B2061902	MARIETTA	GA		08/24/2012		883,494				0	0	0	11,599	11,599			
B3030801	MARIETTA	GA		05/14/2013		657.078		٥		0	0	0		8.098		0	
B3040902	MARIETTA	GA	·	06/28/2013		505, 169	n	٥	n	n	n	n	6,117	6,117		n	n
B3062502	MARIETTA	GA		09/12/2013		171,944	o	n	n	n	n	n	2,014	2,014	n	n	n
B5102301	MARIETTA	GA		01/08/2016		1,355,953	0	0	0	0	0	0	13,639	13,639	0	0	0
B6052302	MARIETTA	GA	[08/03/2016		610.048	0	0	0	0	0	0	3.918	3.918		0	0
B6091201	MARIETTA	GA.	L	10/28/2016		1,366,184	0	0	0	0	0	0	9,101	9,101		0	0
B7030809	MARIETTA	GA.		05/18/2017		1,292,387	o [0	0	0	0	0	6,764	6,764		0	0
B7030821	MARIETTA	GA		05/18/2017		726 , 192	0	0	0	0	0	0	3,799	3,799		0	0
B7030823	MARIETTA	GA		05/18/2017		492,273		0	0	0	0	0	2,578	2,578		0	0
B7030845	MARIETTA	GA		05/18/2017		449,424		0	0	0	0	0	2,351	2,351		0	0
B8082702	MARIETTA	GA		11/02/2018		476,250	0 [.	0	0	0	0	0	2,484	2,484	0	0	0
A6042922	MCDONOUGH	GA		06/30/2006		477 , 189	0	0	0	0	0	0	7,059	7,059	0	0	0
A6042923	MCDONOUGH	GA	ļ	06/30/2006		726 , 832	0	0	0	0	0	0	10,750	10,750	0	0	0
A6042924	MCDONOUGH	GA		07/27/2006		345,398	0	0	0	0	0	0	5,065	5,065		0	0
A7011201	MCDONOUGH	GA		03/20/2007		780,002	0	0	0	0	0	0	5,242	5,242	0	0	0
A70112013	MCDONOUGH	GA	ļ	01/01/2009		15,804	0	0	0	0	0	0	85	85	0	0	0
B7030828	MILLEDGEVILLE	GA	ļ	05/18/2017	ļ	871,218	0	0	0	0	0	0	4,558	4,558		0	0
B6063001	MONROE	GA	L	09/09/2016			0	0	0	0	0	0	15,852	15,852		0	0
B6080101	MONROE	GA		10/14/2016		675,830	0	0	0	0	0	0	5,825	5,825		0	0
A8020602	MORROW	GA		03/17/2008		266,727	0	0	0	0	0	0	5,394	5,394		0	0
A9090908	MORROW	GA	ļ	11/20/2009		1,826,425	0	0	0	0	0	0	12,463	12,463		0	0
A9090909	MORROW	GA	ļ	12/31/2009		1,400,042	0	0	0	0	0	0	9,552	9,552	0	0	0
B6072102	MOULTRIE	GA	1	10/06/2016	l I	959.209	0	0	0	1 0	0	0	8 970	8 970	0	0	1 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/	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
B7120601	NEWNAN	GA		04/02/2018	325 , 122	0	0	0	0	0	0	1,863	1,863	0	0	0
A8072809	NORCROSS	GA		09/25/2008	686,796	0	0	0	0	0	0	3, 131	3, 131	0	0	0
B2082801 B7030862	NORCROSS	GAGA		10/30/2012 05/18/2017	1,457,368 1,306,095	0	0	0	0	0	0	18,477 6,834	18,477	0	0	0
B8121401	OCILLA	GA		02/27/2019	1,300,093	0	0		o	0	0	3,551	3,551	0	0	0
B6022202	PEACHTREE CITY	GA.		04/27/2016	1,084,960	0	0	0	0	0	0	16,332	16,332	0	0	0
B6120102	PEACHTREE CORNERS	GA		01/27/2017	1,393,481	0	0	0	0	0	0	8,412	8,412	0	0	0
A6042925	POWDER SPRINGS	GA		06/30/2006	583,270	0	0	0	0	0	0	8,628	8,628	0	0	0
A6042926	REX	GA		06/30/2006	511,576	0	0	0	0	0	0		7,566	0	0	0
A6100712 B7030856	RINGGOLD	GAGA	·	11/29/2006	209, 398	0		0	} <u>0</u>	<u>0</u>		16,259 .	16,259	0	0	0
A9081807	RINGGOLD	GAGA		05/18/2017 11/10/2009		0	0	0	0	0	0	3,818 <u>1,470</u>	3,818 1,470	0	0	0
B2071204	RIVERDALE	GA GA	ļ	09/05/2012	958,808	n	n	n	n	n	n	11,817	1,470	n	n	n
B7030838	RIVERDALE	GA.		05/18/2017	1,475,393	0	0	0	0	0	0	7,721	7,721	0	0	0
B7101903	RIVERDALE	GA		12/14/2017	1,933,431	0	0	0	0	0	0	8,202	8,202	0	0	0
B2022803	ROCKMART	GA		04/30/2012	442,452	0	0	0	0	0	0	3,504	3,504	0	0	0
A6100701	ROME	GA		11/30/2006	184,595	0	0	0	0	0	0	14,337	14,337	0	0	0
A6100707A6100710	ROME	GAGA		11/29/2006	177 ,768 184 .595	0	0	0	0	0	0	13,815 14,337	13,815	0	0	0
A6100710	ROME	GA GA		11/29/2006 11/29/2006	209,398	0	0	0	0	0	0	16,259	14,337	0	0	0
A6101401	ROME	GA		01/26/2007	39,769	0	0	0	0	0	0	2,916	2,916	0	0	0
A6101402	ROME	GA.		01/26/2007		0	0	0	0	0	0	5,663	5,663	0	0	0
A6101403	ROME	GA		01/26/2007	48,842	0	0	0	0	0	0	3,575	3,575	0	0	0
A6101404	ROME	GA		01/26/2007	72,893	0	0	0	0	0	0	5,334	5,334	0	0	0
A6101405	ROME	GA		01/26/2007	47,365	0	0	0	0	0	0	3,464	3,464	0	0	0
A6101406A6101407	ROME	GAGA		01/26/2007		0	0	0	0	0	0	2,806	2,806 1,784	0	0	0
A6101408	ROME	GA		01/26/2007	24,262	0	0	0	0	0	0	1,784 4,971	4,971	0	0	0
A6101410	ROME	GA		02/27/2007	82,042	0	0	0	0	0	0	5,824	5,824	0	0	0
A6101412	ROME	GA		02/27/2007	92,660	0	0	0	0	0	0	6,586	6,586	0	0	0
A6101416	ROME	GA		01/31/2007	79,856	0	0	0	0	0	0	5,838	5,838	0	0	0
A6101424	ROME	GA		01/30/2007	47,365	0	0	0	0	0	0	3,464	3,464	0	0	0
A6101427	ROME	GA		01/30/2007		0	0	0	0	0	0	2,861	2,861	0	0	0
A6101428	ROME	GAGA		01/30/2007	149,479 172,897	0	0	0	0	0	0	10,929	10,929	0	0	0
A6101431	ROME	GA.		02/27/2007	42,334	0	0	0	0	0	0	3,008	3,008	0	0	0
A6101432	ROME	GA.		01/31/2007	176,695	0	0	0	0	0	0	12,920	12,920	0	0	0
A6101433	ROME	GA		01/30/2007	48 , 103	0	0	0	0	0	0	3,519	3,519	0	0	0
A6101434	ROME	GA		01/30/2007	45,043	0	0	0	0	0	0	3,301 .	3,301	0	0	0
A6101435 A6121601	ROME	GA GA		01/30/2007		0		0	0	·0		4, 168 1, 699	4, 168 1, 699	0	0	0
A6121604	ROME	GAGA	·	02/27/2007	23,761	U	0	U	U	ļ0	0	7,932		U	U	, <u>0</u>
A6121606	ROME	GA		02/27/2007	26.460	0	0	0	0	0	0	1.882	1.882	0	0	0
A6121607	ROME	.GA		02/28/2007		0	0	0	0	0	0	3,721	3,721	0	0	0
A6121607-1	ROME	GA	ļ	10/16/2014	42,978	0	0	0	0	0	0	2,742	2,742	0	0	0
A6121609	ROME	GA		02/27/2007	50,759	0	0	0	0	ļ0	0	3,611	3,611	0	o	0
A6121610A6121614	ROME	GA		02/27/2007		0		0	}0	} <u>0</u>		2,791 2,408	2,791 2,408	0	0	0
A6121615	ROME	GA GA		02/27/2007 02/27/2007	33,804	0 n	n	0 n	0 n	⁰	n	2,408	2,408	U	0	0 n
A6121616	ROME	GA		02/27/2007	30,072	0	0	0	0	0	0	2,142	2, 140	0	0	0
A6121617	ROME	GA		02/28/2007	36,935	0	0	0	0	0	0	2,626	2,626	0	0	0
A6121618	ROME	GA		02/27/2007	65,339	0	0	0	0	0	0	4,652	4,652	0	0	0
A6121619	. ROME	GA		02/27/2007	23,005	0	0	0	0	0	0	1,643	1,643	0	0	0
A6121621	ROME	GA		02/27/2007	50,003	0	ļ0	0	ļ0	ļ0	ļ0	3,556	3,556	0	ļ0	0
A7032107 B1020701	ROME	GAGA	·····	06/28/2007 04/28/2011	249,202 2,935,014	0	ļ0	0	0	·0	ļ0	15,944 29,252	15,944 29,252	0	0	ļ0
B4120801	ROME	GA GA		05/29/2015	2,935,014	0	n	0	0 n	n	n	4,906	4,906	U	n	0
B4120801-1	ROME	GA		09/30/2015	87,098	0	0	0	o	0	0	1,327	1,327	n	n	0
B7030855	ROME	GA		05/18/2017	294,608	0	0	0	0	0	0	1,542	1,542	0	0	0
A7082409	ROSWELL	GA		11/26/2007	247 .938	0	0	0	0	0	0	3.176	3.176	0	0	0

SCHEDULE B - PART 3

					All Mortgage Loans DI	SPOSED, Trans						•	•			
1	Location		4	5	6 7		Chang	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3]		Book Va	lue/ 8	9	10	11	12	13	Book Value/				
		_			Record	ed		Current				Recorded				
					Investm			Year's Other		Total		Investment		Foreign		
					Exclud		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				Б.	Accru		Year's	Temporary	Deferred	in	Exchange	Accrued				
		_	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		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8070303	ROSWELL	GA		08/28/2008	2	0,083	0	00	0	00	0	2,779	2,779	0	0	0
B0051403	ROSWELL	GA		06/30/2010		0,539	0 0	0	0	0 0	0	11,013	11,013	0	0	0
B3062501	ROSWELL	GA		09/12/2013		1,517	0	0	0	0	0	6,692	6,692	0	0	0
B6041801	ROSWELL	GAGA		06/30/2016		2,171	0	0	0	0	0	6,119	6,119 6.995	0	0	0
B6062101 B6092801	ROSWELL	GAGA.		09/02/2016		3,894 1,140	0		0	0	0	6,995 7,600		0	0	0
B3030802	SANDY SPRINGS	GA		05/03/2013		0,382	0	0	0	0	0	13,796	13,796	0		0
A7120401	SAVANNAH	GA		01/31/2008		7.977	n	0	n	n	0	10,730	10,730	0	٥	0
B6090103	SAVANNAH	GA		09/21/2016		2,062	0	0	0	0	0	4,750	4,750	0	0	0
B7051604	SAVANNAH	GA.		07/26/2017		6,764	0 [0	0	0	0	11,062	11,062	0	0	0
A6042927	SMYRNA	GA.		06/30/2006		7,134	0	0	0	0	0	14,303	14,303	0	0	0
A7060404	SMYRNA	GA.	ļ	08/14/2007	3	2,665	0	0	0	0	0	4,463	4,463	0	0	0
A8120504	SMYRNA	GA	ļ	02/02/2009		7,055	0	00	0	00	0	22,747	22,747	0	0	0
A9090910	SMYRNA	GA		11/20/2009		3,710	0	00	0	0	0	7 , 188	7 , 188	0	0	0
B4012301	SMYRNA	GA	ļ	03/27/2014		5,296	0	0	0	0	0	3,910	3,910	0	0	0
B4062003	SMYRNA	GA	ļ	09/25/2014		1,938	0	0 0	ļ0) 0	0	5,416	5,416	0	0	ļ0
	SMYRNA	GA.		04/12/2017		5,961	0	·0	ļ0	<u> </u>	ļ0	21,333	21,333	0	<u>0</u>	}ō
B6101902	SNELLVILLE	GAGA		01/13/2017		6,480	υ <u></u>	0	0	. 0	0	6,857	6,857	0	0	0
B7030837 B7030839	SNELLVILLE	GAGA		05/18/2017 05/18/2017		7,818 1,371	ر آ	0	0	0	0	5,534 7,228	5,534 7,228	0	0	0
B7030852	SNELLVILLE	GA	·	05/18/2017		1,919	ر	`	0		J0			0	٠	0
A3040202	STATESBORO	GA	<u> </u>	06/17/2003		0,067	0	,	n	,	n	22,215		n	 n	n
A6101417	STATESBORO STATESBORO	GA		01/29/2007		7,430	0	n	n	n	n	5.663	5.663	n	0 N	n
B1122102	STOCKBRIDGE	GA		03/01/2012		4,030	o l	0	0	0	0	10,640	10,640	0		0
B7030847	STOCKBRIDGE	GA		05/18/2017		3,696	0	0	0	0	0	8,236	8,236	0	0	0
B8072401	STOCKBRIDGE	GA		09/25/2018	6	5,926	0	0	0	0	0	4,849	4,849	0	0	0
A3110302	STONE MOUNTAIN	GA.		01/20/2004	3	0,560	0	0	0	0	0	13,348	13,348	0	0	0
A8082803	STONE MOUNTAIN	GA.		10/29/2008		2,819	0	00	0	00	0	4,864	4,864	0	0	0
A9081806	STONE MOUNTAIN	GA	ļ	11/10/2009		3,971	0	00	0	·	0	2, 157	2, 157	0	0	0
B0042102	STONE MOUNTAIN	GA		06/01/2010		9, 191	0	ļ0	0	ļ0	0	21,714	21,714	0	0	0
B6051106	STONE MOUNTAIN	GA		07/22/2016		1,163	o	0	ļ0	. 0		4,543	4,543	0	0	ō
A6101413	SUMMERVILLE	GA	·	01/31/2007		4,643	,	<u>0</u>	0	0	0	4,005	4,005	0	0	} <u>0</u>
A2121704 A7022106	SUWANEE	GAGA	<u> </u>	02/26/2003		8,105 2,378	ν ⁽	0	0	0	ļ0	7 ,414 10 ,670	7,414 10,670	0	0	0
B2100101	SUWANEE	GAGA	·	12/06/2012		2,378 4,467	0		0 n		0			0	٠	0 n
B4080105	SUWANEE	GA.	·	09/30/2014		5,689	0	,	n	n	n	6,337	6,337	n	0 n	n
B5111703	SUWANEE	GA	<u> </u>	01/29/2016	5	6,996	ō	0	0	0	0	5,804	5,804	0		0
B6061501	SUWANEE	GA.		08/10/2016		7,693	0 [0	n	n	0	11,732	11,732	0	n	n
B8060801	SUWANEE	GA		08/23/2018		0,903	0	0	0	0	0	4,203	4,203	0	0	0
B5112401	SYLVANIA	GA.	ļ	02/26/2016		7,197	0	0	0	0	0	5,014	5,014	0	0	0
A7082205	TIFTON	GA.	ļ	10/18/2007		5,519	0	00	0	00	0	8,002	8,002	0	0	0
A9090915	TUCKER	GA	ļ	11/20/2009	1, 1	4 , 138	0 0	00	0	0	0	7,808	7,808	0	0	0
B0111504	TUCKER	GA		12/28/2010		5,656	0	ļ0	0	0	0	9,207	9,207	0	0	0
B5021103	TUCKERUNION CITY	GAGA		03/27/2015	ļ ⁷	3,868 7.583	n	0	}ō	ō	ļō	5,501	5,501	0	0	}ō
A7080218	UNION CITY	GAGA	}	09/28/2007			,	0	0	0	0	4,833	4,833	}0	0	0
	UNION CITY	GA		12/19/2011		5,577 7,294	u		0	0	0	4,041 6,931	4,041 6,931	0	0	0
	UNION CITY	GAGA	·	05/18/2017		7,294 8,785	n	,	0 n	, ⁰	0	7.528	7.528	U		0 n
B9012301	VALDOSTA	GA.		03/16/2017	1,4	,,,,,	ŏ	n	n	n	n			n	0 N	n
B1061703	VILLA RICA	GA		08/19/2011	5	7,041	0	0	n	n	n	4,452	4,452	n	n	n
B3122004	WARNER ROBINS	GA	[03/11/2014		5,862	0 [0	0	0	0	2,604	2,604	0	0	0
B4030602	WARNER ROBINS	GA.		06/11/2014	7	2,713	0	0	0	0	0	5,055	5,055	0	0	0
B6032305	WARNER ROBINS	GA		05/24/2016	1,2	7,546	0	0	0	0	0	8, 154	8, 154	0	0	0
B7092504	WARNER ROBINS	GA	ļ	12/18/2017	1,6	6,377	0	0	0	·	0	13,777	13,777	0	0	0
A8012301	WATKINSVILLE	GA		03/24/2008	9	4,048	0	00	0	00	0	7,429	7,429	0	0	0
B3062801	WATKINSVILLE	GA		09/27/2013		1,775	0 0	00	0	0	0	12,836	12,836	0	0	0
B2041211	WAYCROSS	GA		08/13/2012		5, 143	0	0 0	0	0	0	9,540	9,540	0	0	0
B8030904	WAYCROSS	GA.	}	05/25/2018		2,095	ŭ }	·0	}ō	0	ļō	1,496	1,496	}0	0	}ō
B7030854	WHITE	GAGA.	}	05/18/2017	}3	0,956 6.317	0 0	ː0	}ō	0	ļō	1,889 2,947	1,889 2.947	0	0	}ō
MOU/∠8U8	I IL LINDEL	L UA		09/ 18/2008	L	۱۱ ان,ن	v L(· L0	L0	· L0	L0	2,94/	L	L0	L0	L0

					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		9	10 Current Year's Other	11	12 Total	13	Book Value/ Recorded Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			Loan	Date	Accrued Disposal Interest	Valuation	Year's	Temporary Impairment	Deferred Interest and	in Pook Volue	Exchange	Accrued Interest on	Consid-	Gain (Loss) on	Gain (Loss) on	Gain (Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	Increase (Decrease)	(Amortization) /Accretion	Recognized	Other	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2060810	WOODSTOCK	GA	туре	07/31/2012	127,777		Accretion	necognized	Other	(0+9-10+11)	DOOK Value	2,955	2,955	0	0	0
B2122802	WOODSTOCK	GA		02/26/2013	686 , 152	0	0	0	0	0	0	8,497	8,497	0	0	0
B3081903	WOODSTOCK	GA		10/04/2013	633,739		0	0	0	0	0	4,669	4,669	0	0	0
B4091901 B5041402	WOODSTOCK	GA		12/11/2014 07/10/2015	1,791,963 1,834,949		0	0	0	0	0	12,781	12,781	0	0	0
B7030808	WOODSTOCK	GA.		05/18/2017	1,323,289		0	0	0	0	0	6,924	6,924	0	0	0
B7030850	WOODSTOCK	GA		05/18/2017	627,662	0	0	0	0	00	0	3,285	3,285	0	0	0
B3031804	COUNCIL BLUFFS DES MOINES	IA		05/30/2013	958,044 151.868		0	0	0	0	0	49,203	49,203	0	0	0
B3041504	DES MOINES	IA		06/03/2013	1,089,183		0	0	0	0	0	1,899 13,835	1,899	0	0	0
B6090102	INDIANOLA	IA		10/21/2016	744,041	0	0	0	0	0	0	4,725	4,725	0	0	0
A4033009	AMMON	ID.	ļ	12/31/2006	262,894		0	0	0	00	0	10 , 146	10 , 146	0	0	0
A7041301 A7100203	AMMON	IDID.	ļ	01/16/2008	930 , 385 937 . 357		0	0	0	0	0	5,571 3,009	5,571	0	0	0
A8021403	BOISE	ID.		04/08/2008			0	0	0 n	,o	0	4,798	4,798	0	0	0
A8111102	BOISE	ID.		01/20/2009	262,536	0	0	0	0	0	0	2,954	2,954	0	0	0
A9122202	BOISE	ID		03/12/2010	657 , 575	j 0	0	0	0	0	0	11,154	11, 154	0	0	0
B2070305 B4120803	BOISE BOISE	ID		09/06/201201/30/2015			0	0	0	0	0	5,275 28,042	5,275	0	0	0
B4120803-1	BOISE	ID		07/11/2017	1,209,275		0	0	0	0	0	6,927	6,927	0	0	0
B6041402	BOISE	ID		05/13/2016	1,751,226	0	0	0	0	0	0	11,447	11,447	0	0	0
B1082502	COEUR D'ALENE	ID		12/22/2011	4,512,401	0	0	0	0	0	0	24,790	24,790	0	0	0
B1082502-1 B5100801	COEUR D'ALENE	ID. ID		11/20/2018 02/10/2016	1,533,400 248,374		0	0	0	0	0	8,955 L 1,602	8,955 1,602	0	0	0
B7110701	EMMETT	D		01/11/2018			0	0	0	0	0	3, 105	3, 105	0	0	0
B2061904	GARDEN CITY	ID		09/26/2012	2,744,356	0	0	0	0	00	0	23,262	23,262	0	0	0
B0042703	GRANGEVILLE	ID		06/24/2010	892,429		0	0	0	0	0	12,460 .	12,460	0	0	0
B5121401	HAYDEN IDAHO FALLS	ID.		05/03/2016	540,049 484,755		0	0	0	0	0	3,419 6,521	3,419 6,521	0	0	0
B4121504	IDAHO FALLS	ID		01/30/2015			0	0	0	0	0	6,064	6,064	0	0	0
B8030801	IDAHO FALLS	ID.		05/24/2018	788,031	0	0	0	0	0	0	6, 169	6, 169	0	0	0
A9022706	KETCHUM	ID		05/21/2009	1,062,305		0	0	0	0	0	12,058	12,058	0	0	0
A6072502	NAMPA	IDID.		12/07/2006			0	0	0		0	4,464 9,905	4,464 9,905	0	0	0
B8100405	NAMPA	ID.		01/11/2019	100,24	0	0	0	0	0	0	4,827	4,827	0	0	0
A4033010	POCATELLO	ID		06/22/2005	487,849		0	0	0	00	0	15,220	15,220	0	0	0
A7030108	POCATELLO	ID		04/30/2007	935, 286	0	0	0	0	0	0	13,144	13,144	0	0	0
A9100101 B5110602	POCATELLO	IDID		12/10/2009	1,027,771		0 n	0 n	0 n	;	0 n	11,563 2,675	11,563 2,675	0	0 n	0 n
B8111601	POCATELLO	ID.		01/31/2019		00	0	0	0	0	0	2,618	2,618	0	0	0
B1060802	ALGONQUIN	IL	ļ	09/09/2011	1,108,595		0	0	0	0	0	8,784	8,784	0	0	0
B7030305 B0120302	ALTONARLINGTON HEIGHTS	L	}	06/30/2017	603 , 472 949 . 468		0	0	0	0	0	5,421	5,421	0	0	0
B1022405	ARLINGTON HEIGHTS			05/31/2011	749,536		0	0	0	0	0	7,709	7,709	0	0	0
B1031605	ARLINGTON HEIGHTS	IL		06/08/2011	1,321,749	0	0	0	0	0	0	17,854	17,854	0	0	0
A4091501	AURORA			12/31/2006	280 , 175		0	0	0	·0	0	6,941	6,941	0	<u>0</u>	0
B3051708 B4031205	BEDFORD PARK	IL		07/25/201305/30/2014			0	0	0	0	0	8,021 1,772		0	0	0
B5052003	BERKELEY			08/19/2015	1,743,031		0	0	0	0	0	12,021	12,021	0	0	0
A9092502	BOLINGBROOK	IL		12/15/2009	1,371,142	0	0	0	0	0	0	20 , 131	20 , 131	0	0	0
B4031203	BOURBONNAIS	IL		06/10/2014	451,201		0	0	0	0	0	3,294	3,294	0	0	0
B5022712	BRADLEY	ILII		05/07/2015			0	0 n	0	0	0	5,649 2,319	5,649 2,319	0	0 n	0
B2090501	BUFFALO GROVE			11/28/2012			0	0	0	0	0	10,679	10,679	0	0	0
B6020802	BURR RIDGE	IL		04/22/2016	746,755	i0	0	0	0	00	0	4,757	4,757	0	0	0
B5110603	CAHOKIA	IL		01/22/2016	2,031,105	·0	0	0	0	0	<u>0</u>	10 , 104 .	10,104	0	0	<u>0</u>
B4011401 B7020602	CALUMET CITY			03/11/2014	953,428 1,959,486		0	0	0	0	0	7,399 8,482	7,399 8,482	0	0	0
B7020603	CHAMPATGN		<u></u>	04/07/2017	1,889,503		0	0	0	0	0	8,482	8,482	0	0	0
A9061701	CHICAGO	11		09/03/2009	325, 144		0	0	0	0	0	3,256	3.256	0	0	0

				Showing A	All Mortgage Loan	s DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						vestment			Year's Other		Total		Investment		Foreign		
						xcluding	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 P	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A90617013	CHICAGO	IL		08/31/2010		753,724 915,034	0	0	0	0	0	0	7,242 8,025	7,242 8,025	0	0	0
B0060404	CHICAGO	!L	-	08/19/2010		915,034	0	0	0	0	0	0	8,025 .			0	0
B0060802	CHICAGO	ļ		09/30/2010		831,228	0	0	0	0	0	0	11,785	11,785		0	0
B1030107 B1041202	CHICAGO	ļ		05/12/2011		1,354,642 1,306,000	0	0	0	0	0	0	10,668	10,668		0	0
B1041202-1	CHICAGO	II		12/03/2015		490 , 128	0	0	0	0	0	0	3,251	3,251		0	0
B1061604	CHICAGO	IL		08/11/2011		1,739,763	0	0	0	0	0	0	14,420	14,420		0	0
B1061605	CHICAGO	IL		08/11/2011		1,777,542	0	0	0	0	0	0	14,735	14,735	0	0	0
B1061606	CHICAGO	IL		08/11/2011		777 , 403	0	0	0	0	0	0	6,442	6,442	0	0	0
B1070607	CHICAGO	!L	-}	01/31/2012		906,783	0	0	0	0	0	0	8,313			0	0
B1070608	CHICAGO	ļ	-	12/14/2011		523,806	0	ļ0	0	0	}0	ļ0	4,214	4,214		0	0
B1070609 B1082603	CHICAGO	IL		12/14/2011	<u> </u>	1,323,671	0	0	0	0	0	0	3,864 11,026	3,864 11,026		0	0
B1082604	CHICAGO	L	·	09/28/2011	<u> </u>	1,323,671	 n	n	n	n	0	n	9,010			n	n
B2012704	CHICAGO	IL	İ	04/19/2012		3,011,204	0	0	0	0	0	0	24,763	24,763		0	0
B2031204	CHICAGO	ΙĹ	[06/21/2012		1,410,233	0	0	0	0	0	0	11,735	11,735		0	0
B2032302	CHICAGO	IL		06/22/2012		687,394	0	0	0	0	0	0			0	0	0
B2061805	CHICAGO	IL		09/14/2012		914,852	0	0	0	0	0	0	7,508	7,508		0	0
B2062901	CHICAGO	! <u>L</u>		07/31/2012		2,399,433	0	0	0	0	0	0	13,981	13,981		0	0
B2071203	CHICAGO	ļ	-	08/17/2012		653,917 615,174	0	0	0	0	0	0	7,570			0	0
B2111401B2111402	CHICAGO	li		12/31/2012		335,274	٥	0	0	0	0	0	4,914 2,678	4,914 2,678		0	0
B2111403	CHICAGO	II		12/31/2012		645,872	0	0	0	0	0	0	5,297	5,297		0	0
B2111404	CHICAGO	iL		12/31/2012		704,068	0	0	0	0	0	0	5,773	5,773		0	0
B3061209	CHICAGO	IL		11/26/2013		523,869	0	0	0	0	0	0	5,862	5,862		0	0
B3081502	CHICAGO	IL		10/30/2013		323,352	0	0	0	0	0	0	2,450	2,450	0	0	0
B3103012	CHICAGO	<u></u> L		01/23/2014		760,881	0	0	0	0	0	0	5,652	5,652		0	0
B4031202	CHICAGO	ļ		06/10/2014		309,788	0	0	0	0	0	0	2,327	2,327		0	0
B5022502 B5052002	CHICAGO	ļ		05/11/2015		457,446 789,203	0	0	0	0	0	0	4,758 5,409	4,758 5,409		0	0
B6050204	CHICAGO	II		09/10/2015		1,518,057	 0	0	0	0	0	0	9,653	9,653		0	0
B6072703	CHICAGO	iL		10/19/2016		843,315	0	0	0	0	0	0	5,619	5,619		0	0
B6082504	CHICAGO	IL		11/04/2016		1,433,441	0	0	0	0	0	0	9,496	9,496	0	0	0
B6092604	CHICAGO	IL		12/15/2016		1,227,091	0	0	0	0	0	0				0	0
B6092605	CHICAGO	IL		12/15/2016		1,047,119	0	0	0	0	0	0	6,789	6,789	0	0	0
B6092607 B7022306	CHICAGO CHICAGO	<u> </u> L		03/01/2017 04/27/2017		3,056,946 9,533,658	0	0	0	0	0	0	18,850	18,850		0	0
B7121101	CHICAGO	ļ		02/23/2018		9,533,658			0		0		56,531 2,576	56,531 2,576		0	0
B8020102	CHICAGO	L	·	04/17/2018		272,492	 n	n	n	n	0	n		1,108		n	n
B8020601	CHICAGO	IL		04/30/2018		270,257	0	0	0	0	0	0	2,101	2,101		0	0
B8041102	CHICAGO	IL		07/30/2018		1,092,426	0	0	0	0	0	0	5,832	5,832	0	0	0
B8042306	CHICAGO	IL		07/17/2018		752,837	0	0	0	0	0	0	2,635	2,635		0	0
B8042307	CHICAGO		-	06/29/2018		646,061	0	ļ <u>0</u>	0	<u>0</u>	0	ļ0	2,433	2,433		ļ <u>0</u>	0
A8011002 B5070902	CRYSTAL LAKE	IL	· 	03/31/2008		273,567 784,020	0	ļ0	0	0	·0	<u>0</u>	2,994 5,179	2,994 5,179	0	0	0
B5102302	DARIEN	II	·	12/08/2015	<u> </u>	1, 101, 921	u	0	U	0	ļ0	ļ0				0	0
B6102601	DECATUR	IL	· [01/20/2017		2,474,335	0 0	0	0	0	0	0	15,950	11,032		0	0
B1032404	DOWNERS GROVE	iL		06/13/2011		797,064	0	0	0	0	0	0	7,749	7,749	0	0	0
B3061201	DOWNERS GROVE	IL		08/29/2013		721,734	0	0	0	0	0	0	5,617	5,617	0	0	0
B8020402	EDWARDSVILLE	IL		05/03/2018		1,010,513	0	0	0	0	0	0	7,490	7 , 490		0	0
B0011201	ELGIN		-	02/26/2010		945,765	0	ļ <u>0</u>	0	ō	ļ0	ļ0	10,271	10,271		ļ <u>0</u>	0
B5111602 B2060402	ELK GROVE VILLAGE	<u> </u>	· 	03/23/2016		472,016	0	ļō	0	ō	·0	ļō	3,222	3,222		ō	0
B2060402	ELMHURST	II	-	08/22/201207/26/2017		2,224,614 11,872,859	0	0	0	0	·0	0	19,228	19,228 100,674		0	0
B8061205	ELMHURST	 -	·	10/25/2018		939.639	 n	n	n	n	n	n	4.931	4,931		n	n
B1041106	FOX RIVER GROVE	IL		06/10/2011		1, 199, 113	0	0	0	0	0	0	9,605	9,605		0	0
A8010802	GALESBURG	IL		03/13/2008		148,357	0	0	0	0	0	0	787	787	0	0	0
A9071401	GENEVA	IL		09/30/2009		947 , 735	0	0	0	0	0	0	32,761	32,761		0	0
B1082207	GENEVA	L		06/29/2012		113,188	0	0	0	0	0	<u>0</u>	875	875		0	0
IBB042703	List Enriche	1 11	1	11/728/2016	i l	6 806 003	Λ.					ι	/1 80//	/11 80/			

				Showing A	All Mortgage L	oans DISPO	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
B6012605	GRANITE CITY	IL		04/20/2016		2,428,105	0	0	0	0	0	0	16,217	16,217 5,345	0	0	0
B3061210	HARWOOD HEIGHTS	IL		11/26/2013		477,792 1,232,805	0	0	0	0	0	0	5,345	5,345	0	0	0
B4021801	. HOFFMAN ESTATES	IL		05/15/2014		1,232,805	0	0	0	0	0	0	9,055	9,055	0	0	0
B8110503	HOFFMAN ESTATES	<u> </u> L		01/29/2019		0	0	0	0	0	0	0	3,085	3,085	0	0	0
A4032504	HOMEWOOD	ļ		12/31/2006		231,334	0	0	0	0	0	0	2,334	2,334	0	0	0
B1070610	HUNTLEY	IL		12/14/201104/26/2012			0	0	0	0	0	0	6, 181 11,627	6, 181 11,627	0	0	0
B8082403	JOLIET			10/31/2018		704,370	٥٥	0	0	0	0	0	3,763	3,763	0		0
B6092608	LAKE BARRINGTON	11		12/16/2016		1,044,662	٥٥	0	0	0	0	0	9,523	9,523	0	0	0
B7072001	LAKE FOREST	IL	-	10/03/2017		2,578,657	0	0	0	0	0	0	14,511	14,511	0	0	0
B5041301	LAKE ZURICH	IL		07/15/2015		2,523,352	0	0	0	0	0	0	18,592	18,592	0	0	0
B5041302	LAKE ZURICH	IL		07/15/2015		749,679	0	0	0	0	0	0	5,361	5,361	0	0	0
B7042402	LANSING	IL	.	10/31/2017		1, 187, 803	0	0	0	0	0	0	6,569	6,569	0	0	0
B8050204	LANSING	IL		07/26/2018		645,922	0	0	0	0	0	0	3, 151	3, 151	0	0	0
B8020204	LINCOLNWOOD	ļ		05/14/2018		1,255,653	0	0	0	0	0	0	9,964	9,964	0	0	0
B8020206	LINCOLNWOOD	ļ	-	05/16/2018		246,206	0	ļ0	0	ļ0	ļ0	0	1,954	1,954	0	0	ļ0
B6121305 B2012705	LINDENHURST	ļ		03/03/2017 04/13/2012	<u> </u>	1,089,763 672,042	0	0	ļ0	ļ0	0	}0	6,610	6,610 8,963	0	0	ļ0
B2012705	LOMBARD	IL		04/13/2012		257.378	0	0	0	0	0	0	8,963	3,433	0	0	0
B7120701	LONG GROVE			04/13/2012		869,352	۰۰	0	0		0	0	5,212	5,212	0		
B0052101	LOVES PARK	II		07/21/2010		155,419	٥٥	0	0	0	0	0	1,297	1,297	0	0	0
B6061603	MOUNT PROSPECT	II	-	09/29/2016		2, 137, 196	0	0	0	0	0	0	13.867	13.867	0	0	0
B1031606	MUNDELEIN	iL.		06/28/2011		1,261,533	0	0	0	0	0	0	10,228	10,228	0	0	0
B1070605	MUNDELE IN	IL		01/31/2012		793,200	0	0	0	0	0	0	4,332	4,332	0	0	0
B5052001	MUNDELE IN	IL		08/19/2015		1, 136, 761	0	0	0	0	0	0	7,839	7 ,839	0	0	0
B5080703	MUNDELE IN	IL		07/29/2016		5,625,191	0	0	0	0	0	0	36,922	36,922	0	0	0
B8072501	MUNDELEIN			10/10/2018		1,027,206	0	0	0	0	0	0	5,488	5,488	0	0	0
B4021303	NAPERVILLE	ļ		05/22/2014		387,365	0	0	0	0	0	0	7,011	7,011	0	0	0
B8091901 B7100603	NAPERVILLE	ļ		12/11/2018		1,200,000 908,475	٥٥	0		0	0		3,056	3,056	0	0	0
B1061603	NILES	II		01/24/2018		756,351	0 N	0	0		0	0	6,272	6,272	0	0	0
B1070606	NILES	IL		01/31/2012		792,768	0	0	0	0	0	0	7,359	7,359	0	0	0
B1110804	NILES	IL		04/20/2012		529,239	0	0	0	0	0	0	4,352	4,352	0	0	0
B6030902	NILES	IL		06/10/2016		1,568,642	0	0	0	0	0	0	14,894	14,894	0	0	0
B8052301	NORMAL	IL		06/25/2018		294, 172	0	0	0	0	0	0	1,352	1,352	0	0	0
B2061807	NORRIDGE	L	-	12/27/2012		634,958	0	0	0	0	0	0	4,875	4,875	0	0	0
B6112102	NORRIDGE	ļ	-	02/01/2017	·	693,098	0	0	0	0	ļ0	·	4,229	4,229	0	ļ0	0
B2012402	NORTHFIELD	ļ		03/15/2012	l	545,651	0	ļō	ļō	ļō	J0	ļ0	7,380	7,380	0	ļō	ļō
B7030804 B8032103	NORTHFIELD	II		05/22/2017 06/26/2018		1,037,167 1,115,821	0	0		0	10	ļ0	6,219 5,678	6,219 5,678	0	0	0
B3101602	0'FALLON	II	-	01/13/2014		1, 115, 821	0 n	n	n	n	n	n	7,667	5,678 7,667	n	n	n
B1022406	ORLAND PARK	l	-	05/31/2011		1,286,993	o	n	n	n	0	n	13,237	13,237	n	n	n
B7041901	ORLAND PARK	ΙĹ		06/08/2017		946,309	0	0	0	0	0	0	5,641	5,641	0	0	0
B2070205	OSWEG0	IL		09/05/2012		534,707	0	0	0	0	0	0	4,474	4,474	0	0	0
B7101204	PEORIA	IL	.	12/05/2017	ļ	804,298	0	0	0	0	0	0	4,631	4,631	0	0	0
B3071104	. ROCK ISLAND	IL	-	09/18/2013		329,697	0	0	0	0	0	0	8,805	8,805	0	0	0
A5091501	ROCKFORD	!L		12/31/2006		57,057	0	0	0	0	0	0	5,618	5,618	0	0	0
B9022801	ROCKFORD	ļ	-	05/07/2019		0	ō	ļō	ļō	<u>0</u>	J0	ļō	1,886,250	1,886,250	0	<u>0</u>	ļō
B0090208 B8020602	ROLLING MEADOWS	}		12/13/2010	 	652,511	0	0	ļō	0	·0	ō	6,459	6,459	0	0	0
B8020602	SOUTH ELGIN	L		04/30/2018 05/29/2014			٠٠٠٠	0	0	u	0	0	4,540 7,705	4,540 7,705	U	0	0
B3080701	SOUTH HOLLAND	II	-	10/30/2013		111,648	u	n	n	n	n	n			n	n	n
B3080701-1	SOUTH HOLLAND	IL		05/31/2019		0	0 N	0	0	0	0	0	390.572	390.572	0	0	0
B8051705	STICKNEY	IL		08/02/2018		2,189,572	0	0	0	0	0	0	11,211	11,211	0	0	0
B3022202	TINLEY PARK	IL		04/17/2013		1,005,430	0	0	0	0	0	0		7,923	0	0	0
B6120601	TINLEY PARK	IL		02/23/2017		2,358,668	0	0	0	0	0	0	10 , 105	10 , 105	0	0	0
B8013102	VERNON HILLS	IL	-	03/20/2018		1,410,900	0	0	0	0	0	0	7,575	7,575	0	0	0
B0040702	WAUKEGAN	ļ		06/21/2010	ļ	3,968,769	0	ļ0	0	0	0	0	42,830	42,830	0	0	0
B0071208	WEST CHICAGO	ļ		10/29/2010		423 , 125	0	ļ0	ļō	0	0	ļō	4,297	4,297	0	0	ļ0

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					All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3	1		Book Val	ıe/ 8	9	10	11	12	13	Book Value/				
					Recorde	d		Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		
					Excludin		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
														Gain	Gain	Gain
				Б.	Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued	0			
		_	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
A5021802	YORKVILLE	IL		05/06/2005	362	668	0	0	0	0	0			0	0	0
A3061601	AVON	IN		09/10/2003	733		0 0	0	0	0	0	4,646	4,646		0	0
B3111302	BLOOMINGTON	IN		02/12/2014	9,807		0	0	0	0	0	43,523	43,523		0	0
B3122606	BLUFFTON	IN		04/21/2014	685		0	0	0	0	0	4,926	4,926		0	0
B0062506	BROWNSBURG	IN		09/28/2010	1,691		J0	0	0	0	0	28,115	28,115		0	0
A7031903	CLARKSVILLE	ININ		06/14/2007	137		J	0	0	0	0	3, 113	3, 113		0	0
B6092606	EAST CHICAGO	IN.		09/30/2013	960 715		J	0	0		0				0	0
B3121002	EVANSVILLE	IN		03/03/2014	1,277)	0	0	0	0	13,841	13,841		0	
B5050504	EVANSVILLE	IN		09/01/2015)	n	n	n	n	11,247	11,247		n	n
B1091903	FISHERS	IN		12/15/2011	834		j	0	n	n	0	8.797	8,797		n	n
B3030502	FISHERS	IN		05/28/2013	315		j	0	o	0	0	6,092	6,092		0	0
A7011905	FORT WAYNE	IN		03/30/2007	367		0	0	0	0	0	4,451	4,451		0	n
B5072103	FORT WAYNE	IN		09/04/2015	362		0	0	0	0	0	2,411	2,411		0	0
A4112902	GARY	IN.		02/17/2005	123		o [0	0			4, 166	4, 166		0	0
B4041103	GARY	IN		07/25/2014	712) L	0	0	0	0	5,394	5,394		0	0
A1121301	GREENFIELD	IN		04/03/2002	1,017		o	0	L0	0	0	43,056	43,056		0	0
B4052801	GREENWOOD	IN		10/24/2014	288	200	o	0	0	0	0	2,206	2,206	0	0	0
B3122003	HAMMOND	IN		04/08/2014	735		o	0	0	0	0	5,597	5,597	0	0	0
A2010203	INDIANAPOLIS	IN		04/03/2002	344		00	0	0	0	0	14,555	14,555		0	0
A4112901	INDIANAPOLIS	IN		02/17/2005	194		0	0	0	0	0	6,560	6,560		0	0
A5070102	INDIANAPOLIS	IN		09/01/2005	222		0	0	0	0	0	3,673	3,673		0	0
A8031006	INDIANAPOLIS	IN		06/20/2008	362		0	0	0	0	0	4,559	4,559		0	0
A8031007	INDIANAPOLIS	IN		06/20/2008	750		0 0	0	0	0	0	9,447	9,447		0	0
A8090802	INDIANAPOLIS	IN		11/05/2008	449	548	0 0	0	0	0	0	5, 131	5, 131		0	0
B1071104	INDIANAPOLIS	IN		09/15/2011			0 0	0	0	0	0	5,375	5,375		0	0
B1122005	INDIANAPOLIS	IN.		03/01/2012	1,216		J	0	0	0	0	9,953	9,953		0	0
B1122005-1	INDIANAPOLIS	IN.		08/18/2016 01/16/2013	242 574		,	0	0	0	0	1,974	1,974		0	0
B2103111	INDIANAPOLIS	IN.		06/25/2013	1, 129		J	0	0	0	0	4,679	4,679		0	0
B3032602-1	INDIANAPOLIS	IN		10/12/2016	1,085)	0	0	0	0	9,906	9,906		0	0
B3100801	INDIANAPOLIS	IN		12/13/2013)	0	0	0	0	3,846	3,846		0	0
B4050504	INDIANAPOLIS	IN		07/17/2014	1,004)	0		0	0	7, 182	7, 182		0	0
B5030402	INDIANAPOLIS	IN		05/21/2015)	0	0	0	0	4,701	4,701		0	0
B5072102	INDIANAPOLIS	IN		10/30/2015	375		0	0	0	0	0	2,517	2,517	0	0	0
B5081002	INDIANAPOLIS	IN		12/11/2015	1, 156		0	0	0	0	0	7,785	7,785	0	0	0
B6062202	INDIANAPOLIS	IN		09/09/2016	1,261		o [o	0	0	0	0	8,188	8,188		0	0
B6092003	INDIANAPOLIS	IN		01/03/2017	1,274	846	o	0	L0	0	0	12,124	12,124		0	0
B7012008	INDIANAPOLIS	IN		03/28/2017	16,258		0	0	0	0	0	98,290	98,290		0	0
B8020202	INDIANAPOLIS	IN		04/27/2018	295		D	0	0	0	0	1,635	1,635		0	0
B7122002	KOKOMO	IN	ļ	03/19/2018	2,255		0 0	0	0	0	0	9,422	9,422		0	0
A7091002	LEBANON	IN	ļ	12/28/2007	239	713) 0	0	0	0	0	2,621	2,621	0	0	0
B5040304	MISHAWAKA	IN		05/29/2015	1, 137		<u> </u>	0	0	0	0	8,229	8,229		0	0
B4082801	MOORESVILLE	IN		10/09/2014	209		,	ļ0	0	ļ0	0	1,540	1,540	0	0	ō
B6031501	NEW ALBANY	IN	 	06/10/2016	892		ر ا	·0	ļ <u>0</u>	ļ0	ļ0	8,371	8,371	0	ļ0	} <u>0</u>
B1092701	SOUTH BENDEL DORADO	IN	·	12/13/2011	519		,	0	ļ0	ļō	ļō	4, 182	4, 182		0	}ō
B2022101 B0062202	FAIRWAY	KSKS.		05/07/2012 08/31/2010	487 511		۲	0	0	0	0	11,606	11,606		0	0
A6032707	KANSAS CITY			12/31/2006		820	,	l0	0	0	0	3,086	3,086		0	0
A7100201	LANSING	KS		12/31/2006			,	ļ	0			3,839	3,839		0	
B1030303	LENEXA	KS	ļ	05/17/2011)	n	n	n	n	6.807			n	n
B9030403	LENEXA	KS		04/30/2019	007	0	j	n	u	n	n	2,088	2,088		n	n
A4042701	MERRIAM	KS		04/30/2019	50	335)	n	n	n	n	22,336	22,336		n	n
A5021801	OLATHE	KS		05/13/2005	74)	n	n	n	n	12.154	12, 154		n	n
A6042501	OLATHE	KS	[12/31/2006	247) [0	n	0	n	3,689	3,689		n	n
A8011802	OLATHE	KS.		02/27/2008	1,502	224	o [0	0	0	0	33,308	33,308		0	0
A8031801	OLATHE	KS		04/30/2008)	0	0	0	0	7,631	7,631		0	0
B3082901	OLATHE	KS.		11/20/2013	871		o	0	0	0	0	6,115	6,115		0	0
B3102901	OLATHE	KS		01/21/2014	539	826	o	0	L0	0	0	4,301	4,301		0	0
B3102902	OLATHE	KS.		01/21/2014	1,004	340	o [o	0	L0	0	0	8,002	8.002		0	0

SCHEDULE B - PART 3

			,		All Mortgage Loans Di	SPOSED, Trans								,		
1	Location		4	5	6 7		Chang	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3	1		Book V	alue/ 8	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
											Total Foreign			Gain	Gain	Gain
				Б.	Accru		Year's	Temporary	Deferred	in	Exchange	Accrued	0			
			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 \		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5061501	OLATHE	KS		08/10/2015		26,060	00	0	0	0	0	4,241	4,241 2,686	0	0	0
B6060102	OLATHE	KS		08/03/2016		18,116	00	0	0	0	0	2,686	2,686	0	0	0
A5081702	OVERLAND PARK	KS		10/27/2005		51,168	0 0	0	0	0	0	3,707	3,707	0	0	0
B1013102	SHAWNEE	KS		03/17/2011		93,517	0 0	0	0	0	0	6,587	6,587	0	0	0
B6012901	WICHITA	KS		03/24/2016		88,422	0 0	0	0	0	0	11,878	11,878	0	0	0
B7042004	WICHITA	KS		07/03/2017		22,615	0 0	0	0	0	0	15,203	15,203	0	0	0
B4061115	ALMOBARDWELL	KYKY		08/14/2014		52,454	00	0	0	0	0	4,583	4,583	0	0	0
	BEAVER DAM			08/21/2014		09,162 29,819	0	0	0	0	0	3,797 5,988	3,797 5,988	0	0	0
B4061117	BOSTON	KY		08/21/2014		38,632	0	0	0		0	2,517		0		0
A6032906	BOWLING GREEN	KY		12/31/2006		94.535	0	0	U	n	0	5.939	5,939	U	u	0 n
	BURL INGTON	KY	·	10/17/2005		12,197	0	n	n	n	n	11,941	11,941	0 n	0 n	n
B4061169	CADIZ	КҮ	<u> </u>	10/30/2014		15,798	0	n	n	n	n		9, 182	n	٥	n
B4061170	CADIZ	КҮ	ļ	10/30/2014		31,922	0	n	n	n	n	5,908	5,908	n	0 N	n
	CAVE CITY	КҮ		08/12/2014		06,733	0	n	n	n	n	3,753	3,753	n	0 N	n
	CAVE CITY	KY		08/21/2014		36,162	0 0	0	0	0	0	4,288	4,288	0	0	0
B4061119	COLUMBIA	KY	L	08/28/2014		64,680	0 [0	n	0	0	4,804	4,804	0	n	n
B4012103	CRESTVIEW HILLS	KY		04/23/2014		16,617	0 0	0	0	0	0	3,711	3,711	0	0	0
A8010801	ELIZABETHTOWN	KY		03/25/2008		12, 163	0	0	0	0	0	15,871	15,871	0	0	0
B4061120	EMINENCE	KY		09/10/2014		55, 121	00	0	0	0	0	2,789	2,789	0	0	0
A7022104	ERLANGER	КҮ		05/21/2007		29, 232	0	0	0	0	0	4,431	4,431	0	0	0
A7022105	ERLANGER	KY		05/03/2007		92,613	0	0	0	0	0	3,939	3,939	0	0	0
B8020403	FLORENCE	KY		05/03/2018		10,513	0	0	0	0	0	7,490	7,490	0	0	0
A8022209	GEORGETOWN	KY		05/14/2008		29,748	0	0	0	0	0	5,696	5,696	0	0	0
B4061121	GLASGOW	KY		08/12/2014		56,520	oa	0	0	0	0	4,658	4,658	0	0	0
B4061122	GRAND RIVERS	KY		08/14/2014		50,791	00	0	0	0	0	2,738	2,738	0	0	0
B4061123	GREENSBURG	KY		08/21/2014		32,929	00	0	0	0	0	7,859		0	0	0
B4061110	HANSON	KY		08/14/2014		38,400	0 0	0	0	0	0	5,384	5,384	0	0	0
B4061145	HARDIN	КҮ		08/14/2014		97,235	0 C	0	0	0	0	5,397	5,397	0	0	0
B4061124	HAWESVILLE	KY		08/21/2014		50,791	0 0	0	0	0	0	2,738	2,738	0	0	0
B4061127	KEVIL	КҮку		08/14/2014		70,254	00	0	0	0	0	3,091 .	3,091	0	0	0
B4061128	LEITCHFIELD	КҮ		08/21/2014		11,738	00	0	0	0	0	3,844	3,844	0	0	0
B8020404	LEXINGTON	КҮ		05/03/2018		10,513	00	0	0	0	0			0	0	0
A6080201	LOUISVILLE	KY		12/31/2006		56,300 25,648	0	0	0	0	0	4,944 2,558	4,944 2,558	0	0	0
B4061151	LOUISVILLE	КҮКҮ		12/31/2006		23,648	0	0	0	0	0		3,334	0	0	0
B3093003	MADISONVILLE	КҮ КҮ		08/28/2014		01,614	n		u	0	0		5,334	0	۰	0
B4061129	MAGNOL I A	KY	 	08/21/2014		11,738	n				,	3,844			۰۰	
B4061131	MAYFIELD	КҮ	·	08/14/2014		55,648	0	n	n	n	n	2,826	2,826	n	٥	n
B4061132	MILTON	KY		08/28/2014		03,578	0	n	n	n	n	3,697	3,697	n	0 N	n
B3121003	OWENSBORO	KY		02/25/2014		60,785	0	0	0	0	0	5,081	5,081	0	0	0
B4061111	OWENSBORO	КҮ		08/21/2014		69.368	0 [0	n	0	0	6.585	6.585	0	n	n
B4061165	OWENTON	KY		09/10/2014		10,633	o [o	0	0	0	0	4,366	4,366	0	0	0
B4061171	PADUCAH	КҮ		10/30/2014		52,693	0	0	0	0	0	4,914	4,914	0	0	0
B4061133	PEMBROKE	KY		08/21/2014		28,900	0	0	0	0	0	2,340	2,340	0	0	0
A4091004	RADCLIFF	KY	ļ	12/10/2004		39,489	0	0	0	0	0	8,352	8,352	0	0	0
B4061134	RUSSELL SPRINGS	KY		08/28/2014		50,791	00	0	0	0	0	2,738	2,738	0	0	0
B4061135	SALEM	КҮ		08/14/2014		03,578	0 0	0	0	0	0	3,697	3,697	0	0	0
B4061136	SCOTTSVILLE	KY	ļ	08/12/2014		50,791	0	0	0	0	0	2,738	2,738	0	0	0
B4061137	SMITHS GROVE	КҮ	ļ	08/12/2014		58,094	0 0	0	0	0	0	2,870	2,870	0	0	0
B4061138	SPOTTSVILLE	KY		08/21/2014		40,228	0 0	0	0	0	0	4,362	4,362	0	0	0
B4061139	SPRINGFIELD	KY		08/28/2014		38,632	0 0	0	0	0	0	2,517	2,517	0	0	0
B4061140	SUMMERSVILLE	КҮ	ļ	08/21/2014		43,489	0 0	ļ0	0	0	0	2,606	2,606	0	0	0
B4061141	UNIONTOWN	KY	ļ	08/14/2014		26,472	0 0	ļ0	0	ļ0	ļ0	2,296	2,296	0	0	0
B4061130	UTICA	KY		08/21/2014		32,096	0 0	ļ0	0	ļ0	0	4,214	4,214	0	0	0
B4061142	UTICA	KY		08/21/2014		72,812	u 0	ļ0	0	ļ0	0	4,953 .	4,953	0	0	0
B4061143	WILLISBURG	KY		08/28/2014		64,680	u 0	ļ0	ļ0	ļ0	ļ0	4,804	4,804	0	0	ļ0
B4061144	WOODBURN	КҮ	}	08/21/2014		44,322	u 0	·0	ļō	ļ0	ļ0	4,435	4,435	0	0	ļ0
B4120903	NEW ORLEANS	LA	}	01/30/2015	ļ9, ī	51,307	u 0	ļ0	ļō	ļ0	ļ0	36 , 183 .	36,183 1,870	0	0	ļ0
B8103001	LDUSTUN	MA	1	01/30/2019	1	UI	u i (. 0	. 0	1 0	1 870	1 8/0	. 0	. 0	. 0

				Showing A	All Mortgage Loans	DISPOSE	D, Transfe										
1	Location		4	5		7		Change	in Book Value	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		
							Inrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							/aluation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Int	terest Ir	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
A5021702	HANOVER	MA		04/26/2005		524,356	0	0	0	0	0	0	13,036	13,036 4,775	0	0	0
A5100506	HOLYOKE		-	12/31/2006		157 ,876	0	0	0	0	0	0	4,775	4,775	0	0	0
A6052604	HOLYOKE	MAMAMA		08/21/2006		236,240	0	0	0	0	0	0	6,600	6,600	0	0	0
B7110704 A5061304	LYNN			01/23/2018		801,608	0		0	0	0	0	7,551 25,851	7,551 25,851	0	0	0
A5012502	PEABODY	MA		04/13/2005		595 , 157	0	0	0	0	0	0	9,087	9.087	0	0	0
A6070701	PLYMOUTH	MA		08/31/2006		580,887	0	0	0	0	0	0	9,509	9,509	0	0	0
A6053102	SAGAMORE	MA		08/22/2006		346,640	0	0	0	0	0	0	9,598	9,598	0	0	0
B6092004	SOUTH HADLEY			11/08/2016			0	0	0	0	0	0	7 , 108	7, 108	0	0	0
A4011403	STOUGHTON			03/29/2004		446,546	0	0	ō	ō	0	0	18,063	18,063	0	0	0
B8090605	WALTHAM	MA	-	11/16/2018			0	0	0	0	0	0	5,604 3,474	5,604 3,474	0	0	0
B2040908	ANNAPOLIS	MD	·	08/21/2012	·····	364,400	 n	 n	n	n	n	0	9,905		n	n	n
B3050301	ANNAPOLIS	MD.		07/18/2013		.1,989,801	0	0	0	0	0	0	16,455	16,455	0	0	0
B5021804	ANNAPOLIS	MD.		05/13/2015		572,776	0	0		0	0	0	6,294	6,294	0	0	0
B6050401	ANNAPOLIS	MD		07/01/2016		2,598,007	0	0	0	0	0	0	17,882	17,882	0	0	0
B8061101	ANNAPOLIS	MD	-	09/18/2018		3,039,735	0	0	0	0	0	0	15,753	15,753	0	0	0
B2052901	ARBUTUS	MD		06/27/2012			0	0	0	0	0	0	11,987	11,987	0	0	0
A7082801 B1111601	BALTIMORE BALTIMORE	MDMD		12/07/2007 01/30/2012		431,566 574,890	0	0	0	0	0	0	5,483 5,335	5,483 5,335	0	0	0
B1122103	BALTIMORE	MD		05/17/2012		622,091	0	٥٥		0	0	0	5,556	5,556	0	0 n	
B1122104	BALTIMORE	MD		05/17/2012		171,909	0	0	0	0	0	0	1,535	1.535	0	0	0
B2052902	BALTIMORE	MD.		06/27/2012		.1,490,838	0	0	0	0	0	0	12,405	12,405	0	0	0
B2052903	BALTIMORE	MD		06/27/2012		503,659	0	0	0	0	0	0	4, 191	4, 191	0	0	0
B2052904	BALTIMORE	MD		06/27/2012		221,569	0	0	0	0	0	0	1,846	1,846	0	0	0
B2052905	BALTIMORE	MD		06/27/2012		639,615	0	0	0	0	0	0	5,324	5,324	0	0	0
B2121705 B3082302	BALTIMOREBALTIMORE	MD.		03/29/2013		2,547,674 1,701,784		0	0	0		0	21,037 14,301	21,037 14,301	0	0	0
B4050801	BALTIMORE	MD		07/16/2014		1,192,752	0		0 0	0		0	9,292	9,292	0	0	
B4072402	BALTIMORE	MD.		09/29/2014		311,196	0	0	0	0	0	0	2,465	2,465	0	0	0
B4081302	BALTIMORE	MD		10/01/2014		516,057	0	0	0	0	0	0	3,672	3,672	0	0	0
B6060202	BALTIMORE	MD		08/12/2016		922,744	0	0	0	0	0	0	6,218	6,218	0	0	0
B6082302	BALTIMORE	MD		11/30/2016		11,794,456	0	0	0	0	0	0	55,742	55,742	0	0	0
B6090101	BALTIMORE	MDMD.		10/31/2016		684,466	0	0	0	0	0	0	3,253 4,768	3,253 4,768	0	0	0
B7090602	BALTIMORE	MD.		10/18/2017		3,824,156			0	0	0	0	21,893	21,893	0	0	0
B7112002	BALTIMORE	MD_		05/11/2018		364,025	0	0	0	0	0	0	1,798	1,798	0	0	0
B8010302	BALTIMORE	MD		03/29/2018		539,319	0	0	0	0	0	0	3,054	3,054	0	0	0
B8032601	BALTIMORE	MD		07/13/2018		8,058,052	0	0	0	0	0	0	32,258	32,258	0	0	0
B8040501	BALTIMORE	MD	-	06/20/2018		3,631,491	0	0		0	0	0	19, 155	19, 155	0	0	0
B8042303 B8051506	BALTIMORE	MDMDMD.	-}	08/09/2018	ļ	2,739,815	0	0	0	0	0	0	10,436	10,436	0	0	0
B8052303	BALTIMORE	MD	·	09/28/2018		3, 148, 658	 n	0 n	n	n	n	n			n	n	n
B8080101	BALTIMORE	MD.		11/16/2018		701,250	0	0		0	0	0	3,593	3,593	0	0	0
B8090601	BALTIMORE	MD		12/27/2018		18,000,000	0	0	0	0	0	0	48,594	48,594	0	0	0
B8091202	BALTIMORE	MD	-}	11/28/2018		904,875	0	0	0	o	0	0	3,317	3,317	0	0	0
B8091304	BALTIMORE	MD	-}	12/17/2018		2,850,000	0	0		ō		0	5,052	5,052	0	0	0
B8091801 B8101904	BALTIMORE BALTIMORE	MDMD	·	12/27/2018 12/27/2018		.1,700,000 13,800,000	0	0	0	0	0	0	2,176 16,493	2, 176 16, 493	0	0	0
B8111501	BALTIMORE	MD	·	01/25/2019		.10,000,000	n	0 n	n	n	n	n	4, 191	4, 191	n	n	n
B8113001	BALTIMORE			03/15/2019		0	0	0	0	0	0	0	1,380,208	1,380,208	0	0	0
B8121001	BALTIMORE	MD		02/07/2019		0 [0	0	0	0	0	0	2,761	2,761	0	0	0
B9011401	BALTIMORE	MD	.	04/10/2019		0	0	0	0	0	0	0	2,214,967	2,214,967	0	0	0
B9011402	BALTIMORE	MD	-}	03/25/2019	ļ	0	0	0	o	0	o	0	2,401,927	2,401,927	0	0	0
A3052701	BEL AIR		-	08/28/2003		224,454	0	0	0	0	0	0	10,508	10,508	0	0	0
A3052702 A3052704	BEL AIR		·	08/28/2003		231,558	0 n	0	0	0 n	0	0	10,843 16,350	10,843 16,350	0	0	0
A3110501	BEL AIR		·	01/30/2004		519,272	 n	0 n	n	n	n	n	21,807	21,807	n	n	n
A3110502	BEL AIR	MD.		01/30/2004		490,709	0	0	0	0	0	0	20,606	20,606	0	0	0
43110503	DEI AID	MD		01/20/2004		231 734	0	0		0	0	0	0 727	0 727		0	1

SCHEDULE B - PART 3

					All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	e/Recorded Inv	estment		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									Gain	Gain	Gain
				Б.			Year's	Temporary	Deferred	in	Exchange	Accrued	0			
		_	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
A3110504	BEL AIR	MD		01/30/2004	440	412	0 0	0	0	0	0	18,498	18,498	0	0	0
A3110505	BEL AIR	MD_		01/30/2004		193	0	0	0	0	0	4,384	4,384		0	0
A3110506	BEL AIR	MD		01/30/2004		084	0 0	0	0	0	0	1,743	1,743		0	0
A3110508	BEL AIR	MD		01/30/2004		525	0 0	0	0	0	0	28,659	28,659		0	0
B3093006	BEL AIR	MD		12/26/2013		513	0 0	0	0	0	0	2,261	2,261		0	0
A7100902 B2071702	BELTSVILLE	MDMD		11/30/2007		366	0	0	0	0	0	3,991 3,710	3,991 3,710		0	0
B5091001	BELTSVILLE	MD		08/16/2012 01/14/2016	2,743		0	0	0	0	0	5.072	5.072		0	0
B6121903	BETHESDA	MDMD.		02/03/2017	3,019		0	0		0	0	14.347	14,347		0	0
B7032001	BOWIE	MD		05/19/2017	4,208		n	0	0	0	0	24,810	24.810		0	0
B2041206	BRENTWOOD	MD		07/31/2012		634	n I	0	n	0	0	1,805	1,805		n	n
B4011505	CAMBRIDGE	MD	<u> </u>	04/18/2014	1,579		o I	0	0	0	0	28,883	28,883		0	0
B4040107	CAMBRIDGE	MD	Ī	06/27/2014		528	0 0	0	0	0	0	6,308	6,308		0	0
B7030309	COLMAR MANOR	MD.	L	06/01/2017	1,090		0 [0	0	0	0	5,885	5.885		0	0
B0071903	COLUMBIA	MD.		09/23/2010		502	o [o	0	0	0	0	8,948	8,948		0	0
B4031207	DISTRICT HEIGHTS	MD		05/30/2014		614	o L	0	0	0	0	6,954	6,954	0	0	0
B1012007	DUNK IRK	MD.		03/10/2011	1,668		o L	0	0	0	0	13,849	13,849		0	0
B5121701	EDGEWOOD	MD		01/20/2016	1,784	506	0	0	0	0	0	12,321	12,321	0	0	0
B4121001	ELKTON	MD		02/13/2015	1,35	142	0	0	0	0	0	9,519	9,519	0	0	0
B2101813	ELLICOTT CITY	MD		12/13/2012	1,469		00	0	0	0	0	12,050	12,050		0	0
B2102402	ELLICOTT CITY	MD		12/18/2012	1,41 ⁻		0	0	0	0	0	11,425	11,425		0	0
B2102403	ELLICOTT CITY	MD		12/18/2012	1,84		0	0	0	0	0	14,901	14,901		0	0
B2102403-1	ELLICOTT CITY	MD		11/18/2014	166	733	0	0	0	0	0	1,324	1,324		0	0
B7030307	FOREST HILL	MD		06/30/2017	5, 102	485	0 0	0	0	0	0	19,749	19,749		0	0
B9010901	FORT WASHINGTON	MD		03/27/2019		0	0 0	0	0	0	0	3, 153, 600	3, 153, 600		0	0
B6033002	FREDERICK	MD		05/26/2016	2,462		0	0	0	0	0	16,611	16,611		0	0
B6092001	FREDERICK	MD		12/06/2016		143	0 0	0	0	0	0	5,925	5,925		0	0
B7090604	FREDERICK	MD		10/27/2017	11,292		0 0	0	0	0	0	66,898	66,898		0	0
A6032908	GAITHERSBURG	MD		12/31/2006		464 973	00	0	0	0	0	5, 167	5, 167		0	0
B2072003 B5032404	GATTHERSBURG	MDMD		05/28/2015	2,282		n u	0	0	0	0	12,392	12,392		0	0
B3030120	GERMANTOWN	MD		03/26/2013		198	n	0	0	0	0	6,244	6,244		0	0
A4122203	GLEN BURNIE	MD.		03/18/2005		542	n	0		٥	0	11,928	11,928		0	
A9031701	GLEN BURNIE	MD		05/21/2009	1,420		0	0	0	0	0	12,907	12,907		0	0
B3022502	GLEN BURNIE	MD		04/12/2013			0	0	0	0	0	7.283		0	0	0
B3041203	GLEN BURNIE	MD.		07/09/2013	2,74		ō [0	0	0	0	21,764	21,764		0	0
B9030101	GLEN BURNIE	MD		05/15/2019			o [c	0	0	0	0	1,500,000	1,500,000		0	0
B3100901	HAGERSTOWN	MD.		01/30/2014	1,530		o [0	0	0	0	10,897	10,897	0	0	0
B4021102	HAGERSTOWN	MD		06/02/2014	2,262		0	0	0	0	0	17,236	17,236		0	0
B4032503	HAGERSTOWN	MD		06/19/2014		978	o	0	0	0	0	6,940	6,940		0	0
B5122802	HAGERSTOWN	MD_	ļ	03/31/2016	1,036		o	0	0	0	0	6,968	6,968		0	0
B7033101	HAGERSTOWN	MD	ļ	06/15/2017	513	596	0 0	0	0	0	0	3,113	3, 113		0	0
B7041402	HAGERSTOWN	MD.		07/28/2017	6,215	979	0 0	0	0	0	0	26, 161	26,161	0	0	0
B9012401	HAGERSTOWN	MD		03/29/2019		0	Ď †ō	ļ0	J0	0	ļ0	4, 128, 547	4, 128, 547	0	0	0
B3082005	HALETHORPE	MD	}	10/15/2013	65	284	n h	ļ0	ļ0	ļ0	ļ0	4,731	4,731		0	ļ0
B9013002	HANOVER	MD	}	04/04/2019	}		ŭ Q	ļ0	ļ0	ļ <u>0</u>	ļ0	3,396,316	3,396,316		ļ0	ļ0
A3110507	HAVRE DE GRACE	MD		01/30/2004		301	n	ļō	}0	ļō	ļ0	4, 223	4,223		0	0
B2111901	JEFFERSON	MD		01/29/2013		160	u 0	0	0	0	0	9,495	9,495		0	0
B6060601	LANDOVER	MD MD	}	08/30/2016	2,048		ν } ⁰	ļ0	0	0	0	14,024	14,024		0	0
A1090601	LANDOVER	MD		12/13/200102/28/2007		194 246	n	ļ0	0	0	0	9,819 5,715	9,819 5,715		0	0
B3103109	LANDOVER HILLS	MD		02/28/2007		939	n	ļ0	0	0	ļ0	2,177	2,177	0	0	0
B6041302	LINTHICUM HEIGHTS	MD.		05/19/2016	14,557		n		0	u	u	84.830	84,830	u	0	0
B8081003	LUTHERVILLE	MD	<u> </u>	12/18/2018	6,850		n	0	0	n	0	24.960	24.960		0	0
B3010402	MILLERSVILE	MD	<u> </u>	05/30/2013		603	n l	n	n	n	n	14,267	14,267		n	n
B7050503	NOTTINGHAM	MD.		07/25/2017		528	0	0	n	0	0	6,096	6,096		0	n
A5112302	OCEAN CITY	MD.		12/31/2006		060	0	0	0	0	0	12,735	12,735		0	0
B5071302	OWINGS MILLS	MD		09/30/2015		664	0	0	0	0	0	4,508	4,508		0	0
A8022009	PASADENA	MD	[05/07/2008		928	0 [0	0		0	7,380	7,380		0	
A8022010	PASADENA	MD.		05/07/2008			0	0	0	0	0	8,672	8.672	0	0	0

				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	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
A8080601	PASADENA	MD		09/26/2008		338,925	0	0	0	0	0	0	6,275 10,090	6,275	0	0	0
B5041304	PASADENA	MD		06/12/2015		1,423,975	0	0	0	0	0	0	10,090	10,090	0	0	0
B3030119	PIKESVILLE	MDMD		04/10/2013		363,000	0	0	0	0	0	0	2,785	2,785		0	0
B3062507 B6051603	PIKESVILLE	MDMD.		08/30/2013		957 , 430 686 , 065		0	0	0	0	0	7,451 4,337	7,451 4,337		0	0
B5090301	RIVERDALE	MD.		11/09/2015		2,436,565	0	0	0	0	0	0	16,760	16,760		0	0
B3012805	ROCKVILLE	MD		03/28/2013		319,491	0	0	0	0	0	0	4,038	4,038		0	0
B6061601	ROCKVILLE	MD		08/31/2016		12,554,256	0	0	0	0	0	0	75,565	75,565	0	0	0
B6101002	ROCKVILLE	MD		02/10/2017		628,277	0	0	0	0	0	0	4,094	4,094		0	0
A4012901	ROSEDALE	MD	-}	04/30/2004		194,324	0	0	0	0	0	0	10,816	10,816		0	0
B8103005	SILVER SPRING	MD	-	02/14/2019		0	0	ļō	ļō	ļō	ļ <u>0</u>	ļ0	2,963	2,963		0	0
B8051504 B4120202	SYKESVILLE	MD		10/26/2018	 	1,878,499 6,438,748	0	ļ0	ļ0	0	0	·0	9,504 70,729	9,504 70,729		0	0
A4052112	TOWSON	MDMD.	·	05/08/2015		6,438,748	0 n	0	0	0	0 n	1				0	0
B3101401	TOWSON	MD	İ	12/30/2013		2,022,680	0	0	0	0	0	0	15,335	15,335		0	0
B5012703	TOWSON	MD	[04/22/2015		608,513	0	0	0	0	0	0	4,495	4,495		0	0
B8082901	TOWSON	MD		11/30/2018		1,825,625	0	0	0	0	0	0	9,698	9,698		0	0
B4091905	WALDORF	MD		12/30/2014		1,632,545	0	0	0	0	0	0	11,815	11,815		0	0
B7102401	WHITE MARSH	MD		12/21/2017		4,493,597	0	0	0	0	0	0	27,236	27,236		0	0
B4092304	WINDSOR MILL WINDSOR MILL	MD MD	-	11/21/2014		2,403,010	0	0	0	0	0	0	17,499	17,499		0	0
B6021601	BIDDEFORD	MF		04/14/2016		2,728,656 647,720		0	0	0	0	0	18,514	18,514		0	0
A8050902	BINGHAM	ME		03/12/2007		70,957	 0	0	0	0	0	0	3,331	3,331		0	0
A7052504	BREWER	ME		08/15/2007		154,950	0	0	0	0	0	0	1,806	1,806		0	0
A8050901	LEWISTON	ME		07/31/2008		89,972	0	0	0	0	0	0	4,220	4,220		0	0
A8050903	MILBRIDGE			07/31/2008		103,235	0	0	0	0	0	0	4,845	4,845	0	0	0
A6032202	PORTLAND	ME		12/31/2006		127 , 128	0	0	0	0	0	0	1,927	1,927		0	0
A5041103	SOUTH PORTLAND	ME		06/17/2005		324,329	0	0	0	0	0	0	5,269	5,269		0	0
A7062902 B1021101	WATERVILLE	ME		11/09/2007		205,307 859,122	0	0	0	0	0	0	4,604 10,944	4,604 10,944		0	0
B5041601	ANN ARBOR			07/16/2015		1, 162, 125	٥	0	0	0	0	0	11,915	10,944		0	0
B6042602	ANN ARBOR	MI		06/29/2016		18,839,133	0	0	0	0	0	0	99,369	99,369		0	0
B6052705	ANN ARBOR	MI		08/17/2016		2,477,909	0	0	0	0	0	0	23,208	23.208		0	0
B6081703	ANN ARBOR			10/06/2016		1,796,364	0	0	0	0	0	0	12,160	12,160		0	0
B6122201	ANN ARBOR			03/09/2017		2, 102, 265	0	0	0	0	0	0	12,331	12,331		0	0
B7011702	ANN ARBOR			04/03/2017		901,914	0	0	0	0	0	0	5,261	5,261	0	0	0
B7050502	ANN ARBOR	MI		06/29/2017		1,139,691	0	0	0	0	0	0	6,567	6,567	0	0	0
B7072607	AUBURN HILLS		·	09/29/2017		663,666	0 n	0	0	0	0 n	1	3,757	3,757 6,477		0	0
A8081802	AUBURN HILLS			11/19/2008		772,192	0	0	0	0	0	0	8,991	8,991		0	0
A9031304	AUBURN HILLS	MI		04/30/2009		290,297	0	0	0	0	0	0	3,298	3,298		0	0
B5050807	AUBURN HILLS	MI		07/29/2015		1,514,233	0	0	0	0	0	0	14, 109	14, 109		0	0
B6031802	AUBURN HILLS		-}	06/10/2016		534,767	0	0	0	0	0	0	5,077	5,077		0	0
B6092302	AUBURN HILLS	MI	-	11/29/2016		640,858	0	0	0	ļ0	}0	ļ0	5,954	5,954		0	0
W6090901 B6042802	AUBURN HILLS			11/04/2016 07/08/2016	···	4,690,210 1,041,265		0	0	0	·0	₀	11,800 6,944	11,800	0	0	0
B5091402	BERKLEY	MI	·	12/07/2015			0n	n	n	n	n	n			n	n	n
B4101702	BINGHAM FARMS	MI		12/19/2014		676,237	0	0	0	0	0	0	7,136	7,136		0	0
B1071502	BIRMINGHAM	MI	<u> </u>	09/28/2011		526,575	0	0	0	0	0	0	6,741	6,741	0	0	0
B2041702	BIRMINGHAM	IM		05/30/2012		873 , 138	0	0	0	0	0	0	10,367	10,367		0	0
B2080604	BIRMINGHAM	MI	-}	01/30/2013		237,616	0	0	0	0	0	ļ0	5,208	5,208		0	0
B3030103	BIRMINGHAM	MI	-	06/25/2013		589,756	0			ļō	}ō	ļō	6,873	6,873		0	0
B3072501	BIRMINGHAM BRIGHTON			10/01/2013		560 , 156 1 , 077 , 884	0	ļō	ļō	0		<u>0</u>	5,885 14,100	5,885 14,100		0	0
B1022203 B3021901	BRIGHTON	М1	·	05/10/2011	<u> </u>	1,077,884	0 n	0	0	0	0 n		14,100	14,100		0	0
B3122002	BRIGHTON	MI	İ	02/28/2014		281,573	O	0	0	0	0	0	5,257	5,257		0	0
B7022201	CALEDONIA TOWNSHIP	MI		04/27/2017		827,010	0	0	0	0	0	0	6,629	6,629		0	0
B4121002	CEDAR SPRINGS	MI		02/26/2015		976,636	0	0	0	0	0	0	9,933	9,933		0	0
B2100105	CHARLEVOIX	MI		12/03/2012		2, 102,776	0	0	0	0	0	0	24,090	24,090		0	0
R2021502	CHESTEREIEIN TOWNSHIP	MI	1	04/11/2012	1	1 576 385	n	١	١				12 638	12 638			

					All Mortgage Loans DISPO	OSED, Transf										
1	Location		4	5	6 7			e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3			Book Value Recorded Investment		9	10 Current Year's Other	11	12 Total	13	Book Value/ Recorded Investment		Foreign		
					Excluding Accrued	Unrealized Valuation	Current Year's	Than Temporary	Capitalized Deferred	Change	Total Foreign Exchange			Exchange Gain	Realized Gain	Total Gain
Lana Niverban	0''	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 B2021502-1	City CHESTERFIELD TOWNSHIP	State	Туре	Acquired11/12/2014	Date Prior Year339,13	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal2,719	eration 2,719	Disposal	Disposal	Disposal
B4071102	CLARKSTON			09/15/2014	933 , 18	6 0	0	0	0	0	0	9,649	9,649	0	0	0
A9070701	CLINTON TOWNSHIP	MI		11/25/2009	130,98		0	0	0	0	0	2,358	2,358		0	0
B1040101	CLINTON TOWNSHIP	MI		06/14/2011	311,55	80	0	0	0	0	0	8,889	8,889		0	0
B9020701	CLINTON TOWNSHIP	MI		04/23/2019		0 0	0	0	0	0	0	2,584,628	2,584,628		0	0
B9012205 B5120402	COLDWATER	MI		04/09/2019		N	0	0	0	0	0	827,274 3,822	827,274 3,822		0	0
B4042801	COMMERCE TOWNSHIP	MI		07/11/2014			0	0	0	0	0	6,238	6,238		0	0
A6051604	COMSTOCK PARK	MI		12/31/2006			0	0	0	0	0	18,699	18,699		0	0
B2020305	DETROIT	MI		05/18/2012	595,29		0	0	0	0	0	13,666	13,666		0	0
B4031801	DETROIT	MI		06/05/2014	575,05		0	0	0	0	ļ0	6,684	6,684		0	0
B5081107 B5091701	DETROIT	MI	<u> </u>	01/03/2015	352,55			0	0		·0	3,278	3,278		0	ļ0
B7050801	DETROIT	MI		07/2016			n	n	0 n	n	h	3.746			0 n	n
B8062102	DETROIT	MI		09/10/2018	779,85		0	0	0	0	0	6,675	6,675		0	0
B8090507	DETROIT	MI		11/16/2018	297 ,27	50	0	0	0	0	0	1,580	1,580	0	0	0
B4030402	EAST LANSING	MI	ļ	05/23/2014	858,27		0	0	0	0	0	8,730	8,730		0	0
B5032402	EAST LANSING	MI		06/17/2015	901,47		0	0	0	0	0	9,622	9,622		0	0
B7050301	FARMINGTONFARMINGTON HILLS	MI		07/17/2017	485,97 151,25		0	0	0	0	0	4, 175 3, 192	4, 175 3, 192		0	0
A8031402	FARMINGTON HILLS	мтм		05/30/2008			0	0	0	0	0	5.616	5,616		0	0
A9021002	FARMINGTON HILLS	MI		03/31/2009	1,266,53		0	0	0	0	0	20,612	20,612		0	0
B2052403	FARMINGTON HILLS	MI		10/30/2012	310,05	70	0	0	0	0	0	6,768	6,768		0	0
B4072803	FARMINGTON HILLS	MI		10/08/2014	703,82		0	0	0	0	0	7,067	7,067		0	0
B4102401 B3030105	FARMINGTON HILLSFENTON	MI		01/30/2015 05/15/2013	1,039,99 1,399,03		0	0	0	0	0	10,775	10,775		0	0
A6051603	FLINT	MI		12/31/2006	127,80		0	0	0	0	0				0	0
B4031804	FLINT	MI		06/05/2014	912,65		0	0	0	0	0	25,222	25,222		0	0
B4070901	GARDEN CITY	MI		10/01/2014	631,64	90	0	0	0	0	0	6, 126	6, 126	0	0	0
B2022302	GAYLORD	MI		04/25/2012	343,76	70	0	0	0	0	0	8, 117	8,117		0	0
B2030802 B2030802-1	GRAND RAPIDS	MI		05/02/2012	1,159,39		0	0	0	0	0	14,793 5,968	14,793 5,968		0	0
B2030804	GRAND RAPIDS	MI		06/14/2018			0	0	0	0	0	12.849			0	0
B3061902	GRAND RAPIDS	MI		09/06/2013			0	0	0	0	0	4.402	4,402		0	0
B3061903	GRAND RAPIDS	MI		09/06/2013	1, 191, 44	9 0	0	0	0	0	0	23,762	23,762	0	0	0
B3091701	GRAND RAPIDS	MI		12/10/2013	830,56		0	0	0	0	0	5,080	5,080		0	0
B3120402	GRAND RAPIDS	MI		02/13/2014	280,92		ļ0	0	0	ļ0	ļ0	5,279	5,279		ļ0	ļ0
B4061802 B5033002	GRAND RAPIDS	МI		09/05/2014	1,333,87 1,333,87		} <u>0</u>	0	0	} <u>0</u>	0	6,954 6,743	6,954 6.743		0	0
B5043001	GRAND RAPIDS	MI		07/24/2015	2,082,74		0	0	0	0	0	21,114	21,114		0	0
B5060201	GRAND RAPIDS	MI		08/20/2015	711,12	30	0	0	0	0	0	6,998	6,998	0	0	0
B6051703	GRAND RAPIDS	MI		07/29/2016	1, 139, 61		0	0	0	0	0	7 , 129	7 , 129		0	0
B6071201	GRAND RAPIDS	MI		10/05/2016	1,637,47		ļ0	0	0	ļ0	ļō	10,737	10,737		<u>0</u>	0
B7011802 B8100402	GRAND RAPIDS	MI		03/29/201712/19/2018	1,048,84 1,050,00		0	0	0	0	0	9,254 2,491	9,254 2,491		0	0
A8081904	HASTINGS	MI	<u> </u>	10/31/2008			n	n	n	n	n	3,975	3,975		n	n
B3112601	HIGHLAND PARK	MI		02/13/2014	271,31	80	0	0	0	0	0	3,247	3,247	0	0	0
B1061302	HIGHLAND TOWNSHIP	MI		08/11/2011	448,56	80	0	0	0	0	0	12,418	12,418	0	0	0
B4080702	HOMER	MI	ļ	10/24/2014	1,597,68		0	0	0	0	0	24,961	24,961		0	0
B4080702-1 B5120405	HOMER	LMI	}	12/20/2017	2,308,33		·0	ļ0	0	·0	}0	37 , 146	37 , 146		0	ļ0
B2101901	JACKSON	MI	·····	02/26/201612/14/2012			0 n	0	0	0 n	ļ0	6,393			0 n	0
B2101901-1	JACKSON	MI		10/29/2015	634,95		0	0	0	0	0	7,062	7,062		0	0
B3052002	KALAMAZ00			09/13/2013	181,76		0	0	0	0	0	1,779	1,779		0	0
B5043002	KALAMAZOO	MI		07/27/2015	2,024,46	90	0	0	0	0	0	14,475	14,475	0	0	0
B7022203	KENTWOOD	MI		04/27/2017	822,42		0	0	0	0	0	6,592	6,592		0	0
B8011202	KENTWOOD	MI		03/29/2018	350,53		ļ0	0	0	ļ0	ļ0	2,744	2,744		ļ0	ļ0
A8062002A8062003	LAKE ORION	MI	 	08/29/2008			·0	0	0	·0	0	3,755 3,755	3,755 3,755		0	0
B4020703	LANSING	MI		05/09/2014	875.38		0	0	0	0	0	9.306			0	0

SCHEDULE B - PART 3

					All Mortgage Loar	ns DISPOS	SED, Transf							•			
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3]		Bo	ook Value/	8	9	10	11	12	13	Book Value/				
		_			l F	Recorded			Current				Recorded				
						vestment			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				
			Loan	Date		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 P	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6030809	LANSING	MI		04/29/2016		3,244,586	0	0	0	0	0	0	30,501	30,501	0	0	0
B7062602	LANSING	MI		10/18/2017		374,447	0	0	0	0	0	0	3,032	3,032	0	0	0
B7071702	LANSING	MI		10/31/2017		391,495	0	0	0	0	0	0	3,255	3,255	0	0	0
B5062501	LINCOLN PARK	MI		09/10/2015		384,248404.796	0	0	0	0	0	0	3,703 3,320	3,703 3,320	0	0	0
A7080701	LIVONIA			10/31/2007		1,037,352		0	0	0	0	0		22, 142	0		0
B2012201	LIVONIA	MI		03/30/2012		596,824	 0	0	0	o	0	0	7,483			0 n	0
B3072402	LIVONIA	MI		10/28/2013		81.749	0	0	0	0	0	0	3.718	3,718	0	0	0
B1112301	MARSHALL	MI		03/27/2012		534,038	0	0	0	0	0	0	6.694	6.694	0	0	0
B4122201	MARSHALL	MI		02/09/2015		249,262	0	0	0	0	0	0	2,454	2,454	0	0	0
B4013104	MARYSVILLE	MI		04/07/2014		584,503	0	0	0	0	0	0	5,839	5,839	0	0	0
B5120204	MOUNT CLEMENS	MI	ļ	02/16/2016	ļ	347,222	0	0	0	0	0	0	5, 155	5, 155	0	0	0
B5051801	MOUNT MORRIS	MI		08/14/2015		685,574	0	0	0	0	0	0	6 , 520	6,520	0	0	0
B5090801	NORTH BRANCH	MI		12/02/2015		817,972	0	0	0	0	0	0	7,730	7,730	0	0	0
B3082801	NORTHVILLE	MI		11/08/2013		322,722	0	0	0	o	0	0	3,722	3,722	0	0	0
B1112201	PETOSKEY	MI	}	04/30/2012	 	1,146,314	0	0	0	ļ0	0	ļ0	8,725	8,725	0	0	ļ0
A7032002	PLYMOUTH	MI	}	06/19/2007		550,351	0	ļ0	0	ļ0	0	ļ0	12,547	12,547	0	0	}0
A9040302	PLYMOUTH	MI		05/27/2009		603,298 525,143	0	0	0	0	0	0	11,136 6,030	11,136	0	0	0
B1010702	PONTIAC			03/30/2011		525 , 143].	 n	0 n	0	0 n	0 n	0		6,030 13,223	0	0	0
A8081901	PORTAGE	MI	l	10/30/2008	<u> </u>	534,921	 n	0	0	n	n	0	10,622	10,622		۰۰	0
B3052103	PORTAGE	MI	·	08/05/2013		340,723	 0	n	n	n	n	n	6,912	6,912	n	0 N	n
B7022202	PORTAGE	MI		04/27/2017		827,010	0	0	0	o		0	6,629	6,629	n	0	n
A8070301	ROCHESTER HILLS	MI		10/10/2008		296,044	0	0			0		5,877	5,877	0	0	0
B5091501	ROMULUS	MI		12/03/2015		1,039,795	0	0	0	0	0	0	9,826	9,826	0	0	0
A4072801	ROYAL OAK	MI		11/10/2004		129,203	0	0	0	0	0	0	32,082	32,082	0	0	0
B2080602	ROYAL OAK	MI		01/30/2013		236,239	0	0	0	0	0	0	5,236	5,236	0	0	0
B2080603	ROYAL OAK	MI	ļ	01/30/2013		475,231	0	0	0	0	0	0	10,417	10,417	0	0	0
	ROYAL OAK	MI	<u> </u>	06/28/2013	 	411,953	0	ļ	ļ	ļ	ļ0	ļ0	9,771	9,771	ļ0	0	ļ0
B8100404	SALINE	MI	}	01/07/2019		0	0	ō	ō	ļō	<u>0</u>	ļō	10,005	10,005	0	0	}0
A9040804	SHELBY TOWNSHIP	МI		05/29/200912/29/2004		136,483 729,066	0	0	0	0	0	0	2,553 12,728	2,553 12,728	0	0	0
B5092201	SHELBY TOWNSHIP		l	12/29/2004		617,379		0		0			4,053	4,053			0
A8123102	SHERIDAN	MI	ļ	02/25/2009		337,371	 n	n	n	n	n	n	6,384	6,384	n	0 n	n
B4120402	SOUTH LYON	MI		02/23/2009		1,334,730	0	0	0	0	0	0	13,575	13.575	0		0
A8050203	SOUTHF IELD	MI		07/30/2008		155,526	0	0	0		0	0	2,929	2,929	0	0	0
B0051902	SOUTHFIELD	MI		08/26/2010		312,749	0	0	0	0	0	0	4,472	4,472	0	0	0
B1020901	SOUTHFIELD	MI	ļ	04/14/2011		367,786	0	0	0	0	0	0	10,579	10,579	0	0	0
B1060701	SOUTHFIELD	MI		08/17/2011		2, 119, 437	0	0	0	0	0	0	26,457	26,457	0	0	0
B2101902	SOUTHFIELD	MI	ļ	12/11/2012		558,931	0	0	0	0	0	0	6,222	6,222	0	0	0
B3052302	SOUTHFIELD	MI	ļ	07/31/2013		497,922	0	0	0	ļ0	0	0	5,755	5,755	0	0	ļ0
B5050501	SOUTHFIELD	MI	l	08/18/2015		906,482	0		0	ļ0	0	ļ0	9,021	9,021	0	0	}ō
B9011703	SOUTHFIELD	МI		03/22/201910/31/2008			0	0	0	0	0	0	3,658 6,627	3,658 6.627	0	0	0
A8081903	ST CLAIR SHORES	MI		12/05/2008		1,232,872	 n	0 n	0	0 n	0 n	0	9.356	9.356	0	0	0
B3021204	STERLING HEIGHTS	MI	l	04/23/2013	<u> </u>		 n	0	0	n	n	0	3,518	3,518		۰۰	0
B3121602	STERLING HEIGHTS	MI	·	04/23/2013		541,326	 0	n	n	n	n	n	9,447	9,447	n	0 N	n
B5011304	STERLING HEIGHTS	MI		04/16/2015		308,988		0	0	0		0	2.118	2.118	0	0	n
B7080801	STERLING HEIGHTS	MI		10/02/2017		696,323	0	0	0	0	0	0	5,712	5,712	0	0	0
B1031801	STURGIS	MI	ļ	05/26/2011		1,438,275	0	0	0	0	0	0	38 , 151	38 , 151	0	0	0
B5120404	TAYLOR	MI		02/26/2016		477,564	0	0	0	0	0	0	4,662	4,662	0	0	0
A7080702	TROY	MI		10/31/2007		594,342	0	0	0	0	0	0	12,684	12,684	0	0	0
A7080703	TROY	MI	ļ	10/31/2007		217,645	0	0	0	0	0	0	4,645	4,645	0	0	0
B1050604	TROY	MI	ļ	07/28/2011		420,925	0	0	0	ļ0	0	0	5,353	5,353	0	0	0
B4050201	TROY	MI		07/22/2014		243,807	0	<u>0</u>	0	ļ <u>0</u>	0	0	9,514	9,514	0	0	ļ0
B6033101	TROYUTICA	MI		06/22/2016		1,098,944 .	0	0	0	0	0	0	6,916	6,916	0	0	0
B4031802 B5120403	WASHINGTON	MI		05/20/2014		481,147	0	0	0	0	0	0	3,435	3,435	0	0	0
B3050202	WATERFORD	MI	l	02/26/2016	····	487 , 118836 , 650		0		0		0	4,755 9,373	4,755 9,373	0		0
B3053104	WAYNE		<u> </u>	08/14/2013		856,650	0	n	n	n	0	n	9,373		n	0 n	n
D000010T																	

				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
B0070601	. WEST BLOOMFIELD	MI		09/17/2010		1,092,406	0	0	0	0	0	0	17,920	17,920 4,820	0	0	0
B2090403	WESTLAND	MI		10/31/2012		387,074	0	0	0	0	0	0	4,820		0	0	0
B6042803	YPSILANTI	MI MN		07/08/2016		756,842	0	0	0	0	0	0	5,049	5,049	0	0	0
A9031103	BLOOMINGTON	MN		05/13/2009		494,317	 	0	0	0	0		9,495 4,212	9,495 4,212	0	0	0
B5042901	BLOOMINGTON	MN		11/06/2015		537,702	0	0	0	0	0	0	5.482	5.482	0	0	0
B2052102	BROOKLYN PARK	MN		07/27/2012		724,799	0	0	0	0	0	0	9,681	9,681	0	0	0
B4042304	BROOKLYN PARK	MN		06/26/2014		1,056,307	0	0	0	0	0	0	12,025	12,025	0	0	0
A8022002	BUFFALO	MN		04/30/2008		217,040	0	0	0	0	0	0	4, 101	4, 101	0	0	0
A5032303	BURNSVILLE	MN	-	06/15/2005		632,512	ō	<u>0</u>	ļ	0	}ō	}ō	14,417	14,417	0	ō	0
A8022003	BURNSVILLE	MN	-	04/30/2008		870,201 939,919	0	0	0	0	0	0	16,877 18,228	16,877 18,228	0	0	0
A4011204	CHASKA	MN	-	03/05/2004	····	421,374	 n	n	n	n	n	0	12,070	12,070	n	n	n
A4050301	COON RAPIDS		. L	08/19/2004		336 , 164	0	0	0	0	0	0	12,279	12,070	n	n	0
A4050703	COON RAPIDS	MN		08/19/2004		221, 199	0	0	0	0	0	0	8,081	8,081	0	0	0
A4050705	COON RAPIDS	MN		08/19/2004	ļ	336, 164	0	0	0	0	0	0	12,279	12,279	0	0	0
A4050707	COON RAPIDS	MN	-	08/19/2004	ļ	575, 175	0	0	0	0	0	0	21,008	21,008	0	0	0
B8110704	. EDEN PRAIRIE	MN		01/16/2019		0	0	0	0	0	0	0	5,140	5, 140	0	0	0
A4082301 B2052103	GOLDEN VALLEY	MN		10/21/200407/27/2012		987,926	0	0	0	0	0	0	10,355 19,576	10,355 19,576	0	0	0
B5022701	GOLDEN VALLEY	MN		06/05/2015		3,533,784	٥٥	0	0		0	0	26,974	26,974	0 n	0	0
A7021402	MAPLEWOOD	MN		06/26/2007		109,761	0	0	0	0	0	0	2,624	2.624	0	0	0
B6061301	MAPLEWOOD	MN		09/15/2016		2,873,359	0	0	0	0	0	0	18,945	18,945	0	0	0
A6062803	MINNEAPOLIS	MN		08/31/2006		486,315	0	0	0	0	0	0	7,425	7,425	0	0	0
A8022004	MINNEAPOLIS	MN		04/30/2008		1,510,949	0	0	0	0	0	0	12,733	12,733	0	0	0
B3012501	MINNEAPOLIS	MN		04/17/2013		1,015,152	0	0	0	0	0	0	22,148	22,148	0	0	0
B3070902 B4061303	MINNEAPOLIS	MN.		09/03/2013		785,028 1,064,252	u	0	0	0	0	0	15,658 12,231	15,658 12,231	0	0	0
B4061304	MINNEAPOLIS	MN		09/19/2014		849,674	٥٥	0	0		0	0	9,764	9,764	0	0	0
A8082202	MINNETONKA	MN		10/27/2008		1,461,651	0	0	0	0	0	0	10,769	10,769	0	0	0
B8092602	MINNETONKA	MN		12/13/2018		3,900,000	0	0	0	0	0	0	4,991	4,991	0	0	0
A5081903	NORTH ST PAUL	MN		12/31/2006		79,286	0	0	0	0	0	0	10,009	10,009	0	0	0
B0112402	OAKDALE	MN		02/10/2011		2,212,700	0	0	0	0	0	0	21,595	21,595	0	0	0
A5031801	PLYMOUTH			06/03/2005		120,594 505,950	0	0	0	0	0	0	18,570 10,048	18,570 10,048	0	0	0
A7012202	RICHFIELD	MN		03/06/2007		616,287	0	0	0	0	0	0	3,770	3,770	0	0	0
A5031503	SHAKOPEE	MN		05/26/2005		431,348	0	0	0	0	0	0	4,586	4,586	0	0	0
A6062802	ST LOUIS PARK	MN		08/31/2006		491,326	0	0	0	0	0	0	7,502		0	0	0
A8032801	ST LOUIS PARK	MN	-	05/01/2008		282,305	0	0	0	0	0	0	3,514	3,514	0	0	0
B5032703	ST. MICHAEL	MN	-	05/29/2015		1,029,971	0	0	0	0	ļ0	ļ0	17,781	17,781	0	0	0
B1071801 B1071801-1	VICTORIA	MN	-}	10/11/2011	 	1,149,390	0	0	ļ0	0	·0	·0	11,560 1,074	11,560 1,074	0	0	0
B3052903	WILLMAR	MN	·	08/23/2013		312,878	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	6,424	6, 424	n	n	n
B5122201	ARNOLD	MO		03/10/2016		3,281,605	0	0	0	0	0	0	22,048	22,048	0	0	0
B0030901	BLUE SPRINGS	MO		05/04/2010		2,242,135	0	0	0	0	0	0	18,568	18,568	0	0	0
A5092802	CLAYTON	MO	-	12/09/2005	ļ	67,116	0	0	0	0	0	0	7,759	7,759	0	0	0
A6110701	CLAYTON	MO	-	01/16/2007		382,306	0	0	0	0	0	ļ0	9,097	9,097	0	0	0
A8022007 B2050803	COLUMBIA	MO MO	- }	05/07/2008 06/28/2012		491,618 380,645	0	0	0	0	0	0	9,649 3,047	9,649 3,047	0	0	0
B6111002	COLUMBIA	MO	·	00/28/2012		534,430	ں۔۔۔۔۔۔۔ ۱	n	n	U	n	h	3,426	3,047	n	n	n
B6091401	FENTON			12/02/2016		1,895,304	0	0	0	0	0	0	17,276	17,276	0	0	0
B5080301	FESTUS	MO		11/16/2015		1, 162, 100	0	0	0	0	0	0	11,449	11,449	0	0	0
B6060304	FLORISSANT	MO	.	09/22/2016		936,925	0	0	0	0	0	0	8,930	8,930	0	0	0
B9011101	FLORISSANT	MO	-}	04/05/2019	ļ	0	0	ļ0	0	0	ļ0	ļ0	1, 122, 454	1, 122, 454	0	o	0
B5092801	GRANDVIEW		-}	12/10/2015		904,989	0	0	ļ0	0	}0	ļ0	8,856		0	0	0
B3090301	INDEPENDENCE		-	12/11/2013		2,108,876 1,493,940	0 n	0		0	0 n	0	24, 121 22, 129	24, 121 22, 129	0	0	0
A6121304	KANSAS CITY		·	06/08/2007	·		ں۔۔۔۔۔۔۔ n	n	n	n	n	n	5.020	5,020	n	n	n
A6122903	KANSAS CITY	MO	[03/15/2007		227,931	0	0	0	0	0	0	5,764	5,764	0	0	0
R1071504	KANGAG CITV	MO		10/14/2011		592 309	0	0	0	1	1	0	7 907	7 907	0	1	

				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	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
B1090701	KANSAS CITY	MO		11/18/2011		1,245,013 795,319 1,037,521	0	0	0	0	0	0	10 , 157	10 , 157 10 , 084	0	0	0
B3031201	KANSAS CITY	MO		05/20/2013		795,319	0	0	0	0	0	0	10,084	10,084	0	0	0
B3052303	KANSAS CITY	MO		08/16/2013		1,03/,521 _	0	0	0	0	0	0	12,857	12,857	0	0	0
B3121001 B4022402	KANSAS CITY	MOMO.		02/18/2014		737 , 120 341 , 660		0	0	0	0	0	13,496 2,471	13,496		0	0
B5042704	KANSAS CITY	MO		07/01/2015		2,463,036		0	0	0	0	0	12,400	12.400		0	0
B5091502	KANSAS CITY	MO		11/13/2015		1,002,354	0	0	0	0	0	0	7,002			0	0
B7120402	KANSAS CITY	MO		02/28/2018		593, 233	0	0	0	0	0	0	3,436	3,436	0	0	0
B8110201	KANSAS CITY	MO		01/08/2019		0	0	0	0	0	0	0	2,234	2,234		0	0
A8011803	. KIRKWOOD	MO	-	03/26/2008		419,970	0	0	0	0	0	0	5,258	5,258		0	0
A8011804	O'FALLON	MO		03/26/2008		395,281	0	0	0	ō	ļ <u>0</u>	ļō	4,949	4,949		<u>0</u>	ō
A7090502 A8021203	POPLAR BLUFF	MO MO		04/09/2008	 	157,084 782,696	0	0	0	0	·0		1,956 16,979	1,956 16,979		} <u>0</u>	0
B3120403	RAYMORE	MOMO		04/09/2008	 		 n	U	U	0 n	0 n	,	2,922			U	0 n
B4101001	RAYMORE			12/18/2014		1,006,346	0	0	0	0	0	0	7,285			0	0
B2061803	SHREWSBURY	MO		09/24/2012		2,721,966	0	0	0	0	0	0	23,370	23,370		0	0
B1100406	ST LOUIS	MO	.	12/22/2011	ļ	578,699	0	0	0	0	0	0	4,658	4,658	0	0	0
B2012703	ST LOUIS	MO		04/16/2012		476,072	0	0	0	0	0	0	6, 182	6 , 182		0	0
B5042905	ST LOUIS	MO		07/22/2015		925,236	0	0	0	0	0	0	9,592	9,592		0	0
B6050302	ST LOUIS	MO MO		07/27/2016		6,963,082	0	0	0	0	0	0	46,435	46,435		0	0
B8062501	ST. LOUIS	MO		09/06/2018		1, 108, 756 105, 149		0	0	0	0	0	5,747 22,266	5,747		0	0
A7062901	ST. LOUIS		-	08/27/2007		648,782	 0	0	0		0	0	10,475	10,475		0	
B1061012	ST. LOUIS	MO.		07/22/2011		1,059,722	0	0	0	0	0	0	10,480	10.480		0	0
B2012702	ST. LOUIS	MO		04/18/2012		506,319	0	0	0	0	0	0	6,521	6,521		0	0
B2080606	ST. LOUIS	MO		10/05/2012		277,537	0	0	0	0	0	0	3,454	3,454	0	0	0
B3032502	ST. LOUIS	MO		05/17/2013		318,620	0	0	0	0	0	0	3,889	3,889	0	0	0
B5042102	ST. LOUIS	MO		07/20/2015		548,819	0	0	0	0	0	0	5,819	5,819		0	0
B6071902 B6081904	ST. LOUIS	MO		10/11/2016		9,612,348	0	0	0	0	0	0				0	0
B1100405	UNIVERSITY CITY	MO		12/22/2011		9,612,348	 0	0	0	0	0	0		3,324		0	0
B5121002	WEBSTER GROVES	MO.		02/16/2016		1,923,111	0	0	0	0	0	0	13,200	13,200		0	0
B0090102	BYRAM	MS.		11/10/2010		652,929	0	0	0	0	0	0	5,267	5,267		0	0
A8050202	HATTIESBURG	MS		07/30/2008		196,467	0	0	0	0	0	0	2,016	2,016	0	0	0
B8100408	RIDGELAND	MS		12/28/2018		940,000	0	0	0	0	0	0	4,798	4,798		0	0
B0061711	SOUTHAVEN	MS		11/08/2010		972,058	0	0	0	0	0	0	15,784	15,784		0	0
B9020402	VICKSBURG	MSNC		05/14/2019		U	0	0	0	0	0	0	2,100,000	2, 100,000		0	0
B8011105 B6041104	ABERDEEN	NCNC	-	05/10/2018 06/29/2016	<u> </u>		 n	0	0	0	0 n	1	4,375 16,607	4,375 16,607		0	0
B6041104-1	ALBEMARLE	NCNC.		02/21/2019		0,565,515	0	0	0	0	0	0	4,032	4,032		0	0
B1052001	ARDEN	NC		08/12/2011		2,860,394	0	0	0	0	0	0	36,834	36,834		0	0
B8061806	ASHEBORO	NC	-	10/31/2018	ļ	395,962	0	0	0	0	0	0	2,876	2,876	0	0	0
B8061808	. ASHEBORO	NC		11/01/2018		763,588	0	0	0	0	0	0	5,510	5,510		0	0
B8061809	ASHEBORO	NC	-	10/31/2018		878,449	0	0	0	ļ0	}0	ļ0	6,381	6,381		0	ļ0
A4112602 B2031302	ASHEVILLE	NCNC		01/14/2005	<u> </u>	740,066 1,011,362		0	0	0	·0	₀	18,064 13,031	18,064 13,031		0	0
B3040202	ASHEVILLE	NC	-	06/25/2013			 n	n	n	n	n	n	6,519	6,519		n	n
B7030901	BELMONT	NC.		05/17/2017		467,923	0	0	0	0	0	0	2,901	2,901		0	0
B7062901	BELMONT	NC		08/29/2017		388,373	0	0	0	0	0	0	3,315	3,315		0	0
A3070805	BOONE	NC	-	09/25/2003	ļ	456,231	0	0	0	0	0	0	20,708	20 ,708		0	0
A8031904	BOONE	NC		06/12/2008	ļ	277 ,218 .	0	0	0	0	0	ļ0	3,325	3,325		0	0
B5031801	BOONE BURLINGTON	NCNC	-	05/27/2015		1,671,785	0	0	0	<u>0</u>	}ō	ļō	12,096	12,096		ļ0	<u>0</u>
A7043001	CANDLER	NC.	-	08/23/200712/18/2017	<u> </u>	153,263 1,366,026	0	0	0	0	·0	·0	9,270 17,355	9,270 17,355		0	0
B3072901	CARRBORO	NC	-	10/24/2013	<u> </u>	514,890	 n	n	n	n	0	n				n	n
B2022703	CHAPEL HILL	NC		05/11/2012		430,682	0	n	n	0	0	0	3.846	3,846		0	0
B8122101	CHAPEL HILL	NC		03/06/2019		0	0	0	0	0	0	0	3,062,514	3,062,514		0	0
A2112202	CHARLOTTE	NC	.	09/19/2003		984,899	0	0	0	0	0	0	44,763	44,763	0	0	0
A6102001	. CHARLOTTE	NC	-	12/18/2006	ļ	411,887	0	0	0	0	0	0	5,982	5,982		0	0
B0052006	CHARLOTTE	NC	1	08/12/2010	1	988 231	0				Λ.		4 288	/ 288		١	

				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
B0072601	CHARLOTTE	NC		10/27/2010		341,839 496,335	0	0	0	0	0	0	43,069	43,069 4,088	0	0	0
B1120901	CHARLOTTE	NC		02/13/2012		496,335	0	0	0	0	0	0	4,088	4,088	0	0	0
B1120902	CHARLOTTE	NC	·	02/13/2012		1,013,039	0	0	0	0	0	0	8,239	8,239	0	0	0
B3051402 B3051707	CHARLOTTE	NCNC		07/19/2013		260,393 627,318	0	0	0	0	0		3,068	3,068 5,049	0	0	0
B3060701	CHARLOTTE	NC		08/23/2013			0	0	0	0	0	0	8,139	8.139	0	0	0
B3080203	CHARLOTTE	NC.		10/15/2013		638,701	0	0	0	0	0	0	4,448	4,448	0	0	0
B3103006	CHARLOTTE	NC		01/10/2014		1,369,586	0	0	0	0	0	0	10,174	10 , 174	0	0	0
B4021001	CHARLOTTE	NC		05/01/2014		1,006,336	0	0	0	0	0	0	7,287	7 ,287	0	0	0
B4021302	CHARLOTTE	.L		06/06/2014		1,393,693	ō	<u>0</u>	0	<u>0</u>	}ō	}ō	9,598	9,598	0	0	0
B5101601	CHARLOTTE	NCNC	· 	01/11/2016 12/07/2017		1,013,600 1,647,183	0	0	0	0	0	0	6,785 13,509	6,785 13,509	0	0	0
B0012903	CLAYTON	NC	·	03/30/2010	····	2,600,418	u	n	n	n	n	0	27,432	27,432	n	n	n
B4092402	CLAYTON	NCNC	<u> </u>	11/24/2014		220,737	0	0	0	0	0	0	3, 126	3, 126	0	0	0
B3062103	CONCORD	NC		09/11/2013		420,575	0	0	0	0	0	0	3,342	3,342	0	0	0
B6050203	CONCORD	NC		06/27/2016	ļ	1,351,364	0	0	0	0	0	0	8,924	8,924	0	0	0
B8061804	CONOVER	NC		10/31/2018	ļ	401,828	0	0	0	0	0	0	2,919	2,919	0	0	0
A5091601	DUNN	NC		12/09/2005		399,940	0	0	0	0	0	0	11,593	11,593	0	0	0
A4011303A7030102	DURHAM	NCNC		04/01/2004 06/15/2007		346,288 275,735	0	0	0	0	0	0	13,778 3,649	13,778 3,649	0	0	0
A8072501	DURHAM	NC		09/19/2008		385,368	٥٥	0	0	0	0	0	4,381	4,381	0 n	0	0
A9030404	DURHAM	NC NC		05/21/2009			0	0	0	0	0	0	10 . 166	10 . 166	0	0	0
B3052401	DURHAM	NC.		07/23/2013		1,047,450	0	0	0	0	0	0	10,618	10,618	0	0	0
B5092303	DURHAM	NC		11/20/2015		740,622	0	0	0	0	0	0	5, 174	5, 174	0	0	0
B7030902	DURHAM	NC		05/15/2017		1,260,490	0	0	0	0	0	0	7,306	7,306	0	0	0
B4112502	EDEN	NC		02/27/2015		1,309,761	0	0	0	0	0	0			0	0	0
B1012002 B1012003	ELONELON	NG		05/31/2011 05/31/2011		1,852,754	٠٥	0	0	0	0	0	14,951 11,962	14,951 11,962	0		0
A8041002	FAIRVIEW	NC:		06/02/2008		702,965	٥٥	0	0	0	0	0			0		0
A3062003	FAYETTEVILLE	NC		09/08/2003		432,118	0	0	0	0	0	0	4,642	4,642	0	0	0
A8022001	FAYETTEVILLE	NC		05/09/2008		209,843	0	0	0	0	0	0	4,096	4,096	0	0	0
B0072004	FAYETTEVILLE	NC		10/19/2010		344,660	0	0	0	0	0	0	2,940	2,940	0	0	0
B1030401	FAYETTEVILLE	NC		05/31/2011		1,304,326	0	0	0	0	0	0	10,657	10,657	0	0	0
B1081503	FAYETTEVILLEFAYETTEVILLE	NCNC		11/10/2011		575,207 480,048	0	0	0	0	0	0		14,479 6,515	0	0	0
B1093002	FAYETTEVILLE	NC		12/15/2011		316,740	0	0	0	0	0	0	4,224	4,224	0	0	0
B2071701	FAYETTEVILLE	NC_		10/31/2012		1,018,224	0	0	0	0	0	0	5,930	5,930	0	0	0
B2101102	FAYETTEVILLE	NC		12/19/2012		1,832,102	0	0	0	0	0	0	15,225	15,225	0	0	0
B2121803	FAYETTEVILLE	NC	·	03/07/2013		1,308,958	0	0	0	0	0	0	10,525	10,525	0	0	0
B3021401	FAYETTEVILLE	NC		04/11/2013		1,762,859	0	0	0	0	ļ0	ļ0	21,896	21,896	0	0	0
B6030804 B7041201	FAYETTEVILLE	NCNC	· 	06/01/2016 07/14/2017	 	1,056,632	0	0	0	0	·0	·0	15,883 5,367	15,883 5,367	0	0	0
A7050107	FUQUAY-VARINA	NC	·	07/30/2007		183,894	 n	n	n	n	n	n	2,414	2,414	n	n	n
A8020808	FUQUAY-VARINA	NC.		04/11/2008		791,418	0	0	0	0	0	0	6,668	6,668	0	0	0
A7092112	GARNER	NC		12/12/2007		163,277	0	0	0	0	0	0	2,055	2,055	0	0	0
B1090902	GASTONIA	NC		11/10/2011	ļ	937 , 701	0	0	0	0	0	0	12,406	12,406	0	0	0
B5091002	GASTONIA	NC	·	11/25/2015		875,063	ō	ō	0	ļō	}ō	ļō	5,928	5,928	0		0
B8052304 B8020805	GASTONIA	NCNC	·	08/16/2018		1,467,944 9,790,448	0	0	0	0	0	0	7,248 120,264	7,248 120,264	0	0	0
B6081603	GRAHAM	NC	·	10/12/2016		9,790,448	o	n	n	n	n	n			n	n	n
B0032901	GREENSBORO	NCNC.		07/22/2010		1,068,557	0	0	0	0	0	0	11,884	11,884	0	0	0
B0072605	GREENSBORO	NC		10/27/2010		1,684,161	0	0	0	0	0	0	18,086	18,086	0	0	0
B3012902	GREENSBOR0	NC		04/08/2013		244, 299	0	0	0	0	0	0	5,300	5,300	0	0	0
B4073001	GREENSBORO	NC	-	10/22/2014	<u> </u>	1,929,632	0	ļ0	0	0	ļ0	ļ0	19, 161	19, 161	0	o	0
B4111403 B5020604	GREENSBORO	NCNC.	· 	01/28/2015		444,833	0	0	0	0	}0	ļ0	3, 154	3, 154	0	0	0
B5030602	GREENSBORO	NCNC.		05/01/2015		729,898 599,427	0 ^	0	0	0	0 n	0	5,521 4,273	5,521 4,273	0	0	0
B5050506	GREENSBORO	NC	·	09/01/2015		700,523	o	n	n	n	n	n		4,273	n	n	n
B5052101	GREENSBORO	NC	[07/31/2015		2,913,031	0	0	0	0	0	0	14,952	14, 952	0	0	0
R5081404	CDEENCRODO	NC	1	12/02/2015		3 701 557	n	n	0	0	1	0	17 707	17 707	0	0	

SCHEDULE B - PART 3

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

					All Mortgage Loans	s DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3]		Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			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	•	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 Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5081406	GREENSBORO	NC		12/02/2015		3,119,619	0	0	0	0	0	0	15,000	15,000	0	0	0
B6072002	GREENSBOR0	NC		09/27/2016		4,239,046	0	0	0	0	0	0	20,241	20,241	0	0	0
B6072003	GREENSBORO	NCNC		09/27/2016		2,508,107	0	0	0	0	0	0	11,975	11,975	0	0	0
B8061813	GREENSBORO	NC		10/31/2018	 	605,675	0	0	0	0	0	0	4,400	4,400	0	0	0
B0090301	GREENVILLE	NC		12/10/2010		1,850,282	0	0	0	0	0	0	26,478	26,478	0	0	0
B7091202 A3032801	GREENVILLE	NCNC.		11/30/201706/19/2003		3,259,766 338,027	0	0	0	0	0	0	41,751 17,201	41,751 17,201	0		0
B3032004	HICKORY	NC		06/07/2013		1,000,865			0	0	0	0	20.996	20.996			
B5013001	HICKORY	NC NC		04/17/2015		803,242	٥	0	0	n	0	0	5.934	5,934	Λ	٥	0
A8071007	HIGH POINT	NC.		09/30/2008		226,333	0	0	0	0	0	0	4,432	4,432	0	0	0
B8061802	HIGH POINT	NC NC		10/31/2018		662,870	0	0	0	0	0	0	4,815	4,815	0	0	0
B8061811	HIGH POINT	NCNC_		10/31/2018		536,748	0	0	0	0	0	0	3,900	3,900	0	0	0
	HIGH POINT	NC		10/31/2018		615,941	0	0	0	0	0	0	4,474	4,474	0	0	0
	HOLLY SPRINGS	NC		06/02/2014		1,163,861	0	0	0	0	0	0	12,188	12,188	0	0	0
B6080402	HUNTERSVILLE	NC		10/21/2016		2,700,999	0	0	0	0	0	0	17,708	17,708	0	0	0
B0040601	JACKSONVILLE	NC	ļ	06/28/2010		1,646,946	0	0	0	0	0	0	42,479	42,479	0	0	0
B2121804	JACKSONVILLE	NC	ļ	04/30/2013		431,470	0	0	0	0	0	0	9,360	9,360	0	0	0
B5020508	JAMESTOWN	NC		09/01/2015		365,606	0	0	0	0	0	0	2,356	2,356	0	0	0
A7100202	KANNAPOLIS	NC		12/14/2007		373,843	0	0	0	ļ <u>0</u>	0	0	3,066	3,066	0	0	ļ0
B7041203	KINGS MOUNTAIN	NC		07/14/2017		666,490	0	0	0	0	0	0	5,367	5,367	0	0	0
B6030807	KINSTON	NC		06/01/2016		477 , 194	0	0	0	0	0	0	7,172	7,172	0	0	0
A4011304	KNIGHTDALE	NC		04/01/2004		234 , 166 .	0	0	0	0	0	0	9,323	9,323	0	0	0
B9012201	LAURINBURG	NCNC.		03/14/2019		453,266	0	0	0	0	0	0	3,566,572	3,566,572	0	0	0
B3122010 A6063001	MATTHEWS	NC		03/04/2014		341,813			0		0		8,630 5,092		0		0
B2050204	MATTHEWS	NC		07/31/2012		2, 162, 756	٥	0	0	o	0	0	17.874	17.874	0	٥	0 n
B2050204-1	MATTHEWS	NC.		11/30/2018		901,600	0	0	0	0	0	0	6,599	6.599	0	0	0
B3040503	MATTHEWS	NC NC		06/03/2013		995,729	0	0	0	0	0	0	7,852		0	0	0
B8020209	MATTHEWS	NC		03/29/2018		6,888,198	0	0	0	0	0	0	53, 191	53, 191	0	0	0
B7051502	MAXTON	NC		08/11/2017		517,702	0	0	0	0	0	0	4,418	4,418	0	0	0
B5121403	MONROE	NC		02/25/2016		589,381	0	0	0	0	0	0	3,984	3,984	0	0	0
B8090501	MORGANTON	NC		10/31/2018		1,337,004	0	0	0	0	0	0	6,642	6,642	0	0	0
A7083105	MORRISVILLE	NC		10/25/2007		477,816	0	0	0	0	0	0	5,893	5,893	0	0	0
B7072602	NAGS HEAD	NC		10/17/2017		522,416	0	0	0	0	0	0	6,443	6,443	0	0	0
B6042203	PEMBROKE	NC		10/04/2016		1,619,180	0	0	0	0	0	0	15,328	15,328	0	0	0
B5042103	PINEVILLE	NC		06/30/2015		2,444,827	0	0	0	ļ0	0		17,848	17,848	0	0	ō
B9012402	PINK HILL	NCNC	}	03/20/2019	 	651 , 172	0	ļō	ļ0	0	0	ļ0	1,390,968	1,390,968	0	0	0
A3062601A7060805	RALEIGH	NC		08/14/2003		651,1/2	0	0	0	0	0	0	10,617 4,581	10,617	0	0	0
A8121002	RALEIGH	NC		02/20/2009		352,298	0 n	n	n	n	0	0	3,644		u	u	0 n
A8123101	RALEIGH	NC		02/20/2009		2,084,303		n	n	n	n	n	22,334	22,334	n		n
B1040807	RALEIGH	NC NC	Ī	06/27/2011		559, 183	0	0	0	0	0	0	7,429		0	0	n
B1041504	RALEIGH	NC.		07/15/2011		682,678	0	0	0	0	0	0	5,562	5,562	0	0	0
B1061602	RALEIGH	NCNC.		08/26/2011		758,840	0	0	0	0	0	0	10 , 144	10 , 144	0	0	0
B1071802	RALEIGH	NC	ļ	10/26/2011		2,400,698	0	0	0	0	0	0	31,496	31,496	0	0	0
B1072602	RALEIGH	NC	ļ	11/09/2011		761,769	0	0	0	0	0	0	10 , 163	10 , 163	0	0	0
B1091201	RALEIGH	NC		11/17/2011		629,009	0	0	0	0	0	0	3,409	3,409	0	0	0
B2052303	RALEIGH	NC		09/21/2012		541,325	0	0	0	0	0	0	12,626	12,626	0	0	0
B2052304	RALEIGH	NC		09/21/2012		372,604	0	0	0	ļ0	0	0	8,691	8,691	0	0	ļ0
B2102201	RALEIGH	NC	}	12/20/2012	 	681,569	0	ļō	ļ0	ļ0	0	ļ0	7,794		0	0	}ō
B2122107	RALEIGH	NC	····	02/14/2013		652,408	0	0	0	ļ0	0	ļ0	5, 141	5, 141	0	0	}0
B4120802 B6021706	RALEIGH	NC.	·	03/16/2015 04/28/2016		330,505797,851	0	0	0	0	0	0	2,492 5.414	2,492	0	0	0
B6060301	RALEIGH	NIV		04/28/2016		2,602,298	0	0	0	0	0		5,414	5,414 16,982	0	0	0
B7071901	RALEIGH	NC	l	10/27/2017	·····	6,738,531	٥	0	U	U	U	0			0	۰	0
B8011701	RALEIGH	NC	·	03/29/2018		1,527,428	 n	n	n	n	0	n			n	0 n	n
B6062401	RANDLEMAN	NC		08/25/2016		498,005	 0	n	n	n	n	n	7,358		n	0 N	n
B8061801	RANDLEMAN	NCNC		10/31/2018		879,915	n	n	n	n	n	n	6,392		n	n	n
A4072202	RESEARCH TRIANGLE PARK	NC	[12/02/2004		129,914	0	0	0	0	0	0	32,258	32,258	0	0	0
A5081602	ROCKY MOUNT	NC		12/19/2005		383.444	0	0	0	0	0	0	44 . 149	44 . 149	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	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
A8110401	ROCKY MOUNT	NC		01/12/2009		551,072	0	0	0	0	00	0	6,254	6,254	0	0	0
B5081403	RURAL HALL	NC		11/12/2015		1,251,186	0	0	0	0	0	0	8,605	8,605	0	0	0
B2111605	RUTHERFORDTON	NCNC	-	01/25/2013		420,750	0	0	0	0	0	0	5,204	5,204	0	0	
B7021702 B3122012	SEVEN LAKESSHELBY	NC		05/01/2017			0	0	0	0) 0	0	5,752 7,407	5,752 7,407	0	0	
B8061803	SILER CITY	NC NC		11/01/2018		458 . 629	0	0	0	0	0	0	3,309	3,309	0	0	0
A7032803	SMITHFIELD	NC.		06/14/2007		405,795	0	0	0	0	0	0	4,863	4,863	0	0	0
A5110304	SOUTHERN PINES	NC		12/31/2006		52,585	0	0	0	0	00	0	5,821	5,821	0	0	0
A7010501	SOUTHERN PINES	NC		04/11/2007		226,096	0	0	0	0	00	0	2,735	2,735	0	0	0
A6071001	SPRING LAKE	NC	-	11/17/2006		1,417,607	ō	ō	ļ	ļ0)	0	37,083	37,083	0	ō	. ō
B2031201 B8061805	SPRING LAKE	NCNC	-	08/23/2012 11/01/2018		5,014,547 646,113	0	0	0	0	,0	0	29,045 4,662	29,045 4,662	0	0	,0
B8061810	TRINITY	NC	·	10/31/2018	····	646,738	u	n	n	n	,	n	4,699	4,662	n	n	,
A4011306	WAKE FOREST	NC.	<u> </u>	04/01/2004		197,672	0	0	0	0	0	0	7,860	7,860	0	0	0
B8050202	WILKESBORO	NC		08/24/2018		1, 146, 117	0	0	0	0	0	0	3,989	3,989	0	0	0
B3010202	WILMINGTON	NC		03/28/2013	ļ	553,427	0	0	0	0	0	0	4,571	4,571	0	0	0
B8092103	WILMINGTON	NC	-	11/30/2018	ļ	4, 138, 200	0	0	0	0) 0	0	29,860	29,860	0	0	0
B0111602	WINSTON-SALEM	NC		01/18/2011		1,110,872	0	0	0	0	0	0	17,312	17,312	0	0	0
B1063011	WINSTON-SALEM WINSTON-SALEM	NCNC.		09/22/201102/15/2013		932,838 506,220	0	0	0	0	0	0	7,678 4,097	7,678 4,097	0	0	
B7012601	WINSTON-SALEM	NC		04/06/2017		3,547,023	٥٥	0	0		0	0	31,083	31,083	0 n	0	,0
B9020404	WINSTON-SALEM	NC NC		04/18/2019		0,047,020	0	0	0	0	0	0	2,399,957	2,399,957	0	0	0
A8071006	FARGO	ND		10/03/2008		297,270	0	0	0	0	0	0	5,830	5,830	0	0	0
B1042803	GRAND FORKS	ND		07/28/2011		1,128,752	0	0	0	0	00	0	29, 117	29, 117	0	0	0
B7101001	BELLEVUE	NE	-	12/15/2017		345,096	0	0	0	0	00	0	2,023	2,023	0	0	0
B5060303	NORFOLK	NE		10/14/2015		196,478	0	0	0	0	0	0	1,259	1, 259	0	0	0
A4100706 A9020601	OMAHA	NE		12/07/2004 04/02/2009		78,077	٠٥	0	0		0	0	17,904 6,196	17,904 6,196	0	0	
B2012902	OMAHA	NE		03/30/2012		1,728,974	٥٥	0	0		0	0	22,850	22,850	0	0	,
B2031308	OMAHA	NE		05/22/2012		758,340	0	0	0	0	0	0	9,854	9,854	0	0	0
B2082701	OMAHA	NE		10/30/2012		469,209	0	0	0	0	00	0	5,950	5,950	0	0	0
B2112102	OMAHA	NE		01/29/2013		492, 160	0	0	0	0	00	0	10,909	10,909	0	0	0
B3062402	OMAHA	NE	-	09/05/2013		367,930	0	0	0	0	0	0	4,267	4,267	0	0	0
B3071901	OMAHA	NENE		09/30/2013		1,536,397 323,277	0	0	0	0	0	0	10,926	10,926 8,523	0	0	0
B3072305	OMAHA	NE		10/11/2013		314, 132	0	0	0	0	0	0	8,283	8,283	0	0	0
B3072306	OMAHA	NE		10/11/2013		399,095	0	0	0	0	0	0	10,523	10,523	0	0	0
A7061203	PAPILLION	NE	.	01/16/2008	ļ	149,515	0	0	0	0	00	0	4,146	4 , 146	0	0	0
A5061701	DERRY	NH	-	08/01/2005		366 , 103	0	0	0	0	0	0	5,837	5,837	0	0	0
B1041401	DOVERNASHUA	NH	· 	06/03/2011		821,351 57,847	0	ļō	ļō	0	·0	0	7,706	7,706	0	0	. ō
A7040302 B8061503	BELLEVILLE	NHNJ	· 	06/27/2007			00	0	0	0	, 0	0	1,413 5,735	1,413 5,735	U	J	,
A4013002	CLIFTON	NJ.	İ	04/20/2004		580,914	0	0	0) [0	0	23,794	23,794	n	n	,0
B0060702	DEPTFORD	NJ.		08/18/2010		1,142,032	0	0	0	0	0	0	34,270	34,270	0	0	0
B5031802	EATONTOWN	NJ	.	05/27/2015		9,860,878	0	0	0	0	00	0	56,675	56,675	0	0	0
A7081601	FREEHOLD	NJ		11/30/2007		167,901	0	0	0	0	0	0	2,073	2,073	0	0	ļ0
B5022711	GALLOWAY	NJNJ	-	06/30/2015		1,323,650 431,457	0	0	0	0	0	0	8,171 18,097	8,171 18,097	0	0	. 0
B3021903	HILLSIDE	NJ NJ	·	05/15/2013		677,331	u	n	n	n	, ⁰	0	14,534	18,097	U	0	,0
B1112501	HOBOKEN	NJ	t	12/29/2011		1, 134, 542	0 0	0	0	n) [n	0	9,600	9,600	n	n	0
B5020506	KEARNY	NJ		05/12/2015		363,978	0	0	0	0	0	0	3,460	3,460	0	0	0
B5111711	LAKEWOOD	NJ		01/06/2016		916,864	0	0	0	0	00	0	8,501	8,501	0	0	0
B5022501	LAWRENCEVILLE TOWNSHIP	NJ	-}	08/03/2015		1,654,131	0	0	0	0) 0	0	12,118	12, 118	0	0	0
B5071704	MAHWAH	NJ	-}	09/03/2015	····	10,664,806	0	0	ļō	0	0	ļ0	647,592	647,592	0	ļ0	ļ0
A6061206A7102903	MILLVILLE	NJNJ	· 	12/31/2006		339,650	0	0	0	0	,0	0	9,230 7,796	9,230 7,796	0	0	, 0
B5071703	MOUNT ARLINGTON	NJ	·	01/14/2008		9,639,108	0 N	n	n	n	,)	n	30,654	30,654	n	n	,
A7041004	NEW BRUNSWICK	NJ		07/02/2007		651,595	0	0	0	0	0	0	8,858	8,858	0	0	0
A2102301	NEWARK	NJ		01/23/2003		321,258	0	0	0	0	00	0	17,828	17,828	0	0	0
43012801	NEWADI	N I	1	04/24/2003	1	270 575	0	1	0	1	ıl n	0	1/ 08/	1/ 08/	1	1	. 1

SCHEDULE B - PART 3

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

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		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							Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	0''	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
A8082702	NEWARK	NJ.		11/14/2008		965,490	0	0	0	0	0	0	10,584	10,584 14,828	0	0	0
B4111004 A5122202	NORTH BRUNSWICK	NJNJ		01/30/2015		2,091,989 1,131,057	0	0	0	0	0	0	14,828 25,090	14,828	0	0	0
B9020602	PATERSON	NJNJ		04/09/2019		1, 131,03/		0	0		0	0		812,312	0		0
B3021904	POINT PLEASANT BEACH	NJ.		05/22/2013		716,711	٥٥	0	0	0	0	0	8,918		0	٥	0
A4021202	SWEDESBORO	NJ.		05/03/2004		468,357	0	0	0	0	0	0	18,276	18,276	0	0	0
B4070203	SWEDESBORO	NJ		09/18/2014		395,463	0	0	0	0	0	0	2,791	2,791	0	0	0
B5111601	VINELAND	NJ.		02/26/2016		235,476	0	0	0	0	0	0	1,617	1,617	0	0	0
B8101201	VOORHEES TOWNSHIP	NJ		12/10/2018		2,430,000	0	0	0	0	0	0	5,932	5,932	0	0	0
B5031201	WESTAMPTON	NJ		05/29/2015		3,418,953	0	0	0	0	0	0	23,291	23,291	0	0	0
B5021902	WOODBURY	NJNJ		05/01/2015		5,205,050	0	0	0	0	0	0	52,767	52,767	0	0	0
A6012302	ALBUQUERQUE	NM	ļ	12/31/2006	ļ	32,691	0	0	0	0	0	0	3,215	3,215	0	0	0
A7012302	ALBUQUERQUE	NM	}	03/14/2007		1,224,540	0	0	0	ļ0	0	0	16,615	16,615	0	0	0
A7091704	ALBUQUERQUE	NM		12/14/2007		180,248	0	0	0	ļ0	ļ0	0	2,269	2,269	0	0	0
A7120402	ALBUQUERQUE	NMNM.	l	02/25/2008		71,752	0	0	ļ0	ļ0	ļ0	ļ0	880	880	0	0	0
A7120403	ALBUQUERQUE	NM	}	02/25/2008		312,339 355,937	0	0	0	ļ0	0	ļ0	3,906	3,906	}0	0	0
A7120409 A8090901	ALBUQUERQUE	NM		02/25/2008		1,220,493	0	0	0	0	0	0	4,451 3,073	4,451 3,073	0	0	0
B0050701	ALBUQUERQUE	NMNM	·	07/15/2010		1,220,493	u	0	0	0	0	0		2,146	u		0
B2022701	ALBUQUERQUE	NM		04/30/2012		1,927,494	 0		0	0	0	0	25,253	25,253			0
B3022601	ALBUQUERQUE	NM		04/24/2013		373, 191	0	0	0	0	0	0	4,680	4,680	0	0	0
B3030401	ALBUQUERQUE	NM		10/11/2013		1,254,417	0	0	0	0	0	0	9,906	9,906	0	0	0
B3050906	ALBUQUERQUE	NM		07/24/2013		1,222,123	0	0	0	0	0	0	14,825	14,825	0	0	0
B4022506	ALBUQUERQUE	NM		05/01/2014		696,036	0	0	0	0	0	0		7,581	0	0	0
B5010603	ALBUQUERQUE	NM		04/02/2015		672,841	0	0	0	0	0	0	4,896	4,896	0	0	0
B6041202	ALBUQUERQUE	NM		06/01/2016		2,764,404	0	0	0	0	0	0	19,438	19,438	0	0	0
B6051201	ALBUQUERQUE	NM		08/01/2016		3,358,698	0	0	0	0	0	0	21,569	21,569	0	0	0
B6060801	ALBUQUERQUE	NM		08/23/2016		4,083,534	0	0	0	0	0	0	27,952	27,952	0	0	0
B8051009	ALBUQUERQUE	NM		07/10/2018		453,270	0	0	0	0	0	0	2,336	2,336	0	0	0
B3022602 A6100903	FARMINGTON	NMNM.		04/16/2013		777 , 713	0	0	0	0	0	0	9,661 6,074	9,661 6,074	0	0	0
A6101301	LAS CRUCES	NMNM		01/05/2007		324,947	 0	0	0	0	0	0	6,535	6,535	0	0	0
A7121302	LAS CRUCES	NM		02/29/2008		140,965	٥٥		0	0	0	0	1. 188	1.188		٥	0
B1012502	LAS CRUCES	NM		07/18/2011		2,246,376	٥٥	0	0	0	0	0	21,436	21,436	0	0 0	0
B2062906	LAS CRUCES	NM		09/13/2012		1,941,219	0	0	0	0	0	0	15,621	15,621	0	0	0
B2113001	LAS CRUCES	NM		01/30/2013		708,693	0	0	0	0	0	0	5,774	5,774	0	0	0
B7082502	LAS CRUCES	NM		10/20/2017		843,952	0	0	0	0	0	0	4,831	4,831	0	0	0
B1012605	LOS LUNAS	NM	ļ	07/07/2011	L	2,085,939	0	0	0	0	0	0	27 , 213	27 ,213	0	0	0
B4041701	LOS LUNAS	NM		07/14/2014		1,043,141	0	0	0	0	0	0		7,566	0	0	0
A8120502	RIO RANCHO	NM	ļ	01/15/2009		179,378	0	0	0	ļ0	0	0	1,934	1,934	0	0	0
B4060901	RIO RANCHO	NM	}	07/23/2014		723,344	0	0	ļ0	ļ0	ļ0	ļ0	5,478	5,478	0	0	ļ0
B6041201 B4121103	RIO RANCHO	NMNM.	·	06/01/2016		2,509,778	0	0	0	ļ0	0	ļ0	17,648	17,648 4,784	0	0	0
A6033001	SANTA FE	NM		01/23/201512/31/2006		477,093 145,987	 n	0	0		0		4,784 4,072	4,784	0	0	0
A6062206	SANTA FE	NM		09/15/2006		2,227,325	 n	n	n	n	n	n	45,804	45,804	n	0 n	n
A7091701	SANTA FE	NM	ļ	12/17/2007		186,255	0	0	0	0	0	0	4.152	4 . 152	0	0	0
B2062203	SANTA FE	NM.		09/28/2012		1,644,420	0	0	0	0	0	0	13,938	13,938	0	0	0
B2062204	SANTA FE	NM		09/28/2012		548,117	0	0	0	0	0	0	4,647	4,647	0	0	0
B2103110	SANTA FE	NM	ļ	03/07/2013		846,369	0	0	0	0	0	0	10,202	10,202	0	0	0
B3030104	SANTA FE	NM	ļ	06/14/2013		2,835,415	0	0	0	0	0	0	22,352	22,352	0	0	0
B3090303	SANTA FE	NM		11/08/2013		589,043	0	0	0	0	0	0	5,478	5,478	0	0	0
B6082505	SANTA FE	NM		11/15/2016		1, 195, 912	0	0	0	0	0	0	5,538	5,538	0	0	0
B6091901	SANTA FE	NM		11/15/2016		1, 132, 109	0	0	0	ļ0	ļ0	0	5, 136	5, 136	0	0	0
B8100409	SANTA FE	NMNM	}	01/11/2019	 	5,876,327	0	ļ0	ļ0	ļ0	ļ0	ļ0	1,321	1,321	}0	0	ļ0
W6111801 A7120702	SANTA TERESA	NMNM.		12/29/2016		5,8/6,32/	0	0	0	0	0	0	18,339 4,949	18,339	0	0	0
B3021304	SANTA TERESA	NMNM		04/25/2013		384,902	u	0 n	0	0 n	0	0	4,949 7,075	7,075	0		0
A7030105	SILVER CITY	NM	<u> </u>	08/23/2007		107.356	ںں n	n	n	n	n	n			n	0 n	n
B4030403	GARDNERVILLE	NV		04/30/2014		1,726,823	0		0	0		0	19,346	19,346	0	n	
A3092301	HENDERSON	NV	[11/25/2003		605 221	0	0	0	0	0	0	7 568	7 568	0	0	0

					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
			١.	Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	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
B1022803 B1081001	HENDERSON	NVNV		04/29/2011		204, 169	0	0	0	0	0	0	2,013 8,691	2,013 8,691	0	0	0
B4020504	HENDERSON	NV	·	10/06/2011 03/31/2014		345,846 513,668	 0	0	0	0	0	0	9,554	9.554	0	0	0
B4030303	HENDERSON	NV		05/30/2014		1,369,797	0	0	0	0	0	0	10,061	10,061	0	0	0
B4050105	HENDERSON	NV		07/11/2014		210,393	0	0	0	0	0	0	2,241	2,241		0	0
B5012805	HENDERSON	NV		03/23/2015		1,979,841	0	0	0	0	0	0	15, 149	15, 149		0	0
B5111604	HENDERSON	NV	·	01/11/2016		674,324	0	0	0	0	0	0	4,728	4,728		0	0
B6110302	HENDERSON	NV		02/10/2017		2,043,413	0	0	0	0	0	0	13,097	13,097		0	0
B7030803	HENDERSON	NV.		06/08/2017				0	0	0	0	0	4,451 3,841	4,451 3,841	0	0	0
B8022601	HENDERSON	NV	·	04/30/2018		469,345	 0	0	0	0	0	0	2,506	2,506	0	0	0
B8032001	HENDERSON	NV		05/18/2018		1,001,311	0	0	0	0	0	0	5,505	5,505		0	0
B8051505	HENDERSON	NV		07/02/2018	ļ	990,757	0	0	0	0	0	0	5, 196	5, 196	0	0	0
B1050901	INCLINE VILLAGE	NV	·	07/28/2011		629,477	0	0	0	0	0	0				0	0
A3050101A4052001	LAS VEGAS	NVNV	· 	07/08/2003		515,837	0	ļō	0	0	ļ0	ļō	16,846	16,846 6.049		0	0
A4052001A4090106	LAS VEGAS	NVNV	· 	12/31/2006 01/26/2005		15,945 878,089	0 ^	0	0	0	ļ0	ļ0	6,049 14,966	14,966		0	0
A6083001	LAS VEGAS	NV		12/01/2006		304,026	 0	0	0	0	0	0	4,322	4,322	0	0	0
A6100502	LAS VEGAS	NV		12/21/2006		788.974	0	0	0	0	0	0	11,363	11,363	0	0	0
A7032804	LAS VEGAS	NV		05/17/2007		390,107	0	0	0	0	0	0	4,610	4,610		0	0
A7071901	LAS VEGAS	NV		08/15/2007		452,685	0	0	0	0	0	0	5,836	5,836		0	0
A7091101	LAS VEGAS	NV		11/29/2007		1,485,538	0	0	0	0	0	0				0	0
A8020812	LAS VEGAS			04/28/2008		1,508,169	0	0	0	0	0	0	18,554	18,554 16,489		0	0
A8040901	LAS VEGAS	NVNV	·	07/31/2008		1,386,012 666,865	٥٥		0	0	0		16,489 7,857			0	
A9040702	LAS VEGAS	NV		06/09/2009		355,325	 0	0	0	0	0	0	4,045	4,045		0	0
B0051301	LAS VEGAS	NV		08/13/2010		450,537	0	0	0	0	0	0	14,530	14,530	0	0	0
B0061503	LAS VEGAS	NVNV		08/26/2010		1,322,708	0	0	0	0	0	0	13,770	13,770		0	0
B0080609	LAS VEGAS	NV		10/06/2010		570,008	0	0	0	0	0	0	4,934	4,934		0	0
B0080611	LAS VEGAS	NVNV		10/28/2010		725,373	0	0	0	0	0	0	20,771 15,906	20,771		0	0
B1022401	LAS VEGAS	NV	·	04/28/2011		711,676	 0	0	0	0	0	0	5,790	5,790		0	0
B1033001	LAS VEGAS	NV		06/14/2011		690,856	00	0	0	0	0	0	9,335	9,335		0	0
B1033004	LAS VEGAS	,NV		06/30/2011		456 , 111	0	0	0	0	0	0	5,961	5,961		0	0
B1033102	LAS VEGAS	NV		05/25/2011		1,007,473	0	0	0	0	0	0	29,112	29,112	0	0	0
B1033106	LAS VEGAS	NV	·	07/27/2011		610,056	0	0	0	0	0	0	4,850	4,850		0	0
B1091401	LAS VEGAS	NVNV		11/29/2011		304,847	0	0	0	0	0	0	3,278	3,278		0	0
B3071502 B3090304	LAS VEGAS	NVNV	·	10/08/2013	l	614, 452 491, 253	0 ۱	0 n	0 n	0 n	0 n	0	6,859 3,698	6,859		0	0 n
B4030304	LAS VEGAS	NV.		05/30/2014		1,255,637	0	0	0	0	0	0	9,223	9,223		0	0
B4030305	LAS VEGAS	NV	ļ	05/30/2014		1,940,566	0	0	0	0	0	0	14,251	14,251		0	0
B4050104	LAS VEGAS	NV		07/25/2014	ļ	242,905	0	0	0	0	0	0	2,587	2,587	0	0	0
B4061201	LAS VEGAS	NVNV.		09/05/2014		593, 194	ō		0	0	ļ0	ļō	4, 186	4, 186		0	<u>0</u>
B4061202 B4092801	LAS VEGAS	NV	·	09/05/2014		1,021,599 723,589	0 ^	0	0	0	0	0		7,210 12,599		0	0
B4100903	LAS VEGAS	NV	·	01/20/2015	·	710,208	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	7,768	7,768		n	n
B4102201	LAS VEGAS	,NV		12/12/2014		1,221,805	0	0	0	0	0	0	9,375	9,375	0	0	0
B4122903	LAS VEGAS	NVNV		03/12/2015		285,065	0	0	0	0	0	0	2,026	2,026	0	0	0
B5020905	LAS VEGAS	NV	· 	04/01/2015	ļ	610,484	0	0	0	0	0	0	4,715	4,715		0	0
B5070102	LAS VEGAS	NV	-	08/31/2015		440,719	ō	<u>0</u>	0	0	ļ0	ļ0	2,995	2,995		0	0
B5071503 B5072101	LAS VEGASLAS VEGAS	NVNV	·	09/23/2015		904,976 532,705	0	ļ0	0	0	·0	<u>0</u>	5,923 .3,652	5,923 3,652		0	0
B5072101 B5080503	LAS VEGAS	NVNV	·	10/09/2015		938,024	u n	n	0	0	n	n	6,293	6,293		n	0 n
B5090401	LAS VEGAS		L	11/05/2015			0 0	0	n	0	n	0	4.741	4,741		0	0
B5101501	LAS VEGAS	NV		12/18/2015		2,690,408	0	0	0	0	0	0	17,554	17,554	0	0	0
B6012802	LAS VEGAS	NVNV		04/04/2016		1,846,939	0	0	0	0	0	0	12,538	12,538		0	0
B6021003	LAS VEGAS	NV	· 	04/07/2016		1,503,172	0	0	0	0	0	0	9,885	9,885		0	0
B6022402 B6030701	LAS VEGAS	NV	· 	06/09/2016	····	1,116,672	0	0	0	0	ļ0	ļ0	7,852			0	ļ0
B6030/01	LAS VEGAS	NVNV	·	06/09/2016		5,635,796	0 م	0	0	0	}0	ļ0	36,041	36,041		0	0

					All Mortgage L		SED, Transf										
1	Location		4	5	6	7		3		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)		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
B6040502	LAS VEGAS	NV		06/22/2016		2,620,499	0	0	0	0	0	0	17,576	17,576	0	0	0
B6041805	LAS VEGAS	NVNV		06/16/2016 11/29/2016		456,086 180,075	0	0	0	0	0	0	3,059 1,633	3,059 1,633	0	0	0
B6072804	LAS VEGAS	NV		09/27/2016		1,090,121	 0	0	0	0	0	0	7,189		ں۔۔۔۔۔۔۔ ۱	0	0
B6081903	LAS VEGAS	NV		10/27/2016		297,680	0	0	0	0	0	0	2,785	2,785	0	0	0
B6092002	LAS VEGAS	NV		11/30/2016		187,615	0	0	0	0	0	0	1,204	1,204	0	0	0
B6111007	LAS VEGAS	NV		03/06/2017		3,976,996	0	0	0	0	0	0	24,932	24,932	0	0	0
B6112801	LAS VEGAS	NV		02/01/2017		1,465,351	0	0	0	0	0	0	9,089	9,089	0	0	0
B6120101 B7012304	LAS VEGAS	NVNV		02/10/2017		570,245 946,496	0	0	0	0	0	0	7,940 6,233	7,940 6,233	0	0	ļ0
B7012702	LAS VEGAS	NV NV		04/28/2017		2,902,690	 n	n	n	n	n	n		18.702	 n	n	n
B7041702	LAS VEGAS	NV		06/09/2017		2,422,166	0	0	0	0	0	0	14,437	14,437	0	0	0
B7051509	LAS VEGAS	NV	ļ	08/17/2017		2, 181, 363	0	0	0	0	0	0	13,294	13,294	0	0	0
B7102702	LAS VEGAS	NV		12/21/2017		743, 100	0	0	0	0	0	0	4,279	4,279	0	0	0
B8010208 B8030203	LAS VEGAS	NVNV		03/07/2018		1,204,106 816,600	0	0	0	0	ļō	0	7,056	7,056	0	0	0
B8030203	LAS VEGAS	NVNV		05/15/2018 05/23/2018		566,519	0 n	0	0	0	0	0	4,333 4,375	4,333 4,375	0 ^	0	0
B8040502	LAS VEGAS	NV		06/12/2018		594,203	0	0	0	0	0	0	3, 136	3,136	00	0	0
B8040503	LAS VEGAS	.NV		06/12/2018		562,780	0	0	0	0	0	0	2,918	2,918	0	0	0
B8042301	LAS VEGAS	NVNV		07/17/2018		521,644	0	0	0	0	0	0	2,591	2,591	0	0	0
B8052302	LAS VEGAS	NV		07/30/2018		941,217	0	0	0	0	0	0	6,786	6,786	0	0	0
B8083103	LAS VEGAS	NVNV		11/14/2018			0	0	0	0	0	0	3,833	3,833 3,147	0	0	0
B8103002	LAS VEGAS	NV		01/30/2019		003,230	0	0	0	0	0	0	2,744	2,744	0	0	0
B8111201	LAS VEGAS	NV		01/29/2019		0	0	0	0	0	0	0	2,393	2,393	0	0	0
B9022803	LAS VEGAS	NV		05/31/2019		0	0	0	0	0	0	0	2,812,500	2,812,500	0	0	0
B9030404	LAS VEGAS	NV		05/17/2019		0	0	0	0	0	0	0	1,275,000	1,275,000	0	0	0
A6122302 B5010901	NORTH LAS VEGAS	NVNV		03/29/2007		1,210,037	0	0	0	0	0	0	14,501	14,501 3,326	0	0	0
B5012807	NORTH LAS VEGAS	NV		03/30/2015		467,980 774,321	 0	0	0	0	0	0	3,326 5,839		ں۔۔۔۔۔۔۔ ۱	0	0
B5021004	NORTH LAS VEGAS	NV.		05/01/2015		1,398,019	0	0	0	0	0	0	9.816	9.816	0	0	0
B5050701	NORTH LAS VEGAS	NV		07/31/2015		1,322,885	0	0	0	0	0	0	12,966	12,966	0	0	0
B5101901	NORTH LAS VEGAS	NV		12/18/2015		119,594	0	0	0	0	0	0	793	793	0	0	0
B7011202 B7030602	NORTH LAS VEGAS			03/17/2017		865,288	0	0	0	0	0	0	5, 425 14, 179	5, 425 14, 179	0	0	0
B8040202	NORTH LAS VEGAS	NV NV		05/12/2017		2,213,012 1,496,604	 0	0	0	0	0	0	7,942	7,942	 0	0	0
B8092008	NORTH LAS VEGAS	NV		11/29/2018		460,375	0	0	0	0	0	0	2.446	2.446	0	0	0
A3031001	RENO	NV		05/22/2003		632,327	0	0	0	0	0	0	4,889	4,889	0	0	0
A3070704	RENO	NV		12/31/2006		353,262	0	0	0	0	0	0	4,416	4,416	0	0	0
A9040904	RENO	NVNV		06/30/2009 06/30/2009		1,054,623 .996,040	0	0	0	0	0	0	11,638 10,992	11,638 10,992	0	0	ļ0
A9122302	RENO	NV NV	ļ	06/30/2009			 n	0 n	⁰	0	n	0			ںں n	n	, ⁰
B1021502	RENO	NV		04/19/2011		322,577	0	0	0	0	0	0	8,838	8.838	0	0	0
B1021503	RENO	NV		04/19/2011		326,672	0	0	0	0	0	0	8,948	8,948	0	0	0
B6031401	RENO	NV	ļ	05/02/2016		924,525	0	0	0	0	0	0	6,336	6,336	0	0	0
B6122202	RENO	NV	ļ	02/23/2017		1,675,755	0	0	0	0	ļ0	0	6,741	6,741 .	0	ļ0	ļ0
B8020207 B8073002	RENO	NVNV		04/06/2018		493,826 597,285	0	0	0	0	0	0	2,731 3,078	2,731 . 3,078	0	0	0
A2092704	SPARKS	NVNV		12/19/2002			 0	0	0	0	0	0	4,467	4,467	 0	0	0
A7111504	SPARKS	NV		02/01/2008		581,726	0	0	0	0	0	0	7,204		0	0	0
B3043002	SPARKS	NV		07/19/2013		608,777	0	0	0	0	0	0	4,901	4,901	0	0	0
B4100201	SPARKS	NV		12/11/2014		319,078	0	0	0	0	0	0	2,343	2,343 .	0	0	0
B3120604	AKRON	NY		02/26/2014		114,534	0	0	ļō	ļ0	ļō	ļ0	6,276	6,276	0	0	ļ0
A6062801A7100102	AMHERST	NY		10/02/2006 12/27/2007		313, 145 234, 201	0	0	0	0	0	0	7,685 4,850	7,685 . 4.850	0	0	ļ0
A4033007	AMSTERDAM	NY		06/28/2004		643,367	 0	0	0	0	0	0	24,664	4,850	 0	0	0
B4031701	ASTORIA	NY		06/12/2014		1,595,273	0	0	0	0	0	0	11,310	11,310	0	0	0
B4031702	ASTORIA	NY	ļ	06/12/2014		1,595,273	0	0	0	0	0	0	11,310	11,310	0	0	0
A9090101	AUBURN	NY		09/30/2009		185,445	0	0	0	0	0	0	2,982	2,982	0	0	0

SCHEDULE B - PART 3

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

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	/Recorded Inv	estment		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									Gain	Gain	Gain
				Б.	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
B5040102	BAYVILLE	NY		07/01/2015		1,372,630	0	0	0	0	0	0	45,253	45,253	0	0	0
B0051302	BOWMANSVILLE	NY		07/26/2010		752,375	0	0	0	0	0	0	12,850	12,850	0	0	0
B2020102	BOWMANSVILLE	NY		05/31/2012		1,250,057	0	0	0	0	0	0	25,283	25,283	0	0	0
A9032001	BRONX	NY		06/16/2009		368,561	0	0	0	0	0	0	3,212	3,212	0	0	0
B2111604	BROOKLYN	NY		01/17/2013		662,339	0	0	0	0	0	0	5,283	5,283	0	0	0
B2112103 B3052801	BROOKLYN	NYNY		01/28/2013		586,489 441,806	0	0	0	0	0	0	4,779 14,023	4,779 14,023	0	0	0
B3112706	BROOKLYN	NV		08/12/2013		657,901			0	0		0	4,023	4,720	0		0
A6121507	BUFFALO	NV		03/12/2007		82, 193	٥	0	0	٥	0	0	5.689	5.689	0	٥	
A7031606	BUFFALO	NY		06/22/2007		350,501	 n	n	n	n	n	n	4.198	4, 198	n	٥	n
B2022702	BUFFALO	NY		05/16/2012		359,069	 n	n	n	n	n	n		8,554	n	o	n
B3122602	BUFFALO	NY		05/01/2014		265,891	 0	0	0	0	0	0	10,926	10,926	0		0
B4030601	BUFFALO	NY		05/30/2014		155,330	0	0	0	0	0	0	1,764	1.764	0	0	n
B4040101	BUFFALO	NY		06/30/2014		598,247	0	0	0	0	0	0	11,301	11,301	0	0	0
B5012301	BUFFALO	NY		04/14/2015		572,639	0	0	0	0	0		4,358	4,358	0	0	0
A4033005	BUTLER	NY		06/28/2004		515,524	0	0	0	0	0	0	19,763	19,763	0	0	0
A3100203	CATSKILL	NY		01/30/2004		207,061	0	0	0	0	0	0	8,617	8,617	0	0	0
A4042005	CHEEKTOWAGA	NY		08/26/2004		261,453	0	0	0	0	0	0	9,659	9,659	0	0	0
B4042903	CHEEKTOWAGA	NY		06/20/2014		170,851	0	0	0	0	0	0	4,744	4,744	0	0	0
A4110101	CLARENCE	NY		01/24/2005		220,634	0	0	0	0	0	0	7,543	7,543	0	0	0
A7010907	CLARENCE	NY		03/30/2007		432,722	0	0	0	0	0	0	10 , 188	10 , 188	0	0	0
A5081001	CLAY	NY		12/31/2006		97 , 733	0	0	0	0	0	0	1,931	1,931	0	0	0
A7021504	COLONIE	NY		04/17/2007		697,651	0	0	0	0	0	0	16,217	16,217	0	0	0
B2060701	COMMACK	NY		08/02/2012		1,401,292	0	0	0	0	0	0	12,266	12,266	0	0	0
A8080701	DEWITT	NY		10/27/2008		403,846	0	0	0	0	0	0	8,019	8,019	0	0	0
A2100221	EAST HAMPTON	NYNY		12/18/2002		217,024	0	0	0	0	0	0	12,157	12,157 9.557	0	0	0
A7120603	GREECE	NY NY		03/31/2008		476,071	0	0	0	0	0	0	9,557		0	0	0
B8032604	GREECE GREENLAWN	NY NY		06/21/2018		278,912	0	0	0	0	0	0	1,445	1,445	0	0	0
B1111402 A8072401	HAMBURG	NY		10/01/2008		1,362,609		0	0	0	0	0	10,724	10,724	0	0	0
B2112705	HAMBURG	NY		01/31/2013		344,904	٥٥	0	0	0 n	0	0	3,201 4,149	3,201 4,149	0	٥	0
B6041101	HAST INGS-ON-HUDSON	NY		07/29/2016		1,060,623	 0	0	0	0	0	0	6,962	6,962	0		0
B7021601	HAUPPAUGE	NY		04/20/2017		681,143	٥	0	0	0	0	0	6,123	6, 123			0
B5070901	HAWTHORNE	NY		09/24/2015		572,709	0	0	0	0	0	0	5,724	5,724	0	0	0
A4110803	JAMESTOWN	NY		12/31/2006		198 . 125	0	0	0	0	0	0	5.045	5.045	0	0	0
A7022201	LAKE PLACID	NY		05/17/2007		374, 124	0	0	0	0	0		2,682	2,682	0	0	0
A7010906	LANCASTER	NY.		03/30/2007		432,722	0	0	0	0	0	0	10 , 188	10 , 188	0	0	0
A9040802	LATHAM	NY		06/24/2009		131,241	0	0	0	0	0	0	2,479	2,479	0	0	0
A8022604	LOCKPORT	NY		07/21/2008		183,090	0	0	0	0	0	0	3,665	3,665	0	0	0
B0061602	MASSAPEQUA	NY		09/23/2010		436,608	0	0	0	0	0	0	7,003	7,003	0	0	0
A6121201	MENDON	NY	ļ	03/08/2007	ļ	232,008	0	0	0	0	0	0	4,429	4,429	0	0	0
A7121002	MIDDLETOWN	NY	ļ	03/06/2008		594,775	0	0	0	ļ0	ļ0	ļ0	12,895	12,895	0	0	ļ0
B2010401	NEW ROCHELLE	NY		03/29/2012		5,394,744	0	0	0	ļ <u>0</u>	ļ0	0	44,679	44,679	0	0	ļ0
B5042702	NEW YORK	NYNY		06/22/2015		2,541,087	0	0	0	0	0	0	13,620	13,620	0	0	0
	NIAGARA FALLS	NY NY		08/18/2008		252,279	0	ļō	0	} <u>0</u>	ļ0	ļ0	5,087	5,087	0	0	}0
B0121701 B2061102	NIAGARA FALLS	NY		04/28/2011		499,462	0	0	0	0	0	0	13,320	13,320	0	0	0
B7061501	NIAGARA FALLS	NY NY		09/28/2012			 ^	0	0	0			6.306	6,306	0	0	0
A6083004	ORCHARD PARK	NY		12/20/2006		201,619	 n	n	n	n	n	n	5,312	5,312	0 n	o	n
A7020101	ORCHARD PARK	NY		05/15/2007		325,433	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	7,394	7,394	n	n	n
A8110402	ORCHARD PARK	NY		01/20/2009		783,793	ں۔۔۔۔۔۔ ۱	n	n	n	n	n	13,416	13,416	n	0 N	n
A4033004	PALMYRA	NY		06/28/2004		556,754	0	0	0	0	0	0	21,344	21,344	0	0	0
A8021404	PENFIELD	NY		06/06/2008		196,967	0	0	0	0	0	0	3.846	3,846	0	n	0
A8071502	PENFIELD	NY		10/03/2008		111,270		0	0	0	0	0	2,024	2.024	0	n	n
B1101905	PENFIELD	NY		12/22/2011		368,353	0	0	0	0	0	0	9,243	9,243	0	0	0
A6050301	PERINTON	NY		08/30/2006		273 , 158	0	0	0	0	0	0	6,887	6,887	0	0	0
A6050902	PERINTON	NY		08/17/2006		168,035	0	0	0	0	0	0	4,240	4,240	0	0	0
A6102705	PERINTON	NY	ļ	01/16/2007		373,056	0	0	0	0	0	0	8,927	8,927	0	0	0
A7120604	PERINTON	NY		03/31/2008		221,364	0	0	0	0	0	0	4,476	4,476	0	0	0
A9040703	PERINTON	NY	L	06/16/2009		160,302	0	0	0	0	0	0	2,646	2,646	0	0	0

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

				Showing A	All Mortgage Lo	oans DISPO	SED, Transf	erred or Repa	aid During th	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				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
A6111002	PITTSFORD	NY	1,700	01/30/2007	Duto	212, 125	(Decrease)	// (COLCTION	n n n	Otrici	(0+3 10+11)	DOOK VAIGO	4, 186	4, 186	Λ	Λ	Λ
A6111003	PITTSFORD	NY		01/30/2007		93,418	0	0	0	0	0	0	1,844	1,844	0	0	0
A8061207	PLATTSBURGH	NY		08/14/2008		1,153,844	0	0	0	0	0	0	13,486	13,486	0	0	0
B2031601	PORT WASHINGTON	NY		06/06/2012		528,804	0	0	0	0	0	0	4,402	4,402	0	0	0
A5030701	ROCHESTER	NY		10/31/2005		139,910	0	0	0	0	0	0	17,616	17,616	0	0	0
A6112703	ROCHESTER	NY		02/01/2007		214,053	0	0	0	0	0	0	4,208	4,208	0	0	0
	ROCHESTER	NY		01/20/2009		860,970	0	0	0	0	0	0	14,732	14,732	0	0	0
	ROCHESTER	NY		04/30/2013		329,451	0	0	0	0	0	0	6,982	6,982	0	0	0
B3111501	ROCHESTER	NYNY		02/12/2014		622,563 676,919	0	0	0	0	0	0	11,777	11,777	0	0	0
	ROME	NY NY		01/22/2004		93,577	٠٥	0	0	U	0	0	540	540	0	0	0
	ROME	NY		12/31/2006		338,703	o	n	n	n	0	0	12,980	12,980	0 N	n	n
A6053107	SALINA	NY		09/20/2006		504,412	0	0	o	n	n	0	5,909	5,909	o	n	n
A6053108	SAL INA	NY		09/20/2006		215,698	0	0	0	0	0	0	5,761	5,761	0	0	0
B2112704	SCHENECTADY	NY		02/28/2013		1, 136, 714	0	0	0	0	0	0	13,948	13,948	0	0	0
B7112901	SELDEN	NY		02/05/2018		307,041	0	0	0	0	0	0	1,778	1,778	0	0	0
A3040404	SLOATSBURG	NY		06/17/2003		105,396	0	0	0	0	0	0	5,267	5,267	0	0	0
B7081701	SYRACUSE	NYNY		10/31/2017		474,721	0	0	0	0	0	0	2,718	2,718	0	0	0
A6020204	TONAWANDA	NY		04/07/2006		607,862 461,535	0	0	0	0	0	0	16,504	16,504	0	0	0
B3112201	TONAWANDA	NY NY		03/30/2007		145,504		0	0	0	0	0	10,868	10,868		0	
B4040301	TONAWANDA	NY		06/27/2014		450,294	٥٠	0	0 n		0	0	5,104	5,104	٥	0	0
W6112901	ULSTER	NY		03/08/2017		3,500,000	0	0	0	0	0	0	6.987	6.987	0	0	0
A5022204	WATERTOWN	NY		06/09/2005		165,647	0	0	0	0	0	0	3,736	3,736	0	0	0
B8042004	WEST HARRISON	NY		07/30/2018		533,799	0	0	0	0	0	0	2,850	2,850	0	0	0
	WEST SENECA	NY		01/16/2007		192,693	0	0	0	0	0	0	2,731	2,731	0	0	0
A6120708	WEST SENECA	NY		02/27/2007		429,118	0	0	0	0	0	0	6,080	6,080	0	0	0
B3102801	WHEATFIELD	NY		02/14/2014		321,654	0	0	0	0	0	0	3,406	3,406	0	0	0
B6072104 A6050401	WHITE PLAINS	NY		10/03/2016		3,035,954	0	0	0	0	0	0	20 , 226 13 , 592	20,226	0	0	0
A8022704	WILLIAMSVILLE	NY NY		08/24/2006		276,590	٥٥	0	0	0	0	0	5, 400	5,392		0	0
B4100701	WILLIAMSVILLE	NY		12/16/2014		463,361	0	0	0	0	0	0	5,050	5,050		0	0
B4040701	YONKERS	NY		07/10/2014		1, 150, 338	0	0	0	0	0	0	7,870	7,870	0	0	0
A4111101	AKRON	OH		02/18/2005		218,030	0	0	0	0	0	0			0	0	0
A5033002	ANNA	0H		06/23/2005		94, 103	0	0	0	0	0	0	14,478	14,478	0	0	0
A7120708	AVON	OH		02/12/2008		386,355	0	0	0	0	0	0	4,785	4,785	0	0	0
B5071002	AVON	OH		09/29/2015		476,576	0	0	0	0	0	0	4,817	4,817	0	0	0
	BAINBRIDGE	OH		01/11/2017		967 , 464 658 , 721	0	ļ0	0	ļ0	}0	0	11,206	11,206	0	0	0
	BEACHWOOD	OHOH.		06/01/2016			0		0	0	0	0	4,213 6.586	4,213 6,586	0	0	0
	BEACHWOOD	UH.		09/15/2014		232,930	0 n	n	n	n	n	0	8,822	8,822	0 n	n	n
	BEACHWOOD	OH		12/09/2015	·····	1,010,248	0	0	0	0	0	0	12,599	12,599	0	0	0
B0081012	BEAVERCREEK	.OH.		11/03/2010		1,152,538	0	0	0	0	0	0	35 , 188	35, 188	0	0	
A9073112	BEDFORD	OH		10/28/2009		279,019	0	0	0	0	0	0	4,900	4,900	0	0	0
A4020902	BROOK PARK			03/29/2004		280,908	0	0	0	0	0	0	15,771	15,771	0	0	0
A4020903	BROOK PARK	OH		03/29/2004		132,492	0	0	0	0	ļ0	0	7,442	7,442	0	0	0
B1112303	BROOKLYN HEIGHTS	OH		01/31/2012		878,336	0	ļ0	0	0	ļ0	0	11,306	11,306	0	0	0
B4011503 B8111901	CANTON	OHOH		04/25/2014		1, 178, 112	0	ļ0	0	0	0	0	32,993	32,993 7,345	0	0	0
A4022702	CENTERVILLE	UH		02/07/2019		51 , 166	0	ļ0	0	0	·0	0	7,345 19,313		0	0	0
A3011004	CINCINNATI	OH		04/01/2003		290,386	n	n	n	n	n	n	14,821	14,821	0 n	n	n
A7030804	CINCINNATI	OH		05/16/2007		324.986	0	0	0	0	0	0	4,336	4.336	0	0	0
A7031201	CINCINNATI	OH		05/29/2007		414, 168	0	0	0	0	0	0	9,411	9,411	0	0	0
A7040301	CINCINNATI	OH		06/20/2007		221,747	0	0	0	0	0	0	5,273	5,273	0	0	0
A7040311	CINCINNATI	OH		06/18/2007		194,677	0	0	0	0	0	0	2,530	2,530	0	0	0
A7041701	CINCINNATI	OH		06/28/2007		1,630,480	0	0	0	0	0	0	19,352	19,352	0	0	0
A7080107	CINCINNATI	OH		01/28/2008		258,087	0	ļ0	0	0	ļ0	0	3,315	3,315	0	0	0
A9111801	CINCINNATI	OH		01/29/2010	·	1,943,705	0	ļ0	ļ0	ļ0	ļ0	ļ0	19,918	19,918	0	0	0
B1090703	CINCINNATI	UH		12/13/2011		675,662	0	ļ0	0	0	0	0	5,473	5,473	0	}0	0

	T .		1			Loans DISPO	SED, Transf										
1		cation	4	5	6	7		3	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	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3030501	CINCINNATI	OH		05/20/2013		437,837 1,604,696	0	0	0		00	0	9,287	9,287	0	0	
B4012101	CINCINNATI	OH		04/23/2014		1,604,696	0	0	0		00	0	11,527	11,527	0	0	0
B4051602	CINCINNATI	OH		07/10/2014			0	0	0		00	0	9,615	9,615	0	0)0
B6061604	CINCINNATI	0H		12/19/2016		1,007,011	0	0	0		00	0	14,625	14,625	0	0	/0
B6102102	CINCINNATI	OH		01/13/2017		793,907	0	0	0		0 0	0	5,117	5,117	0	0	/ 0
B6102406 B7110302	CINCINNATI	OH	··	01/24/2017		198,636	0	0	0		00	0	2,767 14,413	2,767 14,413	0	0	· 0
B8020401	CINCINNATI	OH		02/28/2018			٥	0			00	0	5,664	5,664	0	0	,
B8020405	CINCINNATI			05/03/2018		1,010,513	٥	0	n		n	0				0	1
B8040417	CINCINNATI	OH		07/20/2018			0	0	0	(0 0	0	5,224	5,224	0	0) 0
A8072102	CLEVELAND	OH		09/25/2008		222,502	0	0	0		0	0	3,461	3,461	0	0) [0
A9073109	CLEVELAND	OH		10/27/2009		551 , 136	0	0	0		00	0	9,674	9,674	0	0	0
A9090201	CLEVELAND	0H		12/30/2009			0	0	0		0 0	0	7,813	7,813	0	0	J
A9111902	CLEVELAND	OH		01/20/2010			0	0	0	0	0 0	0	11,429	11,429	0	0	/ 0
B3041605	CLEVELAND	OH		07/09/2013			0	0	0		0 0	0	6,653	6,653	0	0	/
B3060302	CLEVELAND	OH		08/20/2013	·····	239,497	0	ļ0	ļō	ļ	n0	ļ0	2,828	2,828	ļ0	0	<u> </u>
B3060303	CLEVELAND	OH		10/03/2013		215,692	0	0	0		00	0	2,547 1,250	2,547 1,250	0	0	·0
B4031703	CLEVELAND			05/15/2014		687.383	٥٥	0	0		0	0	4.905	4.905	0	0)
B5120303	CLEVELAND	0H		02/01/2016		1,271,925			0		n		12,270	12,270		0)
B6100606	CLEVELAND	OH.		12/08/2016		491,621	0	0	0	(0 0	0	3,084	3,084	0	0) (
B6102801	CLEVELAND	0H.		01/27/2017		1,454,375	0	0	0		00	0	9,528	9,528	0	0	٥ا
B7031310	CLEVELAND	OH		06/06/2017		6,929,541	0	0	0		00	0	42,707	42,707	0	0	0
B8110501	CLEVELAND	OH		01/23/2019		0	0	0	0		00	0	5,045	5,045	0	0	J0
B9040101	CLEVELAND	OH		05/21/2019		0	0	0	0	L	0 0	0	2,568,750	2,568,750	0	0	/0
B3041707	CLEVELAND HEIGHTS	OH		07/02/2013			0	0	0		0 0	0	2,148 .	2,148	0	0	/ 0
A8060503 A9051301	COLUMBUS	UH		08/14/2008 07/31/2009		176,477 1,417,982	0	0	0		00	0	2,042 15.532	2,042 15.532	0	0	,0
B3031803	COLUMBUS	OH		05/30/2013		1,418,806	٥٥	0	0		0	0			0	0	,0
B3032603	COLUMBUS	OH		06/25/2013		517,770	0	0	0	(0 0	0	6, 152	6, 152	0	0)
B3032603-1	COLUMBUS	OH.		10/12/2016		723,426	0	0	0		0	0	6,605	6.605	0	0	0
B3070907	COLUMBUS	OH		10/01/2013		996 , 145	0	0	0		00	0	4,950	4,950	0	0	0
B6060302	COLUMBUS	0H		08/31/2016		4,695,319	0	0	0		00	0	30 , 153	30 , 153	0	0	0
B8040402	COLUMBUS	0H		07/20/2018		415,433	0	0	0		00	0	3,167	3, 167	0	0	/0
B8040405	COLUMBUS	OH		07/20/2018			0	0	0		0 0	0	2,571	2,571	0	0	/ 0
B8040406	COLUMBUS	OH	-	07/20/2018 07/20/2018			0	0	0		00	0	2,943 2,198	2,943 2,198	0	0	·0
B8040410	COLUMBUS	OH.		07/20/2018			٥		0		0	0	2,737	2,196	0)0
B8040419	COLUMBUS	OH		07/20/2018		478,607	o	n	n		0	n	3.647	3,647	n	n	۲ار
B8040420	COLUMBUS	OH		07/20/2018		552,238	0	0	0		0 [0	0	4,209	4,209	0	0	٥
B8040421	COLUMBUS	OH		07/20/2018			0	0	0		00	0	2,571	2,571	0	0	0
B8050801	COLUMBUS	H		07/17/2018		629,063	0	0	0		0	0	3, 182	3, 182	0	0	J0
A8090202	CUYAHOGA FALLS	OH		11/17/2008		473,812	0	0	0		0 0	0	5,355	5,355	0	0	/0
B5080302	DAYTON	OH		10/30/2015		1,392,384	0	0	ļ <u>0</u>	ļ	D 0	0	7,174		<u>0</u>	0	<u>, </u>
B8080804	DAYTON		}	11/07/2018	 	648,900	0	ļ0	ļ0	ļ	n0	ļ0	4,885	4,885	ļ0	ļ0	<u> </u>
B4102301	DUBLIN			01/28/2015			٥	0	0		D0	0	16,443		0	0	,0
B4091504	DUBLIN	UH.		01/30/2015			0 n	0	n		n	0 n	8,003	8.003	0	0)
B8091101	DUBLIN	OH		01/30/2013			n	0	0		0	0	3,990	3,990	0	0	ما ر
A5033003	EATON	OH	[06/20/2005			0	0	0		0	0	19,857	19,857	0	0	٥ا ر
B6070101	ELIDA	OH		09/22/2016		1,462,914	0	0	0		00	0	14,109	14,109	0	0	0
A9073114	ELYRIA	OH		10/28/2009		209,206	0	0	0		0	0	3,677	3,677	0	0	J0
A7090706	EUCLID	OH		11/14/2007		77,968	0	0	0	ļ	0 0	0	4,367	4,367	0	0	<i>i</i>
B3070908	EUCLID	OH	}	10/02/2013	ļ		o	0	ļ0	ļ	0 0	0	2,813	2,813	o	ļ0	<i>/</i>
A7082002		OH		02/29/2008			0	0	ļ0	ļ	n0	0	3,350	3,350	0	0	<u> </u>
B1090901 B6102404	FAIRFIELD	OHOH.		01/27/2012 01/24/2017		576,912 236,485	0	0	0	ļ	u 0	0	14,218 3,292	14,218	0	0	0
B8040411	FAIRFIELD	UH	 	07/20/2018		230 , 485	۰	0	0		n0	0	2,041	2,041	U		,
B4012002	FINDLAY	OH		04/28/2014	ļ		n	n	n	r	n n	n	5,897	5,897	n	n)
A6110702	ENETADIA	∩⊔		02/15/2007		501 264							11 962	11 962	^		,

					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			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
B8040404	GAHANNA	OH		07/20/2018		369,829	0	0	0	0	0	0	2,821	2,821 8,427	0	0	0
B6041503	GREEN	OH	· · · · · · · · · · · · · · · · · · ·	06/13/2016		1,317,442	0	0	0	0	0	0	8,427	8,427	0	0	0
B8040407	GROVE CITY	OH	·	07/20/2018		337 , 199	0	0	0	0	0	0	2,571	2,571		0	0
B7101901 B8040401	HAMILTON	OHOH		12/19/2017 07/20/2018		1,803,120 344,982	 0	0	0	0	0		10,381	10,381		0	
B8040403	HILLIARD	OH		07/20/2018		320.884	00	0	0	0	0	0	2,445	2.445		0	0
B8051401	HILLIARD	OH.		07/20/2018		395,114	0	0	0	0	0	0	2,971	2,971		0	0
B1040701	HUBER HEIGHTS	0H		06/22/2011		960,610	0	0	0	0	0	0	14,558	14,558		0	0
B2050802	HUDSON	OH		07/24/2012		1,396,180	0	0	0	0	0	0	11,540	11,540		0	0
A9073108	KENT	OH		10/27/2009		592,944	0	<u>0</u>	0	ļō	}ō	}ō	10,412	10,412		0	. ō
B4050602 B8091902	KETTERING	OHOH		06/27/2014		1,020,034 1,647,000	0	0	0	0	0	0	7,661 8,591	7,661 8,591		0	, }0
B3121804	LAKEWOOD	OH	·	07/17/2014	 		 n	n	n	n	n	0	2,075	2,075		n	,
B7020702	LAKEWOOD	OH	<u> </u>	05/31/2017		585 , 147	0	0	0	0	0	0	3,567	3,567		0	0
B3031402	LEBANON	OH		06/27/2013		1,889,700	0	0	0	0	0	0	23, 104	23, 104	0	0	0
A9073107	LORAIN	OH		10/27/2009	ļ	592,944	0	0	0	0	0	0	10,412	10,412		0	0
B3061702	LOVELAND	OH		09/03/2013	ļ	284,390	0	0	0	0	0	0	3,398	3,398	0	0	0
B8040413	LOVELAND	OH		07/20/2018		663,521 134,607	0	0	0	0	0	0	5,058	5,058		0	0
B2100204 A7031202	LYNDHURST	OHOH		12/12/2012 06/05/2007		134,607	0	0	0	0	0	0		7,652 7,859		0	
B2081605	MARION	OH		10/19/2012		341,629	 0	0	0	0	0	0				0	,0
B2102307	MARYSVILLE	OH		12/28/2012		1,703,284	0	0	0	0	0	0	21,640	21,640		0	0
B2110903	MAYFIELD HEIGHTS	OH		01/22/2013		757 ,575	0	0	0	0	0	0	6, 172	6,172		0	0
B7100401	MAYFIELD HEIGHTS	OH		12/07/2017		1,300,547	0	0	0	0	0	0	29,319	29,319		0	0
B7121302	MEDINA	OH		04/02/2018		2,406,542	0	0	0	0	0	0	19,222	19,222		0	0
A6081507	MENTOR	OH		10/24/2006		357,498	0	0	0	0	0	0	5, 192	5, 192		0	0
B6031804 B6092601	MIAMISBURG	OH		06/16/2016 11/18/2016		905,865 1,500,887		0		0	0	0	6,078 9,472	6,078 9,472			
A8012103	MIDDLETOWN	OH		03/20/2008		1,578,401	٥٥	0		0	0	0	8,180	8,180			,
B4122908	MILFORD	OH.		02/09/2015		835,302	0	0	0	0	0	0	6,062	6,062		0	0
B8040415	MILFORD	OH		07/20/2018		320,884	0	0	0	0	0	0	2,445	2,445		0	0
A9073110	MILLBURY	OH		10/27/2009		774,344	0	0	0	0	0	0	13,594	13,594		0	0
B5102602	MONROE	OH		12/16/2015		1,038,459	0	0	0	0	0	0	9,929	9,929		0	0
B7021402 A5030903	MORAINE	OHOH		04/06/2017		2,855,515 416,068	0	0	0	0	0	0	18,097 12,997	18,097 12,997		0	0
B3122605	NEW CONCORD	OH		04/21/2014		1,005,810		0	0	0	0	0	7,224	7,224	0	0	0
A7040307	NORTH OLMSTED	OH		07/02/2007		103,051	0	0	0	0	0	0	4,849	4,849		0	0
B3081301	NORTH OLMSTED	H		10/23/2013	ļ	329,353	0	0	0	0	0	0	2, 199	2, 199		0	0
B6051901	NORTH OLMSTED	OH	·	08/12/2016		2,484,753	0	0	0	0	0	0	15,957	15,957		0	0
B6050902	NORTHFIELD	OH	· 	09/16/2016 07/14/2009	 	1,688,170 181,516	ō	ļō	0	ļō	<u>0</u>	ļō	10,436	10,436		0	. ō
A9042405	ONTARIO	OHOH	·	11/15/2006	<u> </u>	495,569	u	0	U	J0	⁰	ļ0	7,064 7,138	7,064 7,138		U	,
A7090704	PARMA	OH	L	11/14/2007		72,280	0	0	0	0	0	0	4,050	4.050		0	,0
A4051302	PARMA HEIGHTS	OH		08/23/2004		346,916	0	0	0	0	0	0	9,554	9,554	0	0	0
B8040412	PIERCE TOWNSHIP	OH		07/20/2018		538,432	0	0	0	0	0	0	4,103	4, 103		0	0
B8092501	PIQUA	OH	-	11/13/2018		3,650,000	0	0	<u>0</u>	0	0	ļ0	13,378	13,378		<u>0</u>	ļ0
B3032601	PORTSMOUTH	OHOHOH.	· 	06/25/2013		706,243 723,426	0	0	0	0	0	} <u>0</u>	8,390 6,605	8,390 6,605		0	. 0
B8040418	POWELL	OHOH.	·	07/20/2018			u	n	n	0 n	0 n	h0	2,902	2,902		n	,
B1072201	RAVENNA	OH	L	09/23/2011		653,359	0	0	n	0	n	0	8,831	8,831		n	0
B8010301	RAVENNA	0H		02/28/2018		1,414,429	0	0	0	0	0	0	14,385	14,385	0	0	0
B8040414	REYNOLDSBURG	OH		07/20/2018		571,062	0	0	0	0	0	0	4,354	4,354	0	0	0
A9073111	RICHMOND HEIGHTS	OH		10/28/2009		348,742	0	0	0	0	0	0	6, 125	6, 125		0	0
B9020101	RICHMOND HEIGHTS	OH	· 	04/09/2019	 	0	0	0	ļ0	ļ0	ļ0	ļ0	912,240	912,240		ļ0	ļ0
A8022104 A8071005	ROCKY RIVER	OHOH.	·	05/22/2008		273,839 240,301	0	0	0	0	0	0	13,496	13,496 3,710		0	, 0
B7110703	SEVEN HILLS	OH	·	12/14/2017		1,267,647	 n	n	n	n	n	n				n	,
B3040501	SHAKER HEIGHTS	OH		06/13/2013		620 , 176	0	0	0	0	0	0	5,095	5,095		0	0
B3060703	SIDNEY	0H	ļ	09/11/2013		1,025,108	0	0	0	0	0	0	20,698	20,698	0	0	0
44012903	SUI UNI	UH	1	04/26/2004		413 566	Λ	n	1	1			16 333	16 333	0	1	. 1

				Showing A	All Mortgage Loans	DISPOSE	D, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	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		
							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	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
B5081202	SOLON	OH		10/28/2015		432,832	0	0	0	0	0	0	2,995	2,995 3,926	0	0	0
B5101902	SOLON	OH		02/24/2016		590,052	0	0	0	0	0	0	3,926	3,926	0	0	0
B6060303	SOLON	OH		08/18/2016		1, 164, 186	0	0	0	0	0	0	7,597		0	0	0
B8050203	SOLON	OHOH		12/19/2017		1,468,076		0	0	0	0	0	7,116	7,116 3,646	0	0	0
B3122011	STREETSBORO	OH.		03/05/2014		1,238,146	0	0	0	0	0	0	8.699	8.699	0	0	0
A6121902	STRONGSVILLE	.OH.		03/09/2007		404,501	0	0	0	0	0	0	5,584	5,584	0	0	0
B0030903	STRONGSVILLE	OH		05/27/2010		92,338	0	0	0	0	0	0	6,217	6,217	0	0	0
B1120101	STRONGSVILLE	OH	·	01/27/2012		785,688	0	0	0	0	0	0	10,031	10,031	0	0	0
B6102403	STRONGSVILLE	OH	·	12/29/2016		7, 103, 717	0	0	0	ļ0	0	0	83,728	83,728	ō	0	0
B7010402 A4041502	STRONGSVILLE	OHOH	·	03/17/2017 07/14/2004		880,044 800,757	0	0	0	0	0	0	5,249 10,036	5,249 10,036	0	0	0
A7080707	TIPP CITY	OH	·	10/26/2007	 	305,114	 n	n	n	n	n	0	6,770	6,770	n	n	0
A9073101	TOLEDO	.OH.	<u> </u>	10/27/2009		645,268	0	0	0	0	0	0	11,327	11,327	0	0	0
A9073102	TOLEDO	OH		10/27/2009		592,944	0	0	0	0	0	0	10,412	10,412		0	0
A9073103	TOLEDO	OH		10/27/2009		453,462	0	0	0	0	0	0	7,960		0	0	0
A9073104	TOLEDO	OH		10/27/2009	ļ	505,732	0	0	0	0	0	0	8,879	8,879	0	0	0
A9073105	TOLEDO	OH		10/27/2009		453,462	0	0	0	0	0	0	7,960	7,960	0	0	0
A9073106 B6030801	TOLEDO	OHOH		10/27/200905/13/2016		366 , 195 419 , 087	0	0	0	0	0	0	6,431 2,829	6,431 2,829	0	0	0
B6030802	TOLEDO			05/13/2016		359,727		0		0	0	0	2,427	2,629		0 n	0
B7050302	TOLEDO	OH.		07/31/2017		762,666	0	0	0	0	0	0	4, 443	4,443	0	0	0
B7032803	VALLEY VIEW	OH.		06/27/2017		684,790	0	0	0	0	0	0	4, 151	4, 151	0	0	0
B7032805	VALLEY VIEW	OH		06/27/2017		797,540	0	0	0	0	0	0	4,834	4,834	0	0	0
B7011303	VANDALIA	OH		04/03/2017		3,635,510	0	0	0	0	0	0	22,290	22,290	0	0	0
A5090902	VERMILLION	OH		12/02/2005		94,008	0	0	0	0	0	0	10,862	10,862	0	0	0
B8021901	WESTLAKE	OH		05/15/2018		247,455 114,016		0	0	0		0	1,313 6,242	1,313 6,242	0	0	0
B8091402	WESTLAKE	OH		11/14/2018		568,325	0	0		0		0	2,912	2,912	0 0	0	0
B6100607	WOOSTER	OH.		12/15/2016		1, 197, 926	0	0	0	0	0	0	16,818	16,818	0	0	0
B3022603	YOUNGSTOWN	OH		05/13/2013		864,039	0	0	0	0	0	0	6,674	6,674	0	0	0
B3011804	ADA	0K		03/25/2013		983,391	0	0	0	0	0	0	8, 143	8, 143	0	0	0
B3011803	ALTUS	OK		03/25/2013		686,582	0	0	0	0	0	0	5,685	5,685	0	0	0
A6011103 B3011805	ARDMORE	OK		04/04/2006		214,358	0	0	0	0	0	0	21,095 6,599	21,095 6,599	0	0	0
B2100201	MIDWEST CITY	OK		12/21/2012		957,536		0	0	0	0	0	11,502	11,502	0	0	0
B8050405	MIDWEST CITY	OK.		07/18/2018		274,823	0	0	0	0	0	0	1,390	1,390	0	0	0
A7092004	MUSKOGEE	OK		12/11/2007		219,676	0	0	0	0	0	0	2,424	2,424	0	0	0
A5090903	OKLAHOMA CITY	OK		12/31/2006		47 , 184	0	0	0	0	0	0	5,706	5,706	0	0	0
A7052202	OKLAHOMA CITY	OK		07/31/2007		688 , 133	0	0	0	0	0	0	8,095	8,095	0	0	0
B2062902 B2112104	OKLAHOMA CITY	OK	· 	09/07/2012	 	1,275,512 269,228	0	0	0	ļ0	0	0	16,310		0	0	0
B8031301	OKLAHOMA CITY	0K	·	05/25/2018		682,257	 n	n	n	n	n	n	2,700	2,700	n	n	n
B9021401	OKLAHOMA CITY	OK		03/22/2019		0	0	0	0	0	0	0	1,746,666	1,746,666		0	0
W6042901	OKLAHOMA CITY	OK		06/24/2016		.10,878,761	0	0	0	0	0	0	36,213	36,213	0	0	0
A5072802	TULSA	OK		09/28/2005	ļ	165,208	0	0	0	0	0	0	3,875	3,875	0	0	0
A7070502	TULSA	OK	·	08/30/2007		298 , 118	0	0	0	ļō		0	3,809	3,809		0	0
B1012604 B3020101	TULSA	OK	·	03/31/201104/19/2013		978,581 426,604	0	0	0	0	0	0	13,496 8,167	13,496 8,167	0	0	0
B3103005	TULSA	0K	·	01/31/2014		1,079,498	n	n	n	n	n	n	7,797		n	n	0
B5121603	TULSA	OK		03/11/2016		985,560	0	0	0	0	0	0	6,519	6,519	0	0	0
A9030503	ALBANY	OR		04/24/2009		1, 165, 564	0	0	0	0	0	0	8,697		0	0	0
A9082701	ALOHA	OR		10/15/2009		289,499	0	0	0	0	0	0	9,972	9,972	0	0	0
B8101903	ASTORIA	OR	-	12/20/2018	 	2,000,000	0	0	0	ļ <u>0</u>	ļ <u>0</u>	0	7,311		<u>_</u>	0	0
B3121701 B3121701-1	BANDONBANDON	OROROR	·	02/14/201402/19/2015		681,346	0	0	0	0	0	0	7,441 2,379	7,441 2,379	0	0	0
A3011702	BEAVERTON	UROR.	·	02/19/2015		64,327	u	0 n	0	n	n	n	2,379	2,379	U	0 n	0
B0032603	BEAVERTON	OR		06/18/2010		538 . 268	0	0	0	0	0	0	9,345	9.345	0	0	0
B0062502	BEAVERTON	OR		08/13/2010		436,499	0	0	0	0	0	0	7,391	7,391	0	0	0
R1031102	DE AVEDTONI	∩R	1	04/20/2011	1	1 800 501	0		1	0	1	0	24 921	2/ 921	١	0	1

				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)	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
B4052001	BEAVERTON	OR		07/24/2014		1,488,428	0	0	0	0	0	0	10,950	10,950 17,633	0	0	0
B5082002	BEAVERTON	OR		12/01/2015		3,740,287	0	0	0	0	0	0	17,633	17,633	0	0	0
B5111202	BEAVERTON	OR	·	01/20/2016		418,827	0	0	0	0	0	0	4,117	4,117	0	0	0
B6021705	BEND	OROROR		04/20/2016		252,541		0	0	0	0		7,330 13,647		0	0	0
A8032505	BEND	OR.		06/12/2008		197.763	0	0	0	0	0	0	2,349	2,349	0	0	0
B0063001	BEND	OR.		09/10/2010		497,522	0	0	0	0	0	0	4,278	4,278	0	0	0
B3031312	BEND	0R		07/10/2013		747,365	0	0	0	0	0	00	5,856	5,856	0	0	0
B3031505	BEND	OR		06/14/2013		1,562,865	0	0	0	0	0	00	19,664	19,664	0	0	0
B3031505-1	BEND	OR		09/26/2014		1,873,726	0	0	0	0	}ō	ō	20,001	20,001	0	0	ļ0
B5051901	BEND	OROR	· 	10/23/2015 05/29/2015		3,850,708 5,994,358	0	0	0	0	0	0	23,972 42,723	23,972 42,723	0	0	0
B5040208	CANNON BEACH	OR	·	05/29/2015	<u> </u>	5,994,338	 n	n	n	U	n	,	3,845	3,845	n	n	n
B6121206	CANNON BEACH	OR.	<u> </u>	04/06/2017		5,477,706	0	0	0	0	0	0	29,962	29,962	0	0	0
B0041903	CLACKAMAS	OR		06/21/2010		1,338,318	0	0	0	0	0	0	12,686	12,686	0	0	0
B5031703	CLACKAMAS	OR		08/18/2015	ļ	4,283,326	0	0	0	0	0	0	30,445	30,445	0	0	0
B5031703-1	CLACKAMAS	OR		03/22/2018	ļļ-	961,804	0	0	0	0	0	0	5,350	5,350	0	0	0
B7032902	CLACKAMAS	OR		06/21/2017		685,179	0	0	0	0	0	0	4,085	4,085	0	0	0
B0090207 B2082703	CORVALLIS	OROR		11/30/2010 11/09/2012		6,045,059 175,505		0	0	0	0		51,146 10,168	51, 146 10, 168	0	0	0
B6031502	CORVALLIS			05/26/2016		780,881	٥	0	0		0	, n	11,840	11,840		0 n	0
A30206023	DALLAS	OR.		08/10/2007		267,702	0	0	0	0	0	0	12,725	12.725	0	0	0
B3062401	DAMASCUS	OR.		09/27/2013		1,794,463	0	0	0	0	0	0	13,684	13,684	0	0	0
B3043006	DURHAM	OR		07/19/2013		893, 172	0	0	0	0	0	00	7,287		0	0	0
B3043006-1	DURHAM	OR		03/24/2016		170,616	0	0	0	0	0	00	1,384	1,384	0	0	0
B8012401	ESTACADA	OR		03/23/2018		350,961	0	0	0	0	0	0	4,312	4,312	0	0	0
A8022108 A80221083	EUGENE	OROR		05/07/2008		1,004,061 666,450	 0		0	0	0		11,275 6.846	11,275 6,846	0	0	0
B1062201	EUGENE	OR		09/29/2011		725,016	٥٥		0		0	, n	6,115	6,115		0	0
B3082003	EUGENE	OR.		11/01/2013		380 , 179	0	0	0	0	0	0	2,902	2,902	0	0	0
B3121203	EUGENE	OR		02/20/2014		388 , 148	0	0	0	0	0	0	2,785	2,785	0	0	0
B5050102	EUGENE	OR		08/26/2015		387,212	0	0	0	0	0	00	3,559	3,559	0	0	0
B7012007	EUGENE	OR		03/15/2017		514,861	0	0	0	0	0	00	7,048	7,048	0	0	0
B7013001	EUGENE	OROROR		03/21/201702/19/2014		4,439,592 533,357	0	0	0	0	0	0	27,832	27,832	0	0	0
B3061801	GLADSTONE			09/13/2013		346,284	 0	0	0	0	0	0	6,992	6,992	0	0	0
B3102401	GLADSTONE	OR		12/16/2013		574,016	0	0	0	0	0	0	11,158	11,158	0	0	0
A5062905	GRANTS PASS	0R		09/30/2005		377,767	0	0	0	0	0	0	49,983	49,983	0	0	0
A4071701	GRESHAM	OR		09/29/2004		453,456	0	0	0	0	0	0	8,200	8,200	0	0	0
A6020102	GRESHAM GRESHAM	OR		04/26/2006		422,425	ō	0	0	0	ļō	0	17,000	17,000	0	0	0
B0052003 B2080301	GRESHAM	OROROR	· 	07/26/2010	<u> </u>	419,532 293,499	00	0	0	0	·0	` ⁰	5,888 4,700	5,888 4,700	0	0	ļ0
B4050501	GRESHAM	OR.	·	07/14/2014		360,751	 n	n	n	n	n	n	3,910	3,910	n	n	n
B5092301	GRESHAM	OR.		01/06/2016		775,572	0	0	0	0	0	0	7,535	7,535	0	0	0
B5103001	GRESHAM	OR		01/26/2016		1,577,470	0	0	0	0	0	0	14,114	14,114	0	0	0
B5041507	HAPPY VALLEY	OR		07/27/2015	ļļ-	1,430,634	0	0	0	0	0	0	14,997	14,997	0	0	0
B4010901	HILLSBORO	OR	· 	03/14/2014		474 , 120	0	0	0	0	} <u>0</u>	0	5,225	5,225	0	0	ō
B4091503 B4100101	HILLSBORO	OROROR	·	11/25/2014 11/25/2014		500,827 1,583,862	 n	0	0	0 n	0 n	, 0	3,647 11,537	3,647	0 n	0 n	0 n
B4101501	HILLSBORO	OR	· [12/17/2014		792,670	 n	n	n	n	n	n	5,822	5,822	n	n	n
B5111201	HILLSBORO	OR.		01/20/2016		277,465	0	0	0	0	0		2,727	2,727	0	0	0
B6042801	HILLSBORO	OR		05/31/2016		2,362,318	0	0	0	0	0	0	15,441	15,441	0	0	0
B6082203	HILLSBORO	OR		11/29/2016		1,934,872	0	0	0	0	0	00	9,522	9,522	0	0	0
B9013003	HILLSBORO	OR	-	03/22/2019	 	0	0	ļ <u>0</u>	ļ0	0	ļ0	<u> </u>	1,802,096	1,802,096	0	0	ļ <u>0</u>
B9030702 B3122601	HILLSBORO	OROROR	· 	05/21/2019		0 1,416,676	0	0	0	0	·0	0	729,600	729,600	0	0	0
B6080901	HOOD RIVER	OR.	·	10/26/2016			 n	n	0	0	n	,		8,901	0 n	U	n
A7073003	HUBBARD	OR		09/05/2007		364,900	0	0	0	0	0	0	4,516	4,516	0	0	0
A7041603	INDEPENDENCE	OR		07/10/2007		271,851	0	0	0	0	0	0	3,566	3,566	0	0	0
B3103009	INDEPENDENCE	∩R	1	01/31/201/	1	152 05/	٥	1	1	1	. I		1 710	1 710	0	1	0

						Loans DISPO	SED, Transf								1		
1	Locat		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	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
B8060401	ISLAND CITY	OR		08/17/2018		1.623.585	0	0	0		0	0	12,121	12,121	0	0	
A5062904	KLAMATH FALLS	OR		09/30/2005		312,448	0	0	0		0	0	41,264	41,264	0	0	
B3081306	KLAMATH FALLS	OR		11/18/2013		935,474	0	0	0		00	0	10,464	10,464	0	0	
B6021002	KLAMATH FALLS	OR		04/01/2016		516,444	0	0	0		0	0	4,630	4,630	0	0	
B8101705	KLAMATH FALLS	0R		12/18/2018		6,200,000	0	0	0		00	0	18,656	18,656	0	0	
A2090501	LAKE OSWEGO	OR		11/18/2002		310,941	0	0	0		0 0	0	17,381	17,381	0	0	
A2090502	LAKE OSWEGO	OR		12/02/2002		55,816	0	0	0		0	0	3,119	3,119	0	0	
A7030801A7040505	LAKE OSWEGOLAKE OSWEGO	OROR		04/12/2007		168,900	0	0	0		0	0	11,391	11,391	0	0	
	LAKE OSWEGO	UH		05/01/2007		134,057	0	0	0		0	0	8,789		0	0	
B0022203	LAKE OSWEGO	UROR		10/07/2011		2,391,765		0	0 n		, ⁰	0	11,473 12.028	11,473	0 n	0	
B2052908	LAKE OSWEGO	OR		09/11/2012		1,403,785	0 N	0	n)0	n	8,365	8,365	n	n	
B4051903	LAKE OSWEGO	OR		07/21/2014		290,538	n	n	n	,) n	n	2,017	2,017	n	n	,
B4120507	LAKE OSWEGO	OR.		01/30/2015			0	0	0		0	0	2,670	2,670	0	0	
B7010401	LAKE OSWEGO	OR		03/06/2017		2,869,715	0	0	0		0	0	17,117	17,117	0	0	
B8092001	LAKE OSWEGO	OR		12/21/2018			0	0	0		00	0	3,316	3,316	0	0	
B3022708	LEBANON	OR		04/30/2013		525,905	0	0	0		0	0	4,202	4,202	0	0	
B6091503	LINCOLN CITY	OR		11/03/2016		704,224	0	0	0		0	0	4,232	4,232	0	0	
B2040904	MCMINNVILLE	0R		06/29/2012		652,950	0	0	0		00	0	5,435	5, 435	0	0	
B3102904	MCMINNVILLE	OR		12/18/2013		410,432	0	0	0		00	0	3,114	3, 114	0	0	
B6011203	MCMINNVILLE	OR		04/05/2016		4,062,459	0	0	0		0 0	0	19,509	19,509	0	0	
B2070301	MEDFORD	OR		09/10/2012		592,233	0	0	0		0 0	0		7,368	0	0	
B5030503	MEDFORD MEDFORD	OR		06/01/2015		1,336,503	0	0	0		0	0	9,757	9,757	0	0	
B5050801	MILWAUKIE	OROR		07/23/2015		1,586,037	0	0	0		J0	0	11,002	11,002	0	0	
B3120902	MILWAUKIE	UROR		07/08/2011		234,438	0	0	0		0	0	3,112 2,908	3,112 2,908	0	0	
B1030703	NEWBERG	OR		05/24/2011		1,018,683	0	0	0)0	0	7,922		o	0	
A9022708	OREGON CITY	OR .		04/30/2009		1,337,432	0	0	0		0	0	21.964	21.964	0	0	
A9022708-1	OREGON CITY	0R		10/27/2017		210,503	0	0	0	(0	0	3,873	3,873	0	0	(
A9120801	OREGON CITY	OR		02/24/2010			0	0	0		0	0	4,632	4,632	0	0	
B7020301	OREGON CITY	OR		05/05/2017		723,649	0	0	0		0	0	9,654	9,654	0	0	
A6110702	PENDLETON	OR		03/01/2007		1,091,341	0	0	0		00	0	12,964	12,964	0	0	
A8061306	PENDLETON	OR		08/28/2008		103,593	0	0	0		0	0	1,023	1,023	0	0	
A8061307	PENDLETON	OR		08/28/2008		314,900	0	0	0		00	0	3, 103	3, 103	0	0	
B3053105	PENDLETON	OR		08/09/2013		859,536	0	0	0		0 0	0	10,448	10,448	0	0	
B3053105-1	PENDLETON	OR	···	09/05/2014			0	0	0		0	0	3,999	3,999	0	0	
		VI (06/07/2007			0	0	0	ļ)0	0	7,578	7,578	0	0	ļ
A70330033A7110103	PORTLAND PORTLAND	OROROR		08/28/2008		213,662 249,195	0	0	0		,0	0	2,422 1,378	2,422 1,378	0	0	
A7111502	PORTLAND	UR		07/01/2008			u	0	U		ń	0 n	3,821	3,821	n	0	
A8031403	PORTLAND	OR		06/11/2008		287,645	n	n	n		j	n	3,450	3,450	n	n	
A8032802	PORTLAND	OR		06/18/2008		179,030	0	0	0		0	0	2,103	2,103	0	0	
A8080603	PORTLAND	OR		09/24/2008		1,374,492	0	0	0		0	0	10,337	10,337		0	
A8110404	PORTLAND	OR.		12/30/2008		559,671	0	0	0		0	0	6,518	6,518	0	0	
A9011601	PORTLAND	OR		03/30/2009	<u> </u>		0	0	0		0	0	4,390	4,390	0	0	
A9030501	PORTLAND	OR		06/29/2009		1,722,179	0	0	0		0	0	28 , 151	28 , 151	0	0	
B0020501	PORTLAND	0R		03/29/2010		159,850	0	0	0		0	0	2,506	2,506	0		
B0020504	PORTLAND	OR		03/30/2010		261,143	0	0	0		00	0	3,823	3,823	0		
B0081701	PORTLAND	OR		11/12/2010	· 	755,081	0	0	0	ļ	·0	0	6,090	6,090	0	0	ļ
B0102101	PORTLAND	OR		01/28/2011	·	2, 198, 051	ļ0	ļ0	ļō	ļ	j0	ļ0	37,875	37,875	ļ0	ļ0	ļ
B0120601 B0120601-1	PORTLAND PORTLAND	OROR.		01/26/2011		1,365,776	0	0	0	ļ	, ₀	0	11,102	11,102	0	0	ļ
B1011101	PORTLAND	OROR		04/19/2016 03/10/2011			0	0	0		,ō	0	1,361 4,823	1,361 4,823	0	0	
B1061304	PORTLAND	UK		08/25/2011			0		U	ļ	, ⁰	0		6,052	0	0	ļ
B1062107	PORTLAND	OR		08/23/2011	·		U	n	n	r	٥	n			n	0	r
B1062107-1	PORTLAND	OR		02/27/2015		2,000,658	0 n	n	n) o	n	18.737	18,737	n	n	
B1091403	PORTLAND	0R		11/28/2011		522,493		0	0	(0	0	6,854	6,854	0	0	(
B1112202	PORTLAND	OR		01/27/2012		1,069,153	0	0	0		0	0	9,096	9,096	0	0	
B1121601	PORTLAND	OR		02/24/2012		426,843	0	0	0		0	0	3,217	3,217	0	0	
B3033003	DODTI AND	ΛD		06/29/2012	1	420, 129	1	0	1		1	1	2 674	2 674	1	1	

					All Mortgage Loar	ns DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value			1	14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						rvestment		_	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		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
B2040903	PORTLAND	OR		06/29/2012		337,293	0	0	0	0	0	0	2,807 4,966	2,807 4,966	0	0	0
B2050902	PORTLAND	OR		07/16/2012		608,588	0	0	0	0	0	0		4,966	0	0	0
B2071601	PORTLAND	OR OR		10/04/2012 10/04/2012		753,500334,898	0	0	0	0	0	0	6,264 2,783	6,264 2,783	0	0	0
B2081601	PORTLAND	OR		11/27/2012		940,614	٥	0	0	0	0	0	7,664	7,664	0	0	
B2091301	PORTLAND	OR		11/28/2012		452,264	0	0	0	0	0	0	5.708	5.708	0	0	0
B2100208	PORTLAND	OR		12/31/2012		1,564,943	0	0	0	0	0	0	12,666	12,666	0	0	0
B2120603	PORTLAND	OR		03/21/2013		663,927	0	0	0	0	0	0	14,313	14,313	0	0	0
B3012505	PORTLAND	OR		03/28/2013		1,819,525	0	0	0	0	0	0	15,225	15,225	0	0	0
B3022803	PORTLAND	OR		05/06/2013		401,487	0	0	0	<u>0</u>	}ō	}ō	4,996	4,996	0	0	0
B3031502 B3032705	PORTLAND	OR OR		05/28/2013 06/20/2013		384,691 1,521,359	0	0	0	0	0	0	3,096 12,323	3,096 12,323	0	0	0
B3032705-1	PORTLAND	OR	·	08/09/2018	<u> </u>		u	0 n			\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	ļ0	2,552	2,552	U		U
B3032706	PORTLAND	OR		06/20/2013		446,679	0 0	0	0	0	0	0	3,618	3,618	0	0	0
B3041205	PORTLAND	OR		07/11/2013		356,666	0	0	0	0	0	0	2,796	2,796	0	0	0
B3083005	PORTLAND	OR		11/20/2013		473,292	0	0	0	0	0	0	5, 136	5, 136	0	0	0
B3092302	PORTLAND	OR		03/14/2014		1,720,755	0	0	0	0	0	0	8,611	8,611	0	0	0
B3101801	PORTLAND	OR		01/02/2014		318,223	0	0	0	0	0	0	1,554	1,554	0	0	0
B4011005 B4051902	PORTLAND	OR OR	·	03/19/201407/21/2014		1,233,629 285,921	0	0	0	0	0	0	8,919 1,985	8,919 1,985	0	0	0
B4060201	PORTLAND	OR		06/23/2014		2,954,312	٥	0	0		0		52,909	52,909	0	0	0
B4082903	PORTLAND	OR		10/30/2014		473,944	 0		0	0	0	0	2,457	2,457	0	0	0
B4102402	PORTLAND	OR.		12/19/2014		1,105,856	0	0	0	0	0	0	19,304	19,304	0	0	0
B4120201	PORTLAND	OR		02/12/2015		259,999	0	0	0	0	0	0	2,674	2,674	0	0	0
B5011503	PORTLAND	0R		03/17/2015		406,202	0	0	0	0	0	0	2,888	2,888	0	0	0
B5012802	PORTLAND	OR		03/20/2015		606,511	0	0	0	0	0	0	6,399	6,399	0	0	0
B5012804 B5012804-1	PORTLAND	OR OR	·	04/24/2015		469,140 1,182,643	0	0	0	0	0	0	4,969 11.159	4,969 11,159	0	0	0
B5020502	PORTLAND	OR	·	04/15/2015		1, 182, 643	٥	0	0		0		11, 139	11, 139	0	0	0
B5022302	PORTLAND	OR		06/01/2015		4,289,330	0	0	0	0	0	0	22,557	22,557	0	0	0
B5031101	PORTLAND	OR		05/29/2015		1,412,531	0	0	0	0	0	0	10,373	10,373	0	0	0
B5031202	PORTLAND	OR		06/05/2015		355,600	0	0	0	0	0	0	2,597	2,597	0	0	0
B5041602	PORTLAND	OR		07/01/2015		2,815,832	0	0	0	0	0	0	29,848	29,848	0	0	0
B5050702	PORTLAND	OR		08/28/2015		1,882,834	0	0	0	0	0	0	13, 182	13, 182	0	0	0
B5050702-1	PORTLAND PORTLAND	OR OR		04/03/2017		612,124 661,864	0	0	0	0	0	0	4,221 4,565	4,221 4,565	0	0	0
B5050702-3	PORTLAND	OR		08/09/2018		760,984	 0	0	0	0	0	0	4,112	4,112	0	0	0
B5070101	PORTLAND	OR		08/31/2015		566,358	0	0	0	0	0	0	3,847	3,847	0	0	0
B5090902	PORTLAND	OR		12/10/2015		11,639,553	0	0	0	0	0	0	48,400	48,400	0	0	0
B5090903	PORTLAND	OR		12/10/2015		11,365,680	0	0	0	0	0	0	47 , 262	47 , 262	0	0	0
B5110201	PORTLAND	OR	-	02/29/2016	····	1,337,458	0	0	0	0	0	ļ0	8,899	8,899	0	0	0
B5111203 B5111205	PORTLAND	OROROR	· 	01/20/2016	<u> </u>	1,425,369	0	0	0	0	·0	<u>0</u>	4,350 13,528	4,350 13,528	0	0	0
B6022401	PORTLAND	UK	·	04/25/2016		5,095,047	 n	n	0	0 n	n	n	35,664		U	0	0 n
B6041105	PORTLAND	OR.		06/20/2016		813, 162	0	0	0	0	0	0	7,813	7,813	0	0	0
B6050501	PORTLAND	OR	ļ	07/07/2016		2,268,331	0	0	0	0	0	0	15,369	15,369	0	0	0
B6051103	PORTLAND	OR		07/08/2016		6,774,865	0	0	0	0	0	0	34,012	34,012	0	0	0
B6062301	PORTLAND	OR	·	10/06/2016		4, 175, 386	0	0	0	0	0	0	28,718	28,718	0	0	0
B6110801	PORTLAND	OR	· 	01/19/2017		959,094	0	0	0	ļō	0	ļ0	8,496	8,496	0	0	0
B6110906 B6121204	PORTLAND	OROROR	· 	01/25/201702/23/2017	····	1,564,0401,363,563	0	0	0	0	0	<u>0</u>	9,918 11,405	9,918 11,405	0	0	0
B7012703	PORTLAND	OROR.	·	04/10/2017		2,460,573	0 n	n	n	n	0	n	21,562	21,562	n	n	0 n
B7041001	PORTLAND	OR		06/08/2017		1, 151,810	0	0	0	0	0	0	6,638	6,638	0	0	0
B7051201	PORTLAND	OR	[08/04/2017		1,512,444	0	0	0	0	0	0	12,414	12,414	0	0	0
B7052501	PORTLAND	OR		07/14/2017		7,241,087	0	0	0	0	0	0	31,514	31,514	0	0	0
B7102302	PORTLAND	OR		01/05/2018		319,824	0	0	0	0	0	0	1,928	1,928	0	0	0
B7102701	PORTLAND	OR	· 	01/19/2018		1,384,918	0	0	0	ļ0	}0	ļ0	7,929	7,929	0	0	0
B8012303 B8042001	PORTLAND	OROROR	· 	03/23/2018	<u> </u>	6,688,194	0	0	0	0	L0	<u>0</u>	28,546 4,506	28,546 4,506	0	0	0
B8042001	PORTI AND	UK	·	08/06/2018	l	2 249 138	 n	0	10	J0	J0	10	4,506	4,506		10	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			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
B8062101	PORTLAND	0R		09/25/2018		1,745,786	0	0	0	0	0	0	6,468	6,468	0	0	0
B8072502	PORTLAND	OR		09/24/2018		299,261	0	0	0	0	0	0	1, 134	1, 134		0	0
B8121802	PORTLAND	OR	·	02/19/2019		0	0	0	0	0	0	0	1,241	1,241		0	0
B9032201 W7102501	PORTLAND	OROR		05/22/2019		8,200,000	 0	0	0	0	0		3,880,800	3,880,800 893,387		0	0
B2121208	REDMOND	OR.		02/20/2013		553,917	0	0	0	0	0	0	4,425	4 . 425		0	0
B3012506	REDMOND	OR.		04/26/2013		722,133	0	0	0	0	0	0	9,140	9,140		0	0
B5082001	REEDSPORT	OR		11/12/2015		1,063,275	0	0	0	0	0	0	6,982	6,982		0	0
B8120401	REEDSPORT	OR		02/08/2019		0	0	0	0	0	0	0	3,641	3,641		0	0
A6011603	SALEM	OR		03/15/2006		556,860	ō	ō	0	ļō	}ō	}ō	12,353	12,353		<u>0</u>	0
A60116033	SALEM SALEM	OR OR	· 	04/12/2011	ł	199,427 541,924	0	0	0	0	0	0	4,378 20,931	4,378 20,931		0	0
B0022503	SALEM	OR	·	05/28/2010	t	989,763	 n	n	n	n	n	0	17,211	17,211		n	0
B0032601	SALEM	OR	<u> </u>	06/21/2010		288,872	0	0	0	0	0	0	8,944	8,944		0	0
B0061001	SALEM	OR		10/12/2010		537,351	0	0	0	0	0	0	67,753	67,753	0	0	0
B1013103	SALEM	OR		03/28/2011	ļ	1,451,737	0	0	0	0	0	0	12,342	12,342	0	0	0
B3030113	SALEM	OR		06/12/2013	ļ	432,050	0	0	0	0	0	0	3,407	3,407	0	0	0
B5032702 B5070602	SALEM	OR		05/28/2015		927 , 758	0	0	0	0	0	0	6,712	6,712	0	0	0
B5070602-1	SALEM	OR OR		09/22/201501/23/2019		231,060		0		0	0	0	1,513 2,832	1,513 2,832		0	0
B7121802	SALEM	OR		02/26/2018		1,232,984	 0	0	0	0	0	0	5, 177	5,177		0	0
B8020501	SALEM	OR		04/11/2018		495,642	0	0	0	0	0	0	1,929	1.929		0	0
B9031804	SALEM	OR		05/16/2019		0	0	0	0	0	0	0	4,762,500	4,762,500		0	0
B5030502	SEASIDE	0R		06/01/2015		1, 114, 236	0	0	0	0	0	0	8, 135			0	0
B4041501-1	SHERWOOD	OR		11/17/2016		963,566	0	0	0	0	0	0				0	0
B4092301 B5021001	SHERWOODSHERWOOD	OROROROROR		12/01/2014 04/22/2015		403,993 .850,078	0	0	0	0	0	0	2,675	2,675 6,410		0	0
B6061303	SHERWOOD	UK	·	04/22/2015		11,160,896	 0	0	0	0	0	0	6,410 53,835	53.835		0	0
B7102502	SHERWOOD	OR		01/04/2018		759,505	0	0	0	0	0	0	4,501	4,501		0	0
A8042804	SISTERS	OR		07/08/2008		208,334	0	0	0	0	0	0	2,603	2,603		0	0
B2081001	SPRINGFIELD	OR		10/01/2012		656,064	0	0	0	0	0	0	5,453	5,453		0	0
B7100303	ST. HELENS	OR	·	12/05/2017		833 , 139	0	0	0	0	0	0	6,655	6,655		0	0
A7060101	THE DALLES	OR		08/10/2007	····	65,249	0	0	0	0	0	0	1,517	1,517		0	0
B1120702 B3030111	THE DALLESTHE DALLES	OROROR		02/16/201205/09/2013		559,495 67,530	 0	0	0	0	0	0	7, 334 809	7,334 809		0	0
B5031303	THE DALLES	OR		05/29/2015		4,442,300		0	0	0	0	0	31, 189	31, 189	0	0	0
B6042901	THE DALLES	OR.		07/29/2016		6,066,562	0	0	0	0	0	0	39,188	39, 188		0	0
B3103102	TIGARD	OR		12/17/2013		1,552,188	0	0	0	0	0	0	12,103	12,103		0	0
B5090102	TIGARD	OR		10/30/2015		430,978	0	0	0	0	0	0	6,901	6,901		0	0
B7121503	TIGARDTROUTDALE	OR	· 	02/16/2018	ł	736,429 13,505	ō	ļō	0	ļō	<u>0</u>	ļō	4,265	4,265		0	0
17340 B0063002	TROUTDALE	OROROR	·	11/09/1993	f	195, 168	u	0	U	J0	⁰	ļ0	722	722 1,679		0	U
A6110601	TUALAT IN	OR	<u> </u>	01/26/2007	[286,893	0	0	0	0	0	0	4,064	4,064		0	0
A8012905	TUALAT IN	OR		04/24/2008		673,686	0	0	0	0	0	0	8,435	8,435	0	0	0
B0020505	TUALATIN	OR		03/30/2010	ļ	637 , 136	0	0	0	0	0	0	11,283	11,283		0	0
B0070101	TUALATIN	OR	-	06/12/2013	ļ	4,791,018	0	0	<u>0</u>	0	0	ļ0	32,896	32,896		0	0
B4033102 B5021801	TUALATIN	OROROROR	· 	06/13/2014	·	1,267,730	0	0	0	0	0	} <u>0</u>	8,988	8,988 11,553		0	0
B5021801	TUALATIN	OROR	·	06/05/2015		1, 131, 441 115, 017	 n	0 n	0	0 n	0	0	11,553 6,858	11,553		0 n	0
B6081602	TUALAT IN	OR	L	10/03/2016		967,482	0	0	n	0	n	0	6,655	6,655		0	0
B8101001	TUALAT IN	OR		01/22/2019		0	0	0	0	0	0	0	4, 130	4, 130	0	0	0
B2121801	WARRENTON	OR		02/22/2013		343,007	0	0	0	0	0	0	2,633	2,633	0	0	0
B6062002	WARRENTON	OR	· 	08/17/2016	ļ	5,901,966	0	0	0	0	0	0	28,323	28,323		0	0
B6062002-1	WARRENTON	OROR	· 	04/26/2018	ł	716,068	0	0	ļ0	ļ0	ļ0	ļ0	2,857	2,857		0	ļ0
A7011206 A7080912	WEST LINN	OROROR	·	03/23/2007	·	900,884 3,016,911	0 n	0	0	0	0	0	7,752 24,753	7,752 24,753		0	0
B8100411	WHITE CITY	OR	·	12/21/2018		2,800,000	 n	n	n	n	n	n	4,698	4,698		n	n
B3062603	WILSONVILLE	OR		09/27/2013		487 , 761	0	0	0	0	0	0	3,668	3,668		0	0
A3120304	WOOD VILLAGE	OR	ļ	03/10/2004	ļ		0	0	0	0	0	0	9,031	9,031	0	0	0
V313U3UV3	WOOD VIII AGE	ΛR	1	05/22/2008		/38 371	0	0	1	1	1 0	1 0	5 251	5 251		l 0	1

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transfe										
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)		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
A8040701	WOOD VILLAGE	OR		05/22/2008		321,583	0	0	0	0	0	0	3,850	3,850	0	0	0
B6030101	BERWYN	PA	· · · · · · · · · · · · · · · · · · ·	05/13/2016		2,750,343	0	0	0	0	0	0	18,553	18,553	0	0	0
B1061601	BOOTHWYNBRADFORD	PAPA	·	08/25/2011		222,572	0	0	0	0	0	0	19, 186	19, 186	0	0	0
A4020204 B7111501	DOWNINGTOWN	PAPA.		04/02/2004		420,886 810,951		0	0	0	0		7,396 4,562	7,396 4,562	0	0	0
B3010406	ELWYN	PA.		06/27/2013		865,600	0	0	0	0	0	0	17.946	17.946	0	0	0
A8022105	ERIE	PA		05/22/2008		183,212	0	0	0	0	0	0	9,031	9,031	0	0	0
A7032703	EXPORT	PA		06/19/2007		298,002	0	0	0	0	0	0	6,687	6,687	0	0	0
B6111004	HARRISBURG	PA		01/12/2017		10,322,392	0	0	0	0	0	0	64,390	64,390	0	0	0
B7121801	HARRISBURG	PA		04/03/2018		1,679,390	0	0	ļ	ļō	}ō	}ō	9, 124	9, 124	0	0	0
B7051601 A8031010	HORSHAM LIMERICK	PA	· 	07/27/2017 08/22/2008		2,790,812 230,233	0	0	0	0	0	0	16,538 2,368	16,538 2,368	0	0	0
B6082303	MIDDLETOWN BOROUGH	PA	·	11/29/2016	 	1,721,585	 n	n	n	n	n	0	2,308		n	n	n
A7030601	NEW CASTLE	PA	<u> </u>	05/31/2007		420,270	0	0	0	0	0	0	7,941	7,941	0	0	0
B0061402	NEW HOPE	PA		10/01/2010		1,078,527	0	0	0	0	0	0	8,877	8,877	0	0	0
B5111302	NEWTOWN SQUARE	PA		02/09/2016		1,798,331	0	0	0	0	0	0	12,153	12, 153	0	0	0
B3031904	PHILADELPHIA	PA		05/23/2013	ļ	1, 100, 730	0	0	0	0	0	0	44,998	44,998	0	0	0
B6101001	PHILADELPHIA	PA		12/09/2016		8, 101, 330	0	0	0	0	0	0	29,907	29,907	0	0	0
B7030704 B7102301	PHILADELPHIA	PA		06/01/2017 11/29/2017		4,308,881 2,477,830	0	0	0	0	0	0	25,252 14,848	25, 252 14, 848	0	0	0
W6122701	PHILADELPHIA	PA		02/24/2017		4, 120, 852	00	0	0	0	0	0	11,623	11,623	0 n	0	0
A7120605	PHOENIXVILLE	PA		02/26/2008		375,948	0	0	0	0	0	0	4,612	4,612	0	0	0
A6021302	PITTSBURGH	PA		12/31/2006		60,094	0	0	0	0	0	0	5,703	5,703	0	0	0
B1063015	PITTSBURGH	PA		09/21/2011		1,294,915	0	0	0	0	0	0	10,444	10,444	0	0	0
B6121301	PITTSBURGH	PA		03/24/2017		656,000	0	0	0	0	0	0	5,717	5,717	0	0	0
B2010902	PROSPECT PARK	PA		04/27/2012		985,914	0	0	0	0	0	0	23,642	23,642	0	0	0
B4060402 A5041801	ROCHESTER BOROUGH	PAPA		10/14/2014 07/08/2005		1,054,894 223,133			0	0	0	0	7 ,398 32 .575	7,398 32.575	0		0
B6061401	SCRANTON	ΡΔ		08/08/2016		2,560,637	0		0	0	0	0	24,491	24,491	0		0
A5080202	SHARON HILL	PA		09/28/2005		208,011	0	0	0	0	0	0	4,845	4,845	0	0	0
B5042401	SHIPPENSBURG	PA		08/20/2015		2,251,942	0	0	0	0	0	0	11,278	11,278	0	0	0
B8061807	SHIPPENSBURG	PA		09/19/2018		498,317	0	0	0	0	0	0	2,583	2,583	0	0	0
B8092101	SPRINGFIELD	PA		11/30/2018		318,453	0	0	0	0	0	0	1,662	1,662	0	0	0
B8072701	VERONA	PA		10/17/2018 05/23/2013		628,444 859,717	0	0	0	0	0	0	4,762 18,021	4,762 18,021	0	0	0
B4102707	WEST CHESTER	PA		03/23/2013		448, 255	0	0	0	0	0	0	7,842	7,842	0	0	0
B6061502	WEST CHESTER	PA		08/01/2016		1,843,731	0	0	0	0	0	0	12,621	12,621	0	0	0
B2091402	YORK	PA		11/01/2012		2,581,572	0	0	0	0	0	0	21,589	21,589	0	0	0
B6010403	JOHNSTON	RI		04/01/2016		864,441	0	0	0	0	0	0	5,594	5,594	0	0	0
B5120301	MIDDLETOWN	RI		02/24/2016		912,515	0	0	0	ļ0	ļ0	ļ0	5,347	5,347	0	0	0
B3061202 B8100406	ATKEN	SC SC	· 	12/28/2018	<u> </u>	1,491,168 700,000	0	0	ļ0	0	·0	·0	11,689 3,573	11,689 3,573	0	0	0
A7091603	CHARLESTON	SC	·	11/30/2007		376,841	 n	n	n	n	n	n			n	n	n
A7091605	CHARLESTON	SC.		11/30/2007		299,591	0	0	0	0	0	0	6,245	6,245	0	0	0
A7091607	CHARLESTON	SC		11/30/2007		340,733	0	0	0	0	0	0	7, 103	7, 103	0	0	0
A7091611	CHARLESTON	SC		11/30/2007	ļ	335,698	0	0	0	0	0	0	7,001	7,001	0	0	0
A7091614	CHARLESTON	SCSC	·	11/30/2007		258,084	0	ō	ļō	ļō	}ō	ļō	5,382	5,382	0	ō	0
A7091615	CHARLESTON	SCSC.	·	11/30/2007		185,771 206,607		0		0	0 n	}0	3,874 4,311	3,874 4,311	0	0	0
A7091619	CHARLESTON	SC SC	·	11/30/2007		242,548		n	n	n	n	n	5,056	5,056	n	n	n
A7091620	CHARLESTON	SC		11/30/2007		128,993	0	0	0	0	0	0	2,693	2,693	0	0	0
B2032905	CHARLESTON	SC.		06/28/2012		354 , 150	0	0	0	0	0	0	4,602	4,602	0	0	0
B2032906	CHARLESTON	SC		06/28/2012		354 , 150	0	0	0	0	0	0	4,602	4,602	0	0	0
B7041202	CHESTER	SC	-	07/14/2017	 	645,655	0	o	0	0	ļ0	ļ0	5,201	5,201	0	o	0
A3050604	COLUMBIA	SCSC	-	08/13/2003 06/20/2007		560,658 929,415	0	0	ļ0	0	0	} <u>0</u>	9, 133 21,071	9, 133	0	0	0
B0080902	COLUMBIA	SC SC	·	11/17/2010		929,415	0	0	0	0	0 n	0		21,071 7,256	0	0	0
B1020705	COLUMBIA	SC SC	· [04/08/2011		1,835,715	 n	n	n	n	n	n	14,765	14,765	n	n	n
B2073004	COLUMBIA	SC.	[10/31/2012			0	0	0	0	0	0	7,322	7,322	0	0	0
R5022708	COLLINGTY	90	1	06/30/2015	1	358 128	Λ	0	0	0	1	0	3 /07	3 /07	0	0	

					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				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
B6042101	COLUMBIA	SC		06/14/2016		399,723	0	0	0	0	0	0	3,751	3,751 6,294	0	0	0
B8061505	COLUMBIA	SC		08/23/2018		831,361	0	0	0	0	0	0	6,294			0	0
B8121402	COLUMBIAFLORENCE	SCSC		04/05/2019		0	0	0	0	0	0	0	4,910,518	4,910,518		0	0
B3121205 B8042305	FORT MILL	SC		02/05/2014		140,033 1,861,851	 	0	0		0	0	1,545	1,545		0	0
A7091602	GOOSE CREEK	SC		11/30/2007			00	0	0	0	0	0	7 . 150			0	0
B1030705	GOOSE CREEK	SC		06/30/2011		466,327	0	0	0	0	0	0	3,735	3,735		0	0
B3050205	GOOSE CREEK	SC		07/29/2013		703,424	0	0	0	0	0	0	8,289	8,289		0	0
A7032301	GREENVILLE	SC		06/07/2007		432,110	0	0	0	0	0	0	5,716	5,716		0	0
A8080406	GREENVILLE	SC		09/25/2008		565 , 193	0	0	0	0	0	0	6,750	6,750		0	0
B0032201	GREENVILLE	SCSC		05/26/2010		1,173,987	ō	ļ0	0	ļō	ļō	0	12,620	12,620		ō	0
B2100303 B2112603	GREENVILLE	SC SC	·	01/23/2012		815,103 570,863	0	ļ0	ļ0	0	0	0	6,511 11,193	6,511 11,193		0	0
B4111702	GREENVILLE	SCSC		04/08/2015		513,481	 n	n	n	n	n	n		5,618		n	n
B1021504	HOLLY HILL	SC.		04/08/2013		300,307	0	0	0	0	0	0	8, 155	8, 155		0	0
B0120801	IRMO	SC		02/16/2011		531,243	0	0	0	0	0	0	4,341	4,341	0	0	0
A7091617	JOHNS ISLAND	SC		11/30/2007		216,942	0	0	0	0	0	0	4,524	4,524	0	0	0
A7091618	JOHNS ISLAND	SC		11/30/2007		283,690	0	0	0	0	0	0	5,914	5,914		0	0
A7091609	LADSON	SC.		11/30/2007		346,033	0	0	0	0	0	0			0	0	0
B6111504 B7091204	LORIS	SCSC		02/01/2017 12/08/2017		945,799 1,741,923	٥	0	0			0	5,675 10,029	5,675 10,029	0	0	0
B3081501	MANNING	SC		11/25/2013		736,879	0		0	0	0	0	5.704	5.704		0	0
B4102703	MAULDIN	SC		12/19/2014		416,092	0	0	0	0	0	0	2,968	2,968		0	0
B5040306	MCCOLL	SC		08/20/2015		533,714	0	0	0	0	0	0	5,313	5,313		0	0
A7091606	MONCKS CORNER	SC		11/30/2007		268,419	0	0	0	0	0	0	5,595	5,595		0	0
B5030603	MOUNT PLEASANT	SC		08/31/2015		5,911,383	0	0	0	0	0	0	30,766	30,766		0	0
B8080302	MOUNT PLEASANT	SCSC		10/30/2018		1,276,752	0	0	0	0	0	0	6,578	6,578		0	0
A3050605	MT PLEASANT	SC SC		08/13/2003		533,575 216,942	0	0	0	0	0	0	8,689 4,524	8,689 4,524		0	0
A9110601	MURRELLS INLET	SC		01/22/2010		1,713,273	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	18,737	18,737		0	0
B6042204	NEWBERRY	SC.		07/11/2016		1,059,584	0	0	0	0	0	0	7,068	7,068		0	0
B4031402	NORTH AUGUSTA	SC		06/26/2014		1,642,107	0	0	0	0	0	0	11,014	11,014		0	0
B8031202	NORTH AUGUSTA	SC		05/18/2018		372,267	0	0	0	0	0	0	1,410	1,410		0	0
A5020902	NORTH CHARLESTON	SC		03/08/2005		53,521	0	0	0	0	0	0	14,025	14,025		0	0
A7091608	NORTH CHARLESTON	SCSC		11/30/2007 01/07/2008		154,864 353,774	0	0	0	0	0	0	3,232 4,501	3,232	0	0	0
B1072205	NORTH CHARLESTON	SC.		01/07/2008			 0	0	0	0	0	0	9,985	9.985		0	0
B1072205-1	NORTH CHARLESTON	SC		09/14/2015		730,649	٥٥	0	0	0	0	0			0	0	0
B6090601	NORTH CHARLESTON	SC		12/16/2016		858,264	0	0	0	0	0	0	5,657	5,657		0	0
A2061001	ROCK HILL	SC		08/01/2002		133,241	0	0	0	0	0	0	8,067	8,067	0	0	0
A8022205	ROCK HILL	SC	ļ	04/21/2008		596,520	0	0	0	0	0	0	7,340	7,340		0	0
B7032402	SPARTANBURG	SCSC		06/05/2017		2,368,267	ō	ļ0	ļ0	ļō	ļō	0	9,518	9,518		ļō	0
A3031305 A7091610	WALTERBORO			05/13/2003 11/30/2007		248,499 185,771	0	0	0	0	0	0	12, 194 3, 874	12, 194		0	0
B4101701	WALTERBORO	SC		03/13/2015		1,310,193	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	6,998	6,998		0	0
B5012103	WELLFORD	SC		03/20/2015			0	0	0	0	0	0	15,031	15,031		0	0
B8050403	WEST COLUMBIA	SC		08/15/2018		3,549,738	0	0	0	0	0	0	17,526	17,526	0	0	0
B2121901	WINNSBORO	SC		04/23/2013		787,299	0	0	0	0	0	0	9,096	9,096		0	0
B2121901-1	WINNSBORO	SC.		08/12/2016		299,439	0	0	0	0	0	0	2,622	2,622		0	0
B6052001	WINNSBOROGREGORY	SCSD.	·	09/16/2016		435, 196 185, 412	0	ļ0	0	0	ļ0	ļ0	2,916	2,916 1,737		ļ0	ļ0
B8032602	ALCOA	SD TN		10/15/2015		1,863,285	0 n	0	0	0 n	0	0	1,737 13,813	1,737		0	0
A6052607	ATHENS	TN		12/31/2006		56.516	 0	0	0	0	0	0	4.801	4,801		0	0
B0061702	BARTLETT	TN		11/08/2010			0	0	0	0	0	0	9,451	9,451	0	0	0
B4061112	BROWNSVILLE	TN		08/21/2014		140,044	0	0	0	0	0	0	5,446	5,446		0	0
B2091401	CHATTANOOGA	TN		12/18/2012		4,928,071	0	0	0	0	0	0	58,088	58,088		0	0
B2091401-1	CHATTANOOGA	TN		08/04/2014		912,228	0	0	0	0	0	0	10,753	10,753		0	0
B2103107	CHATTANOOGA	TN	·	01/08/2013		587,102		ļ0	0	ļō	ļō	ļō	13, 161	13, 161		ļō	ļō
B4110603	CHATTANOOGA	TN		12/18/2014		1,036,242	0	0	0	0	10	0	10,374			0	0

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		9	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)	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
B8091804	CHATTANOOGA	TN		11/30/2018		1,619,250	0	0	0	0	0	0	8,144		0	0	0
B5111701	CLEVELAND	TN		01/20/2016		379,892 232,530	0	0	0	0	0	0	2,428	2,428	0	0	0
A8012202	CORDOVA	TNTN		03/31/2008			0	0	0	0	0	0	2,572	2,572	0	0	0
B0061709 B8010901	CORDOVA	TN		11/08/2010		762,172 515,652		0	0	0	0	0	12,377		0	0	0
A7080101	COVINGTON	TN		10/19/2007		245 , 158	0	0	0	0	0	0	2,650	2,650	0	0	0
B5051303	DYERSBURG	TN		07/31/2015		589,985	0	0	0	0	0	0	4,094	4,094	0	0	0
A5091603	FAIRVIEW	TN		12/31/2006		929,742	0	0	0	0	0	0	5,620	5,620	0	0	0
B6040403	FAIRVIEW	TN		06/24/2016		987 , 122	0	0	0	0	0	0	6,415	6,415	0	0	0
B1053001	FRANKLIN	TN		08/09/2011		1,299,790	0	0	0	<u>0</u>	}ō	0	10,249	10,249	0	0	0
B6032306 B0061719	FRANKLIN	IN		06/06/2016 11/08/2010		3,644,963 640,654	0	0	0	0	0	0	24,838 10,403	24,838 10,403	0	0	0
A6060202	HENDERSON	TN	ļ	08/10/2006	·	204,276	 n	n	n	n	n	0	17,350	17,350	n	n	n
A6021005	JACKSON	TN.		12/31/2006		833,784	0	0	0	0	0	0	5, 182	5,182	0	0	0
B4061126	JACKSON	TN		09/25/2014		203,966	0	0	0	0	0	0	3,667	3,667	0	0	0
A5031601	JOHNSON CITY	TN	ļ	06/09/2005		174,745	0	0	0	0	0	0	26,889	26,889	0	0	0
B2103101	JOHNSON CITY	TN	ļ	12/14/2012		603,434	0	0	0	0	0	0	7,597	7,597	0	0	0
B4022501	JOHNSON CITY	TNTN		04/25/2014		589,913	0	0	0	0	0	0	4,486	4,486	0	0	0
B4022502 B4022503	JOHNSON CITY JOHNSON CITY	TN		04/25/2014		816,810 1,633,619		0	0	0	0	0	6,211 12,422	6,211 12,422	0	0	0
B4022504	JOHNSON CITY	TN		04/29/2014		1,406,722	٥	0	0	0	0	0	10,697	10,697	0 n	0	0
B3051501	KINGSPORT	TN		07/30/2013		1,721,020	0	0	0	0	0	0	14.041	14,041	0	0	0
A4091002	KNOXVILLE	TN		12/03/2004		44, 155	0	0	0	0	0	0	10,115	10,115	0	0	0
A6090504	KNOXVILLE	TN		11/10/2006		290,860	0	0	0	0	0	0	3,623	3,623	0	0	0
B8032802	LA VERGNE	TN		06/25/2018		2,231,981	0	0	0	0	0	0	11, 155	11 , 155	0	0	0
A6061201	LENOIR CITY	TN		08/29/2006		1,987,438	0	0	0	0	0	0	14,385	14,385	0	0	0
A60612013 B6070804	LENOIR CITY	TN		01/15/2010 10/11/2016		109,423	 0	0	0	0	0	0	794 4.711		0		0
B4061113	MED I NA	TN		08/21/2014		74,900	٥٥	0	0	0	0	0	2,912	2,912	0		0
A6113001	MEMPHIS	TN		02/08/2007		393,373	0	0	0	0	0	0	5,525	5,525	0	0	0
A8012310	MEMPHIS	TN		04/01/2008		393,838	0	0	0	0	0	0	4,801	4,801	0	0	0
B0061703	MEMPHIS	TN		11/08/2010		600,908	0	0	0	0	0	0	9,756	9,756	0	0	0
B0061704	MEMPHIS	TN		11/08/2010		931,565	0	0	0	0	0	0	15, 125	15 , 125	0	0	0
B0061705 B0061706	MENPHIS	TNTN.		11/08/2010		810,046 835,811	0	0	0	0	0	0	13,151 13,570	13,151	0	0	0
B0061707	MEMPHIS	TN		11/08/2010		946,293		0	0	0	0	0	15,364	15,364	0	0	0
B0061708	MEMPHIS	TN		11/08/2010		743,750	0	0	0	0	0	0	12,076	12,076	0	0	0
B0061710	MEMPHIS	TN		11/08/2010		740,057	0	0	0	0	0	0	12,016	12,016	0	0	0
B0061712	MEMPHIS	TN		11/08/2010		909,411	0	0	0	0	0	0	14,767	14,767	0	0	0
B0061713	MEMPHIS	TN		11/08/2010		894,764	0	0	0	0	ļ0	0	14,526	14,526	0	0	0
B0061714	MEMPHIS	TN TN		11/08/2010	 	942,600 725,328	00	0	0	0	·0	0	15,304	15,304 11,776	0	0	0
B0061716	MEMPHIS	TN		11/08/2010		1,299,768	 n	n	n	n	n	n	21,103	21,103	n	n	n
B0061717	MEMPHIS	TN		11/08/2010		799,011	0	0	0	0	0	0	12,972	12,972	0	0	0
B0061718	MEMPHIS	TN		11/08/2010		839,504	0	0	0	0	0	0	13,631	13,631	0	0	0
B0061720	MEMPHIS	TN	ļ	11/08/2010		961,022	0	0	0	0	0	0	15,604	15,604	0	0	0
B0061721	MEMPHIS	TN		11/08/2010		655,383	0	0	0	<u>0</u>	}ō	0	10,643	10,643	0	ō	0
B0061722	MEMPHIS	TNTN		11/08/2010 11/08/2010		817,350 868,962	0	0	0	0	0	0	13,273 14,110	13,273	0	0	0
B0082603	MEMPHIS	TN	·	12/09/2010		514, 139	 n	n	n	n	n	n	29,296	29,296	n	n	n
B1070501	MEMPHIS	TN		09/22/2011		618,055	0	0	0	0	0	0	16,042	16,042	0	0	0
B2041209	MEMPHIS	TN		08/31/2012		535,738	0	0	0	0	0	0	12,306	12,306	0	0	0
B7110102	MEMPHIS	TN	ļ	12/19/2017		2,057,430	0	0	0	0	0	0	12,052	12,052	0	0	0
A3062705	MT JULIET	TN	ļ	09/23/2003	 	1,091,801	0	0	0	0	ļ0	0	22,730	22,730	0	o	0
B4012801 B4091102	MURFREESBORO	TNTN		03/10/2014		229,626	0	0	0	0	0	0	2,566	2,566 6,234	0	0	0
B6120702	MURFREESBORO	INTN		04/12/2014		2,776,843	0 n	0	0	0 n	0 n	0	6,234 15,921		0	0	0
A8022102	NASHVILLE	TN		05/22/2008		181,946	ںں n	n	n	n	n	n		3,550	n	n	n
B2110502	NASHVILLE	TN		01/11/2013		60,254	0	0	0	0	0	0	1,336	1,336	0	0	0
R/121501	NACHVIII E	TN		03/20/2015	1	813 562	Λ	Λ	Λ	n	1	0	5 868	5 868	0	0	

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

				Showing A	All Mortgage Loans	s DISPOSE	ED, Transfe	erred or Repa	aid During th	ne Current Qu	uarter						
1	Location	1	4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3			Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
					Inv	vestment			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		Interest	Increase	(Amortization)	Impairment		Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired			(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B8040301	NASHVILLE	TN	Турс	06/28/2018	Date 11	1,714,308	(Decrease)	/Accretion	riecognized) Other	(0+3-10+11)	DOOK Value	6,600	6,600	Λ	Λ	Διοροσαί
B4121102	PLEASANT VIEW	TN		04/09/2015		1,295,061	0	0	0	0	0	0	8,744	8,744	0	0	0
B4061114	SAVANNAH	TN		08/21/2014		77,810	0	0	0	0	0	0	3,026	3,026	0	0	0
B6072106	SEVIERVILLE	TN		10/11/2016		303,313	0	0	0	0	0	0	2,055	2,055	0	0	0
B4092901	SMYRNA	TN		10/29/2014		814,906	0	0	0	00	0	0	5,547	5,547	0	0	0
B5111702	SPEEDWELL	TN		01/20/2016		451,706	0	0	0	00	0	0	2,884	2,884	0	0	0
A7032106	TULLAHOMA	TN		06/15/2007		400,328	0	0	0	00	0	0	9,029	9,029	0	0	0
A7102205	ABILENE	TX		02/28/2008		122,585	0	0	0) 0	0	0	1,277	1,277	0	0	0
B6042001	ABILENE	TX		07/20/2016		2,274,964	0	0	0	0	0	0	14,695	14,695 .	0	0	0
B8101602	ALLENALVIN	IX		12/21/2018 07/13/2015		4,000,000 1,210,259	0	0	0	0	0	0	6,588 8,021	6,588 . 8,021 .	0	0	0
B6101301	ALVIN	TX		01/13/2015		1,946,423	 n	0 n	u	í	n	0	18,285		 n	n	n
B8101802	ALVIN	TX		01/16/2019		1,040,420	n	n	n)	n	n	7,480	7.480	 n	n	n
B3011807	AMARILLO	TX		03/25/2013		799,732	0	0	0	0	0	0	6,624	6,624	0	0	0
B4111302	ANDREWS	TX		02/27/2015		763,313	0	0	0	0	0	0	5,540	5,540	0	0	0
B2041902	ANGLETON	TX		06/19/2012		706,931	0	0	0	00	0	0	5,808	5,808	0	0	0
A4030308	ARLINGTON	TX		05/14/2004		447 , 250	0	0	0	00	0	0	18,287	18,287	0	0	0
A5020401	ARLINGTON	TX		04/07/2005		808,066	0	0	0	0	0	0	14,080	14,080	0	0	0
A9080501	ARLINGTON	TX		09/30/2009		151,491	0	0	0	0	0	0	1,231	1,231	0	0	0
A9122102	ARLINGTON	TXTX		02/16/2010		1,001,573	0	0	0	0	0	0	17,646 5,211	17,646 _ 5,211 _	0	0	0
B0061004 B2121905	ARLINGTON	TX		08/20/2010		535,575639,504	0	0	0	0	0	0	5,211	5,211	٥	0	0
B3012403	ARLINGTON	TX		05/17/2013		1,148,845		0		0	0	0	9,492	9,492	٥	0	0
B3062005	ARLINGTON	TX	-	09/13/2013		446,605	0	0	0	0	0	0	59,588	59,588	0	0	0
B3062105	ARLINGTON	TX		09/09/2013		1,054,009	0	0	0	0	0	0	8,261	8,261	0	0	0
B4013102	ARLINGTON	TX		05/01/2014		803,350	0	0	0	00	0	0	5,652	5,652	0	0	0
B4031803	ARLINGTON	TX		06/13/2014		549,737	0	0	0	00	0	0	5,517	5,517	0	0	0
B6051802	ARLINGTON	TX		07/01/2016		600,492	0	0	0	0	0	0	4, 135	4, 135	0	0	0
B6100603	ARLINGTON	TX		12/13/2016		961,767	0	0	0	00	0	0	9,097	9,097	0	0	0
B7032802	ARLINGTON	TXTX		05/19/2017		5,505,507		0	0	0	0	0	34,694 7,464	34,694 . 7,464		0	0
A7042003	AUSTIN	TX		07/13/2007		327,353		0		0	0	0	4,296	4,296	٥	0	0
A7060702	AUSTIN	TX		08/27/2007		107,943	0	0	0	0	0	0	6,516	6,516	0	0	0
A7091102	AUSTIN	TX		12/13/2007		918,855	0	0	0	0	0	0	7,838	7,838	0	0	0
A8041804	AUSTIN	TX		07/16/2008		171,744	0	0	0	00	0	0	2,024	2,024	0	0	0
A8052802	AUSTIN	TX		07/23/2008		238,460	0	0	0	00	0	0	2,865	2,865	0	0	0
A8080802	AUSTIN	TX		10/15/2008		2, 183, 018	0	0	0	00	0	0	26,384	26,384	0	0	0
A8082003	AUSTIN	TX		10/23/2008		818,765	0	0	ļ0)	ļ0	ļ0	6,032	6,032	0	0	0
A8091203 B0052102	AUSTIN	TXTX		11/18/2008 07/28/2010		1,029,925 97,070	0	0	0	0	0	0	11,992 1,659	11,992 . 1,659	0	0	0
B1021702	AUSTIN	TY		05/09/2011		1,037,534	 n	0 n	u	, 0	n	0	13,914	13,914	 n	n	0 n
B1090201	AUSTIN	TX		11/18/2011		357,076		0	n)	0	0	9,074	9,074	 0	0	0
B2110602	AUSTIN	TX		01/30/2013		911,747	0	0	0	0	0	0	11,319	11,319	0	0	0
B2121702	AUSTIN	ТХ		03/12/2013		652,667	0	0	0	0	0	0	5,464	5,464	0	0	0
B3010802	AUSTIN	TX		04/03/2013		983,827	0	0	0	00	0	0	5,635	5,635	0	0	0
B3012803	AUSTIN	TX		03/29/2013		241,449	0	0	0	00	0	0	5,326	5,326	0	0	0
B3032201	AUSTIN	TX		06/03/2013		852,436	0	0	0	0	0	0	10,325	10,325	0	0	0
B3070802 B4013002	AUSTIN	TXTX		09/19/2013		443,649 273,810	0	0	0	0	0	0	4,994 1,995	4,994 L	0	0	0
B4021204	AUSTIN	TX		04/30/2014		458,013	٥	U	u	, ⁰		0	3,243	3,243	٥	U	0
B4031004	AUSTIN	TX		05/30/2014		1,917,734		0	n	,0)	0	0	14,084	14,084	 0	0	0
B4070703	AUSTIN	TX		09/24/2014		659,098	0	0	0	0	0	0	4,651	4,651	0	0	0
B4090802	AUSTIN	TX		11/10/2014		387,585	0	0	0	0	0	0	2,622	2,622	0	0	0
B4112001	AUSTIN	TX		03/10/2015	ļ	921,688	0	0	0	00	0	0	6,551	6,551	0	0	0
B5022706	AUSTIN	TX		06/17/2015		1,094,849	0	0	0	00	0	0	8,113	8, 113	0	0	0
B5031102	AUSTIN	TX		05/26/2015		515,771	0	0	0	0	0	0	8,775	8,775 .	0	0	0
B5040103	AUSTIN	TX		11/10/2015		2,283,274	0	0	ļ0		ļ0	0	14,991	14,991	0	0	0
B5041303	AUSTIN	TXTX		06/25/2015	 	1,540,978	0	ļ0	ļ0	,		ļ0	11,250	11,250		ļ0	0
B5050503	AUSTIN	IX		07/22/2015		470,742	0	0	10	0	ļ0	0	3,168	3,168	0	0	0

				Showing A	All Mortgage Loans D	ISPOSED, Trans										
1	Location		4	5	6		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				
					Inves			Year's Other		Total		Investment		Foreign		
					Exclu			Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_	Acc			Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte		(Amortization		Interest and		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
B5051302	AUSTIN	TX		06/19/2015	3	,031,465 740,424	.0	00	0	00	0	21,477	21,477	0	0	0
B5061001	AUSTIN	TX		08/28/2015		.740,424	.0	0	0	0	0	5,030	5,030	0	0	0
B6012101 B6041401	AUSTIN	TXTX		03/18/2016		,476 ,712 ,264 ,636	.0			0	0	9,923 61,949	9,923 61,949	0	0	0
B6051104	AUSTIN	TX		08/08/2016		,255,614	0	0	0)	0	15,198	15, 198	0	0	0
B6051804	AUSTIN	TX		07/22/2016		,780,535	0	0	0	0	0	25,616	25,616	0	0	0
B6062801	AUSTIN	TX		09/30/2016		,663,553	.0	00	0	00	0	23,391	23,391	0	0	0
B6091502	AUSTIN	TX		12/01/2016	2	,942,316	.0(00	0	00	0	19,382	19,382	0	0	0
B6110907	AUSTIN	TX		02/28/2017		.658,571	.0	0	0	0	0	9,410	9,410	0	0	0
B7031306 B7060601	AUSTIN	TX		06/21/2017	11	,299 , 159 _494 ,448	.0	0	0	0	0	17,034 2,770	17,034 2,770	0	0	ļ0
B7100901	AUSTIN	TY		11/21/2017		494,448 	.0	,	n	, ⁰	n	3,971		U	n	n
B8050401	AUSTIN	TX		07/12/2018	······	.893,916	0	,	0	,)	0	4,688	4,688	0	0	0
B8060102	AUSTIN	TX		08/27/2018		.658,588	.0 [0	0	0	0	3,496	3,496	0	0	0
B8092002	AUSTIN	TX		11/30/2018	l1	,270,000	.0	00	0	00	0	6,626	6,626	0	0	0
B8121404	AUSTIN	TX		02/06/2019		0	.0	00	0	00	0	7,408	7,408	0	0	0
B2072703	AZLE	TX		10/04/2012	l	.357 , 132	.0)	ļ0)	0	2,930	2,930	0	<u>0</u>	ļ0
B6080301 B5012304	AZLEBASTROP	TXTX		09/30/2016	2	,431,231 .402,833	.0	0	0	0	0	16,814 2,890	16,814 2,890	0	0	0
B8061401	BASTROP	TX		08/22/2018		.286,018	.0	,		0	0	1,519	1,519	0	0	0
A7092005	BAYTOWN	TX		12/12/2007		.946,208	0 (0	0	0	0	10,200	10,200	0	0	0
A8052901	BAYTOWN	TX		08/15/2008		.483,081	.0	0	0	0	0	9,740	9,740	0	0	0
B3022201	BAYTOWN	TX		05/06/2013		.516, 174	.0	00	0	00	0	4,265	4,265	0	0	0
B3022702	BAYTOWN	TX		05/07/2013		_292,503	.0	00	0	00	0	3,709	3,709	0	0	0
B7092002	BAYTOWN	TX		11/13/2017	1	,431,332	.0	00	0) 0	0	8,431	8,431	0	0	0
B0032604	BEAUMONT	TX		06/08/2010		.869,932 .481,519	.0	0	0	0	0	12,330	12,330	0	0	0
B1072101	BEAUMONT	TY		09/14/2010		312,099	0) 0 0		0	0	25.989	25.989	0		0
B4120907	BEAUMONT	TX		02/26/2015		.963,321	0 (0	0	0	0	10,688	10,688	0	0	0
B6030204	BEDFORD	TX		10/03/2016	1	, 355 , 087	.0	0	0	00	0	8,327		0	0	0
B8091703	BEDFORD	TX		11/21/2018		.841,375	.0	00	0	00	0	6,244	6,244	0	0	0
B3051710	BELTON	TX		08/15/2013		.760,880	.0	0	0	0	0	6, 171	6, 171	0	0	0
A5082303	BOERNE	TX		11/30/2005		154 , 313 338 , 492	.0	0	0	0	0	18,582		0	0	0
B2053102	BOERNE	ТХ		09/12/2012		.437 ,840	.0	1		0	0	3,808	3,478	0	0	0
A5081004	BROWNSVILLE	TX.		11/03/2005		176,417	0	0	0	0	0	21,260	21,260	0	0	0
A5081007	BROWNSVILLE	TΧ		11/03/2005		482,242	.0	0	0	0	0	58,081	58,081	0	0	0
B7051501	BRYAN	TX	ļ	07/20/2017		.653,369	.0	00	0	00	0	3,871	3,871	0	0	0
A5091602	BUDA	TX		12/16/2005		78 , 122	.0	0	0	0	0	9,018	9,018	0	<u>0</u>	0
B8062001 A4031801	BUDABURLESON	TXTX		08/17/201806/18/2004		.870,491 .221,254	.0 }	0	0	0	0	4,621 8,926	4,621 8,926	0	0	ļ0
A7030704	BURLESON	ТХ	ļ	04/30/2007	 	.408,360	0	,	n	,0	n	3,534	3,534	n	n	n
B6072801	BURLESON	TX		10/03/2016	4	,220,318	.0) [0	0	0	0	27,667	27,667	0	0	0
B5052203	CARRIZO SPRINGS	TX		07/21/2015		760,815	.0	00	0	00	0	5, 120	5, 120	0	0	0
B0082401	CARROLLTON	TX	ļ	11/01/2010	ļ	.873,712	.0	00	0	00	0	8,808	8,808	0	0	0
B8042605	CARROLLTON	TX	ļ	06/01/2018	ļ	.963,027	.0)ō	0	0	0	5,079	5,079	0	0	ļō
B8051002 B8100802	CARROLLTON	TXTX		07/26/2018		,293,713 ,470,000	.0	0	0	0	0	4,845 2,466	4,845 2,466	0	0	0
B0061002	CEDAR HILL	TX		08/20/2010	·'	259,823	0	,	n	0	n	2,200	2,400	n	n	n
A5032801	CEDAR PARK	TX		06/22/2005		96,592	.0	0	0) [0	0	14,868	14,868	0	0	0
B6121304	CEDAR PARK	TX		03/10/2017	1	,091,420	.0	0	0	0	0	9,509	9,509	0	0	0
B7031305	CEDAR PARK	TX		06/21/2017		.619,396	.0	00	0	00	0	8, 121	8,121	0	0	0
B8040905	CEDAR PARK	TX		06/26/2018		.594 , 109	.0	0	0	0	0	3, 192	3, 192	0	0	0
B8082101 B6011201	CLUTE	TX	}	10/29/2018	<u> </u>	,099,818 .657,032	.u	,ō	ļ0	0	0	8,216 4.347	8,216 4.347	0	ļō	ļō
B1020410	CONROE	TX		03/30/2016		,066,733	.0	,0	0	,0	0	9,002		0	0	0
B1111702	CONROE	TX		04/28/2011	'	.962,832	0	0	0	0	0	12,398	12,398	0	0	0
B3102102	CONROE	TX		01/14/2014	1	,041,856	.0	0	0	0	0	7,633	7,633	0	0	0
B4042403	CONROE	TX		07/31/2014		.733,486	.0	00	0	00	0	5,244	5,244	0	0	0
R/100202	CONDOE	TY	1	12/11/201/	i	536 728	0.1	1 0	1 0) I	1 0	2 004	3 884	1	1 0	1

	 					_oans DISPO	SED, Transf										
1	Locat		4	5	6	7 Book Value/		Change 9		e/Recorded Inv		10	14 Book Value/	15	16	17	18
	2	3				Recorded	8	9	10 Current	11	12	13	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)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7100909	CONROE	TX		12/22/2017		1,485,661 2,687,303	0	0	0	0	00	0	8,703	8,703	0	0	0
B7100910	CONROE	TX				2,687,303	0	0	0	0	0	0	15,740 . 3,124	15,740	0	0	·0
B7110201	CONROE COPPELL	TX		.12/19/2017 .04/06/2017		524, 153 481,408	 n	0				0		3, 124 4, 326		0	,u
A4041402	CORPUS CHRISTI	TX		.07/13/2004		46,683	0	0	0	0	0	0	17,613	17,613	0	0	٥
A5081005	CORPUS CHRISTI	TX		12/31/2006		450,736	0	0	0		00	0	56,790	56,790	0	0	0
A6071301	CORPUS CHRISTI	TX		.09/28/2006		368,673	0	0	0	0	0	0	2,316	2,316	0	0	· 0
A8012307	CORPUS CHRISTI	ту		.03/14/2008		261,846 1,537,690	 0	0	0		0	0	3,279	3,279	0	0)
B0082503	CORPUS CHRISTI	TX		.11/22/2010			0	0	0		0	0	3,734	3,734	0	0	0ر
B1092102	CORPUS CHRISTI	<u>TX</u>		.12/16/2011		692,859	<u>0</u>	0	0	o	0	0	6, 163	6, 163	0	0	0
B3032202 B3082301	CORPUS CHRISTI	TX		.06/26/2013		868,900	0	<u>0</u>	ļō	ļū	0	0	6,851 10,873	6,851 10,873	ļō	0	· 0
B5061801	CORPUS CHRISTI	TXTX.		11/15/2013		1,485,770 1,745,922	0 n	0 n	0 n	1	,0 n	0 n	10,873	10,8/3	0	0)
B6101804	CORPUS CHRISTI	TX		01/13/2017		442,812	0	0	0	0	0	0	4, 161	4, 161	0	0	0
B7032707	CORPUS CHRISTI	TX		.07/27/2017		11,748,185	0	0	0		00	0	49,007	49,007	0	0	,0
B7092103	CORPUS CHRISTI	TX				1,677,042 736,646	0	0	0	0	0	0	14, 121	14, 121	0	0	/0
B7112801 B7022304	CROWLEY	ту		.02/02/2018 .05/10/2017		482,433	 0	0	0			0	4, 194 6, 436	4, 194 6, 436	0	0)0
A7080103	CYPRESS	TX		10/23/2007		28,509	0	0	0	0	0	0	7,748	7,748	0	0	0
B2071301	CYPRESS	TX		09/27/2012		555,922	0	0	0	0	00	0	6,915	6,915	0	0	0
B2091302	CYPRESS	TX				417,979	0	0	0	0	0	0	5,257	5,257	0	0	·0
B4080502 B5080702	CYPRESS	TX		10/30/2014			0 0	0				0	6,466 4,728	6,466 4,728		0)u
B5111105	CYPRESS	TX		.01/26/2016		906,287	0	0	0	0	0	0	6,066	6,066	0	0	0
B6051602	CYPRESS	TX		07/27/2016			0	0	0	0	0	0	5,554	5,554	0	0	0
B8021301	CYPRESS	TX				3,480,464 56,246	0	0	0	0	0	0	39,644 13,983	39,644	0	0	·0
A5021001	DALLAS	IX		.11/17/2004			 n	0				0	5,566	5,566		0	,u
A8013001	DALLAS	TX		.03/31/2008		473,579	0	0	0	0	0	0	5,337	5,337	0	0	0
A9021001	DALLAS	TX		.03/31/2009		1,161,002	0	0	0		00	0	18,894	18,894	0	0	0
A9113001	DALLAS	TX		.12/30/2009		934,982	0	0	0	C	0	0	6,970	6,970	0	0	, 0
A9113002 B0042702	DALLAS	TX		12/30/2009			 0	0	0			0			0	0)0
B0122201	DALLAS	TX		.04/01/2011		1,000,690	0	0	0	0	0	0	9,863	9,863	0	0	0
B1021807	DALLAS	TX		.05/11/2011			0	0	0	c	00	0	2,773	2,773	0	0	0
B1081101	DALLAS	TX		11/16/2011		764,723	0	0	0	c	0	0	10,291	10,291	0	0	,0
B1092101	DALLAS	X		11/18/2011		2,020,365 1,875,028	 0	0	0			0	19,230 20,762	19,230 20,762	0	0	,0
B2040906	DALLAS	TX		09/13/2012		1,391,012	0	0	0	0	0	0	10,901	10,901	0	0	0
B2040906-1	DALLAS	TX		12/11/2017		1,348,157	0	0	0	0	0	0	10,992	10,992	0	0	,0
B2052404	DALLAS	TX		08/31/2012		857,553	ō		0	ļ0	0				0	ļ	<u>/</u>
B2070203 B3020501	DALLAS	X		08/31/2012		2,529,881 880,203	0	0	0 n			0	15,160 7,486	15, 160 7, 486	0 n	0)0
B3030702	DALLAS	TX		.06/10/2013		675,053	0	0	0			0	5,324	5,324	0	0	٥ا د
B3032503	DALLAS	TX		.06/17/2013		1,316,404	0	0	0	0	0	0	10,380	10,380	0	0	J0
B3051705	DALLAS	TX		.08/29/2013		555,722	<u>0</u>	<u>0</u>	0	<u>_</u>	·0	0	4,266	4,266	0	0	<i>i</i>
B3051705-1	DALLAS DALLAS	TXTX		.05/15/2015 .07/25/2013		136 , 161 1 , 157 , 576	0 n	0	0 n		: 0	0	1,045 8,944	1,045 8,944	0	0	,0
B3071202	DALLAS	тх		10/31/2013		1, 167, 126	0	0	0		0	0		7,900	0	0	oا ر
B3071202-1	DALLAS	TX		10/26/2017		347,319	0	0	0	0	0	0	2,351	2,351	0	0	0
B3071203	DALLAS	TX				663,805	0	0	0	ļ0	0	0	4,992	4,992	0	0	<i>y</i> 0
B3071803	DALLAS	TX		.09/30/2013		758,278 295,454	0	0	0	ļ0		0	6,363 _ 2.194	6,363 2,194	0	0	·0
B4012404	DALLAS	тх		04/22/2014		254.938	0	0	0		0	0	1,630	2, 194	0	0	٥ا ر
B4012404-1	DALLAS	TX		05/12/2016		60,260	0	0	0		0	0	384	384	0	0	, [o
B5021101	DALLAS	TX		.06/01/2015		987,052	0	0	0	0	00	0	6,683	6,683	0	0	<i>i</i>
B5050510	DALLAS	TX		.08/11/2015		554,674	0	0	ļ0	ļū	ō	0	5,459	5,459	ļ0	0	· 0
B51125U1	DALLAS	IX		.01/28/2016		1,924,889	0	0	0	ļ	0	ļ0	11,351 .	11,351	0	ļ0	,0

				Showing A	All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	e/Recorded Inv	estment/		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			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
B6031403	DALLAS	TX		05/05/2016	4	6,217 4,705 9,233	0	0	0	0	0	4,662	4,662 15,124	0	0	0
B6041403	DALLAS	TX		06/06/2016	2, 1	4,705	0	00	0	0	0	15, 124	15, 124	0	0	0
B6042201	DALLAS	TX	·	06/27/2016	3,5	9,233	00	0	0	0	0	23,740	23,740	0	0	0
B6062001	DALLAS	TXTX	-	08/23/2016		0,937 8,437	n u		0	0		14,064	14,064 17,098	0	0	0
B7032404	DALLAS	TX		05/31/2017		4,304	0	0	0	0	0	4,663	4,663	0	0	0
B7042103	DALLAS	TX		06/14/2017		3,357	o [o	0	0	0	0	9,023	9,023	0	0	0
B7082901	DALLAS	TX		10/12/2017	1,6	0,032	00	00	0	0	0	13,473	13,473	0	0	0
B7110801	DALLAS	TX		12/21/2017	1,5	2,469	0 0	00	0	0	0	9,370	9,370	0	0	0
B8012906	DALLAS	TX	· 	04/20/2018		8,848	D 0	0	0	0	ļ0	1,620	1,620	0	0	0
B8061502 B8061504	DALLAS	TX	· 	08/17/2018 08/23/2018		8,612 8,108	u	0	0	L0	0	4,007 15,091	4,007 15,091	0	0	0
B8062902	DALLAS	TX	·	08/27/2018		5,186	n	,	n	0	0	2,373	2,373	n	n	n
B8072002	DALLAS	TX	<u> </u>	09/20/2018	1.9	3,269	0	0	0	0	0	10,331	10,331	0	0	0
B3031504	DEER PARK	TX		05/30/2013	1,2	6,652	0 [0	0	0	0	10,466	10,466	0	0	0
B5020202	DEER PARK	ТХ		05/15/2015	1,0	5,500	0	0	0	0	0	7,061	7,061	0	0	0
B5111707	DEER PARK	TX		01/25/2016	7	7,035	0 0	0	0	0	0	11,332	11,332	0	0	0
B5121101	DEER PARK	TX		03/11/2016		0,224	0 0	0	0	0	0	34,446	34,446	0	0	0
B7031301	DEER PARK	TXTX		06/05/2017 04/22/2019	1,4	i4, 120	0 [0	0	0	8,522 1,789,343	1,789,343	0	0	0
B9011512	DEER PARK	ТХ		04/22/2019		⁰	n	0		0	0	1,769,343	1,769,343	0 n	0	0
B9011518	DEER PARK	TX		04/22/2019		0	0	0	0	0	0	1,523,261	1,523,261	0	0	0
B9011519	DEER PARK	TX		04/22/2019		0	o [c	0	0	0	0	1,635,682	1,635,682	0	0	0
B9011520	DEER PARK	TX		04/22/2019		0	o c	00	0	0	0	1,398,413	1,398,413	0	0	0
B9011521	DEER PARK	TX	-	04/22/2019		0	00	00	0	0	0	1, 184, 620	1, 184, 620	0	0	0
B9011531	DEER PARK	TX	·	04/22/2019		0	0 0	0	0	0	0	1, 151,341	1, 151, 341	0	0	0
A9113005 B5102702	DENTON			12/30/2009 01/08/2016	5	8,200 0,556	n		0	0	0	4,088 8.041	4,088 8,041	0		0
B6110301	DENTON	TY		12/29/2016		3,298	n	0		0	0	11,692	11,692	0		0
B7022301	DENTON	TX		05/10/2017		4,862	0	0	0	0	0	18,874	18,874	0	0	0
B0043001	DESOTO	TX		06/24/2010		1,728	0	00	0	0	0	3,087	3,087	0	0	0
B7050103	DESOTO	TX	. .	07/07/2017		23,399	00	00	0	0	0	11,788	11,788	0	0	0
A7050101	DICKINSON	TX		07/27/2007		7,962	0 0	0	0	0	0	4,853	4,853	0	0	0
B3021203 B6111101	DICKINSON	TXTX		04/29/2013		95,550 93,133	D		0	0	0	7,970 6,299	7,970 6,299	0	0	0
B3021201	DRIPPING SPRINGS	ТХ		04/17/2013	6	6, 194	0	0	0	0	0	5, 108	5, 108	0	0	0
B6072803	DUNCANVILLE	TX		10/06/2016	1,1	1,680	0	0	0	0	0	7,748	7,748	0	0	0
A5081006	EDINBURG	TX		11/03/2005	4	1,502	0	0	0	0	0	51,985	51,985	0	0	0
A8091501	EDINBURG	<u>TX</u>	· 	11/19/2008	3	2,993	0 0	0	0	0	0	4, 185	4, 185	0	0	0
B6111001	EDINBURGEL PASO	TX	-	02/28/2017		7,769	D 0	0	0	0	ļ0	53, 188	53, 188	0	0	0
A4032608 A4052113	EL PASO	TX	· 	06/14/2004		55,234 8,786	n	, ⁰	0	0	⁰	23,797	23,797 18,585	0	0	ļ0
A4060102	EL PASO	TX	·	08/2//2004		8,667	0	,	n	n	n	18,385	18,225	n	n	n
A4072102	EL PASO	TX		08/31/2004	2	3,817	0	0	0	0	0	8,846	8,846	0	0	0
A5042205	EL PASO	TX		08/30/2005	1	6,210	0	0	0	0	0	3,474	3,474	0	0	0
A6122301	EL PASO	TX		03/29/2007	4	1,864	0 0	0	0	0	0	5,534	5,534	0	0	0
A9040101	EL PASO	TX	· 	06/09/2009		2,773	D	0	0	J0	ļō	4,648	4,648	0		ļō
A9040701	EL PASOEL PASO	TXTX		06/26/2009	8 Fi	2,247 1,416	n u		0	0	0	19,927 5,291	19,927 5,291	0	0	0
B0060202	EL PASO	TX	·	08/05/2010		0,993	n	n	n	0	n	8,572	8,572	n	n	n
B0121601	EL PASO	TX		02/28/2011		9,231	0 [0	0	0	0	14,605	14,605	0	0	0
B1020301	EL PASO	TX		04/13/2011	2	5,050	0	0	0	0	0	7 ,772	7,772	0	0	0
B1020702	EL PASO	TX		04/13/2011		3,913	0 0	0	0	0	0	3, 106	3, 106	0	0	0
B1020706	EL PASO	TX		04/13/2011		6,762	0 0	0	0	ļ0	ļ <u>0</u>	8,909	8,909	0	<u>0</u>	0
B1030102 B2022807	EL PASOEL PASO	TX	-	05/26/201104/13/2012		7,143 5,963	n0	0	0	0	} <u>0</u>	17,779	17,779 2,133	0	0	ļ0
B2022807 B2031603	EL PASO	TX	·	05/23/2012		1,732	n	,	0	n	n	2, 133	2,133	U	n	n
B2042003	EL PASO	TX		08/01/2012		64,932	0 [0	0	0	0	10,757	10,393	0	0	0
B2060503	EL PASO	TX		08/02/2012		9,307	0 [0	0	0	0	9,331	9,331	0	0	0
R2061304	EI DASO	TY		08/24/2012	1.4	0 532	n l		1	1	0	24 072	3/ 073	0	0	0

				nowing All Mortgag	Loans DISPO	SED, Transf										
1	Locati		4	5 6	7			e in Book Value			10	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		Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
				ate Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type Acq	uired Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2092804	EL PASO	TX	01/30)/2013	305,744	0	0	0	(00	0	3,782	3,782	0	0	0
B2112601	EL PASO	TX	02/27	7/2013	168,783	0	0	0		0 0	0	5,969	5,969	0	0	0
B3042901	EL PASO	TX	07/17		636,386	0	0	0	ļ	00	0	7,647		0	0	0
B3082601	EL PASO	TX	11/21		517,837	0	0	0		00	0	5,620 4,488	5,620 4,488	0	0	
B5111804	EL PASO	TX	01/29		419, 165	0	0	0		n	0	6,585	6.585	o	0	
B7032701	EL PASO	TX	06/07			0	0	0	(0 0	0	9,357	9,357	0	0	0
B7032702	EL PASO	TX			990,356	0	0	0		00	0	13,101	13, 101	0	0	
B7112102	EL PASO	TX	02/09	9/2018	1,423,581	0	0	0		0	0	11,218	11,218	0	0	0
B7112103	EL PASO	TX	01/31		1, 174, 151	0	0	0		0 0	0	9,315	9,315	0	0	0
B8032803	EL PASO	TX	06/25		396,796	0	0	<u>0</u>	ļ	D0	0	1,983	1,983	ļ0	0	0
B2091306 A4060103	EULESS	TX	12/19		384,112	0	0	0	;} <u></u>	0	0	2,947 8,292	2,947 8,292	0	0	, } <u>0</u> !
B7062101	FARMERS BRANCH	TX			9,508,513	0	0	0	¦?	n 0	0			0	0	, 0
W6061301	FARMERS BRANCH	TX			2,789,286	n	n	n		D	n	8.311		n	n	,0
B7020804	FLOWER MOUND	TX	04/26		1,803,843	0	0	0	(0	0	10,519	10,519	0	0	0
B8080301	FOREST HILL	TX				0	0	0		00	0	3,757	3,757	0	0	
A4041201	FORT WORTH	TX		2/2004	71,999	0	0	0		00	0	24,087	24,087	0	0	0
A5092603	FORT WORTH	TX	11/30		256,297	0	0	0	(00	0		7,541	0	0	0
A5092604	FORT WORTH	TX	12/16		531,021	0	0	0	ļ	0 0	0	8,351	8,351	0	0	0
A6030905	FORT WORTH	TX	12/31	/2006	69,289	0	0	0	ļ	0 0	0	1,830	1,830	0	0	. 0
A6091504 A7062502	FORT WORTH	TXTX	01/10		606,958	0	0	0		00	0			0	0	
B0061003	FORT WORTH	TX	08/20		671,624	0	0	0		n	0	5,687	5,687	o	0	0
B0090703	FORT WORTH	TX	11/12		522,353	0	0	0	(0	0	4,213	4,213	0	0	0
B1072103	FORT WORTH	TX	11/09		1,350,737	0	0	0	(0	0	12,703	12,703	0	0	0
B4111404	FORT WORTH	TX	.02/05	5/2015	495,780	0	0	0		0	0	3,545	3,545	0	0	0
B5121604	FORT WORTH	TX)/2016	361,355	0	0	0	(00	0	2,392	2,392	0	0	0
B6033003	FORT WORTH	TX	07/15		2,651,570	0	0	0		00	0	17 , 404	17,404	0	0	0
B6101302 B7031304	FORT WORTH	TXTX.	11/18	3/2016	421,257 905,031	0	0	0		0	0	4,009 11,867	4,009 11,867	0	0	0 !
B7031307	FORT WORTH	TX			802,851	0	0	0		0	0	11,867	11,867	0	0	
B7100915	- FORT WORTH	TX		7/2017	907,021	0	0	0		n		5,223		0		0
B8111902	FORT WORTH	TX	01/23		0	0	0	0		0	0	1,622	1,622	0	0	0
B7011701	FRIENDSWOOD	TX	03/10		973,445	0	0	0		00	0	6, 103	6, 103	0	0	0
B1011102	FRISCO	TX	03/23		3,417,305	0	0	0	(00	0	53,992	53,992	0	0	0
B1021806	FRISCO	TX	05/09		1,138,970	0	0	0	·	0 0	0	9,424	9,424	0	0	0
B1072102	FRISCO	TX	10/03		1,229,591	0	0	0	ļ <u></u>	n 0	0	11,924	11,924	0	0	0
B5120701 B5063002	FRISCO	TX	02/11	1/2010 1/2015	671,070 458,345	0	0	0	} <i>;</i>	n 0	0	6,324 3,115	6,324 3,115	0	0	, 0
B7072601	GALVESTON	TX		2/2017	815,895	n	n	n		D	n	4,834	4,834	n	n	,
A7070601	GARLAND	TX			718, 154	0	0	0		0	0	8,139		0	0	0
B2072702	GARLAND	TX	11/09	9/2012	788,237	0	0	0		00	0	17,873	17,873	0	0	0
B2082202	GARLAND	TX)/2012	833,289	0	0	0	(00	0	6,836	6,836	0	0	0
B5040204	GARLAND	TX		5/2015	287,053	0	0	0	ļ	0 0	0	2,933	2,933	0	0	0
B5050505	GARLAND	TX		/2015	548,493	0	0	ļ0	ļ	0 0	0	8,997	8,997	ļ <u>0</u>	0	
B5120703 B4090301	GARLAND	TXTX	02/11	I/2016 I/2014	649,054 293,635	0	0	0	<u> </u>	n 0	0	4,319 2,108	4,319 2,108	0	ļ0	. 0
B5081902	GEORGETOWN	TX		9/2015	293,635	U	n	0 n		n 0	0 n	2, 108		0		
B7031303	GEORGETOWN	TX			1,503,531	n	n	n		Ď	n	19,712	19,712	n	n	, , ,
B8053002	GEORGETOWN	TX	07/30		968,287	0	0	0		0 [0	0	5, 169	5, 169	0	0	[0
B6040701	GRANBURY	TX		3/2016	2,298,679	0	0	0		00	0	15, 157	15, 157	0	0	0
A9113004	GRAND PRAIRIE	TX	12/30		752,277	0	0	0		00	0	5,607	5,607	0	0	0
B2121907	GRAND PRAIRIE	TX	02/27		650,561	0	0	0	ļ0	0 0	0	5,336	5,336	0	0	ļ0 ¹
B3120603	GRAND PRAIRIE	TX	02/14		734,481	0	0	<u>0</u>	ļ	0 0	0	5,577	5,577	<u>0</u>	0	L0 !
B3121704 B4041801	GRAND PRAIRIE	TX	03/25			0	0	0	<u> </u>	u 0	0	6,487 5,848	6,487 .5,848	ļ0	0	. 0
B5050103	GRAND PRAIRIE	TXTX	06/30			0	0	0	·	v0	0	5,848	5,848	0	0	, 0
B5092208	GRAND PRAIRIE	ТХ		6/2015	2,267,308	n	n	n		n0	n	2,649		n	0	, 0
R6071801	GRAND PRAIRIE	TV		5/2016	010 777	n	0	n		n	0	6 060	6 060	n	0	0

				Showing A	All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7		3	e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Record			Current		.		Recorded		F		
					Investri Exclud		0	Year's Other	0	Total	Takal Famalan	Investment Excluding		Foreign Exchange	Realized	Total
					Accru	0	Current	Than	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		Year's (Amortization	Temporary Impairment	Interest and	in 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
B5030401	GRAPEVINE	TX	Турс	05/15/2015		36, 127) /Accretion	necognized	Other	(0+3-10+11)	DOOK Value				0	0
B6021901	GRAPEV I NE	TX		05/09/2016	1,0	31,415	0	0	0	0	0	7,242 7,069		0	0	0
B6050602	GRAPEVINE	TX		06/24/2016	5,6	19,472	00	0	0	0	0	38,291	38,291	0	0	0
A8020809	HARKER HEIGHTS	TXTX		04/18/2008		98,342 93,288	0 0	0	0	0	0	3,637	3,637 16,184		0	0
B1011702 B5042301	HASLET	TX		03/22/2011		73,440	n	0	0	0	0	16, 184	3.509		0	0
B7022303	HASLET	TX		05/10/2017		18,586	0	0	0	0	0	17,990	17,990		0	0
B9020501	HELOTES	TX		03/13/2019		0	o a	0	0	0	0	5,349,971	5,349,971	0	0	0
B9022001	HELOTES	TX	-	03/29/2019	l	0	0 0	0	0	0	0	4,880,781	4,880,781	0	0	0
B5060402	HIDALGO HORSESHOE BAY	TX	·	08/20/201507/20/2018		39,029 33,688	n	0	0	0 n	0	3,928 4,857	3,928 4,857	0	0	0
A3031404	HOUSTON	ΤX		06/05/2003		94,843	0	0	0	0	0	9,807	9,807	0	0	0
A4030301	HOUSTON	ТХ		05/03/2004	1,0	11,870	0 0	0	0	0	0	20,009	20,009		0	0
A4052502	HOUSTON	TX	·	08/19/2004	44	19,739	0 0	0	0	0	0	15, 124	15, 124		0	0
A4090904	HOUSTON	TXTX		11/08/2004		33,517 54,687	n	0	0	0	0	4,695 7,319	4,695 7,319		0	0
A4121601	HOUSTON	TX		04/27/2005		90,783	0	0	0	0	0	15,717	15,717		0	0
A5022403	HOUSTON	TX		05/20/2005		30,638	0	0	0	0	0	13, 160	13, 160	0	0	0
A5022404	HOUSTON	TX		05/20/2005		73,285	0	0	0	0	0	11,964	11,964		0	0
A5072101	HOUSTON	TXTX	-	09/29/2005		00,755 96,472	0	0	0	0	0	13,324	13,324		0	0
A5090906	HOUSTON	TX	-	12/07/2005		63,959	0	0	0	0	0	11,616	11,616		0	0
A5091205	HOUSTON	ΤX		11/29/2005		15,530	o [c	0	0	0	0	13,948	13,948		0	0
A5102602	HOUSTON	TX	-	12/31/2006		34,849	00	0	0	0	0	9,387	9,387		0	0
A51026023	HOUSTON	TXTX		06/30/2011		33,376	0 0	0	0	0	0	4, 293	4, 293 13, 806		0	0
A5102607	HOUSTON	TX		01/24/2006		24,719 79,423	0	0	0	0	0	5.107	5, 107		0	0
A6061902	HOUSTON	ΤX		09/06/2006		93,001	o [c	0	0	0	0	13,353	13,353		0	0
A6062601	HOUSTON	TX		09/14/2006		97,226	00	0	0	0	0	73,704	73,704		0	0
A6090801A6091202	HOUSTON	TXTX		11/17/2006	4	05,411 48,298	0 0	0	0	0	0	5, 134 5, 101	5, 134 5, 101		0	0
A7030603	HOUSTON	TX.		05/11/2007		78,880	0	0	0	0	0	11,752	11,752		0	0
A7082104	HOUSTON	TX		01/14/2008	2	57,851	0	0	0	0	0	2,101	2, 101	0	0	0
A7092104	HOUSTON	TX		12/06/2007		07,633	00	0	0	0	0	5,371	5,371		0	0
A7101103 A7102403	HOUSTON HOUSTON	TXTX		12/20/2007		32,342 07,054	0 0	0	0	0	0	5,443 2,610	5,443 2,610	0	0	0
A7103109	HOUSTON	TX		01/15/2008		14,307	0	0	0	0	0	11,554	11,554		0	0
A7112007	HOUSTON	TX		01/23/2008	2	55, 178	0	0	0	0	0	4,443	4,443	0	0	0
A7121903	HOUSTON	TX		02/12/2008		54,635	0	0	0	0	0	5,786	5,786		0	0
A8012401	HOUSTON	TXTX	-	05/05/2008		46,315 19,025	n 0	<u>0</u>	0	0	<u>0</u>	10,331 23,600	10,331		0	0
A8071801	HOUSTON	TX	<u> </u>	09/17/2008		71,196	0	0	0	o	0	9,352			n	0
A8091101	HOUSTON	ТХ		11/21/2008	8	60,325	0	0	0	0	0	17,008	17,008	0	0	0
A8091802	HOUSTON	TX	- -	11/25/2008		52,130	0 0	0	0	0	0	10,224	10,224		<u>0</u>	0
A8092904	HOUSTON	TX		01/30/2009		70 , 137 56 , 583	u 0	·0	0	0	·0	3,145 5,235	3, 145 5, 235		0	ļ0
B0021001	HOUSTON	TX	<u> </u>	03/31/2010	1 (59,353	0	0	0	0	0	15,391			0	0
B0022604	HOUSTON	ТХ		04/30/2010	5	44,959	0	0	0	0	0	18,771	18,771	0	0	0
B0030103	HOUSTON	TX		05/24/2010		64,790	0 0	0	0	0	0	24,076	24,076		0	0
B0082602 B0092901	HOUSTON	TXTX	·}	12/10/2010	ļ1,2	12,247 79,152	n 0	·0	0	0	·0	69,069	69,069		0	0
B1012404	HOUSTON	TX	İ	03/29/2011		55,936	0	0	0	0	0	37,251			0	0
B1013101	HOUSTON	TX		04/14/2011	6	07,508	0 [0	0	0	0	8,391	8,391	0	0	0
B1021006	HOUSTON	TX	· 	04/19/2011		90,261	0	0	0	0	0	17,232	17,232		0	0
B1021701	HOUSTON	TX	-	05/09/2011 05/17/2011		98,495 69,593	D0	ļ0	0	0	ļ0	14,735	14,735		0	0
B1032202	HOUSTON	TX		05/17/2011		54,641	0	0	0	0	0	14,129			0	0
B1041505	HOUSTON	TX		07/01/2011	2	94,209	0 [0	0	0	0	26,057	26,057	0	0	0
B1042801	HOUSTON	TX		06/30/2011	9	03,145	0 0	0	0	0	0	8, 175	8, 175	0	0	0
R10/2802	HOLISTON	TY	1	07/11/2011		12 362	nı n		1 0			14 750	1/ 750			1 0

					All Mortgage Loans	s DISPOS	ED, 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				
						vestment			Year's Other		Total		Investment		Foreign		
						xcluding	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		nterest	Increase	(Amortization)		Interest and	Book Value	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
B1071103	HOUSTON	TX		09/29/2011		484,037	0	0	0	0	0	0	12,384	12,384 11,536	0	0	0
B1081501	HOUSTON	TX		11/01/2011		828,484	0	0	0	0	0	0	11,536	11,536	0	0	0
B1081502 B1081701	HOUSTON	TXTX		11/01/2011 10/31/2011		1,294,546		0	0		0	0	18,024 8,821	18,024 8,821	0	0	0
B1121502	HOUSTON	TX		02/15/2012		785,080	٥	0 n	0 n	0	0	0	19,400	19,400	0	0	0
B1122901	HOUSTON	TX		02/21/2012		540,440	0	0	0	0	0	0	7,271	7,271	0	0	0
B2041004	HOUSTON	TX		06/29/2012		563,669	0	0	0	0	0	0	7,066	7,066	0	0	0
B2041901	HOUSTON	TX		06/22/2012		1,211,896	0	0	0	0	0	0	9,956	9,956	0	0	0
B2042301	HOUSTON	TX		07/25/2012		1,037,608	0	0	0	0	0	0	8,688	8,688	0	0	0
B2042401	HOUSTON	TX		05/30/2012		956,345	0	0	0	ļ0	0	0	12,646	12,646	0	0	0
B2060401	HOUSTON	TX		09/19/2012 09/27/2012		2,300,376 506,079	0	0	0	0	0	0	20,007 6.104	20,007 6,104	0	0	0
B2061303	HOUSTON	TXTX	l	09/27/2012	 	4, 132, 139	u n	U	U	0	0 n	0			U		0
B2070204	HOUSTON	TX		09/25/2012		1,005,991	 0	0	0	0	0	0	7,991		0	0	0
B2070204-1	HOUSTON	TX		01/20/2017		446,507	0	0	0	0	0	0	5,559	5,559	0	0	0
B2070603	HOUSTON	TX	ļ	09/19/2012		817,860	0	0	0	0	0	0	7,116	7,116	0	0	0
B2070604	HOUSTON	TX	ļ	09/19/2012		1,635,788	0	0	0	0	0	0	14,229	14,229	0	0	0
B2090401	HOUSTON	TX		10/29/2012		683,812	0	0	0	0	0	0	15,683	15,683	0	0	0
B2101101	HOUSTON	TXTX		12/21/2012		850,697	0	0	0	0	0	0			0	0	0
B2101701	HOUSTON	TX		12/19/2012 02/26/2013		800,092		0	0		0	0	13,576 4,327	13,576 4,327	0	0	0
B2122801	HOUSTON	TX		02/20/2013		1, 102, 610	٥	0	0	0		0	9.046	9.046	0	0	0
B3012301	HOUSTON	TX		03/27/2013		1,078,113	0	0	0	0	0	0	13,624	13,624	0	0	0
B3022503	HOUSTON	TX		06/10/2013		981,848	0	0	0	0	0	0	11,293	11,293	0	0	0
B3022701	HOUSTON	TX		04/25/2013		452,467	0	0	0	0	0	0	9,815	9,815	0	0	0
B3030403	HOUSTON	TX		05/21/2013		508,463	0	0	0	0	0	0	26,306	26,306	0	0	0
B3032007	HOUSTON	TX		06/28/2013		949,452	0	0	0	0	0	0	31,639 .	31,639	0	0	0
B3050601B3051001	HOUSTON			07/16/2013		589,332623,663	0	0	0	0	0	0	7,358 5,056		0	0	0
B3112204	HOUSTON	TX		02/21/2014		485,322	٥	0	0	0	0	0	3,583	3,583	0 n	0	0
B3112205	HOUSTON	TX		02/27/2014		279,905	0	0	0	0	0	0	12,092	12,092	0	0	0
B3120502	HOUSTON	TX		02/28/2014		994,033	0	0	0	0	0	0	6,734	6,734	0	0	0
B3122001	HOUSTON	TX		03/11/2014		702,057	0	0	0	0	0	0	8,089		0	0	0
B4021402	HOUSTON	TX		05/01/2014		502,243	0	0	0	0	0	0	3,690	3,690	0	0	0
B4030704	HOUSTON	TX		05/29/2014		640,399	0	0	0	0	0	0	4,637	4,637	0	0	0
B4030705 B4070201	HOUSTON	TXTX		05/29/2014		1,829,719 261,197		0	0	0	0	0	13,247 2,671	13,247 2,671	0	0	0
B4092202	HOUSTON	ТХ		12/03/2014		603,251	٥	0	0	0	0	0	6,504		0	0	0
B4120906	HOUSTON	TX		02/09/2015		968,416	0	0	0	0	0	0	10,402	10,402	0	0	0
B4120909	HOUSTON	TX		02/11/2015		386,639	0	0	0	0	0	0	2,847	2,847	0	0	0
B4121901	HOUSTON	TX	ļ	02/27/2015	ļ	1,282,136	0	0	0	0	0	0	14,378	14,378	0	0	0
B5020203	HOUSTON	TX		04/23/2015		983,599	0	0	0	ļ0	L0	0	10,530 .	10,530	0	ļ0	0
B5021301 B5033101	HOUSTON	TX		04/14/2015		1,784,684	0	0	0	0	0	0	19,528 7,893	19,528 7,893	0	0	0
B5040201	HOUSTON	TX	·	06/12/2015		4,345,180	u	0 n	0 n	n	n	0			U	0	0
B5040201	HOUSTON	TX	<u> </u>	06/15/2015		2,278,528	0	n	n	n	o	0	24,590	24,590	n	n	0
B5041001	HOUSTON	TX		06/19/2015		299,821	0	0	0	0	0	0	5,017	5,017	0	0	0
B5042703	HOUSTON	TX		06/25/2015		1,469,368	0	0	0	0	0	0	15,684	15,684	0	0	0
B5042801	HOUSTON	TX	ļ	07/10/2015	ļ	1,478,705	0	0	0	0	0	0	15,502	15,502	0	0	0
B5072201	HOUSTON	TX	l	09/02/2015		156,394	0	0	0	ļ0	0	0	750 .	750	0	0	0
B5072703 B5082603	HOUSTON	TXTX.		10/05/2015		220,231775,311	0	0	0	0	0	0	1,478 7,202	1,478 7,202	0	0	0
B5083101	HOUSTON	TX	·	11/13/2015		615,347	u	0 n	0 n	n	n	0			u	0	0
B5092902	HOUSTON	TX	<u></u>	11/18/2015		1,550,623	0	n	n	n	o	0	14.404	14.404	n	n	0
B5102201	HOUSTON	TX		02/22/2016		1,534,147	0	0	0	0	0	0	10,530	10,530	0	0	0
B5111301	HOUSTON	TX		01/26/2016		873, 199	0	0	0	0	0	0	8,097	8,097	0	0	0
B5111303	HOUSTON	TX	ļ	02/10/2016		945 , 151	0	0	0	0	0	0	6,190	6, 190	0	0	0
B6011901	HOUSTON	TX	}	03/22/2016	l	1,068,863	<u>0</u>	0	ļ0	ļ0	ļ0	0	6,958		0	0	0
B6040802	HOUSTON	TX		06/15/2016		1,532,447	0	0	0	ļ0	0	0	10,280	10,280	0	0	0

				Showing /	All Mortgage Loans DIS	POSED, Trans	ferred or Rep	aid During the	e Current Qu	uarter						
1	Location		4	5	6 7		3	e in Book Value	Recorded Inv			14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				!
					Recorde			Current		.		Recorded		F		1
					Investme Excludii			Year's Other	0 11 11 1	Total	T	Investment Excluding		Foreign Exchange	Realized	Total
					Accrue	0	Current	Than	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		Year's (Amortization	Temporary Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye			Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6050202	HOUSTON	TX	Турс	07/29/2016	1,94		0 0	n lecognized	Other	(0+3-10+11)	DOOK Value	12,169			0	0
B6051601	HOUSTON	TX		07/27/2016		,065	0	0	0	0	0	6,310	12,169 6,310	0	0	0
B6051701	HOUSTON	TX		07/12/2016	6,81	,699	00	0	0	0	0	45,427	45,427		0	0
B6052601 B6061701	HOUSTON	TXTX		09/28/2016		,396	0 0	0	0	0	0	8,111	8, 111 11, 127		0	0 '
B6070801	HOUSTON	ТХ		09/13/2016	2,438		0	0	0	0	0	11, 127	16.074		0	0
B6072701	HOUSTON	TX		10/13/2016	1,046		0	0	0	0	0	6,861	6,861		0	0
B6072702	HOUSTON	ТХ		10/13/2016	1,950	,220	00	0	0	0	0	12,839	12,839		0	0
B6081201	HOUSTON	TX		11/02/2016	390	,843	0 0	0	0	0	0	2,559	2,559		0	0 '
B6081601 B6091902	HOUSTON	TX		11/04/2016	1,03	,667	n u	0	0 n	0	0	6,963 3,218	6,963 3,218		0	0
B6100605	HOUSTON	TX		12/09/2016		,242	0	0	0	0	0	6,169	6,169		0	0
B6101701	HOUSTON	TX		01/01/2017	377	, 105	0	0	0	0	0	2,431	2,431	0	0	0
B6101801	HOUSTON	TX		01/12/2017		,946	0 0	0	0	0	0	4, 114	4, 114		0	0
B6102401 B6110904	HOUSTON	TXTX		01/26/2017 01/13/2017	1,65 1,350		u0	0	0	0	J0	10,995 9,032	10,995 9,032		0	0 '
B6120201	HOUSTON	TX		03/10/2017		,899	n	0	u	0	h	3,823			n	0
B7011801	HOUSTON	TX		03/22/2017	673	, 190	0	0	0	0	0	9,134	9, 134	0	0	0
B7020901	HOUSTON	TX		04/20/2017		,814	00	0	0	0	0	5, 181	5, 181	0	0	0
B7021001	HOUSTON	TX		04/20/2017	2,22		0 0	0	0	0	0	13,848	13,848		0	0 '
B7050501	HOUSTON	TXTX		07/25/2017 07/31/2017		,905	0	0	0	0	0	5,315 5,827	5,315 5,827		0	0
B7051602	HOUSTON	TX		08/07/2017		,470	0	0	0	0	0	4,556	4,556		0	0
B7063001	HOUSTON	TX		08/25/2017	14,682	, 179	0	0	0	0	0	62,788	62,788	0	0	0
B7071401	HOUSTON	ТХ		09/29/2017	1,83		00	0	0	0	0	10,752	10,752		0	0
B7100201	HOUSTON	TXTX		12/15/2017	1,966 3,26	,318	0 0	0	0	0	0	11,518	11,518 19,121	0	0	0
B7100202 B7100203	HOUSTON	TX		12/15/2017 12/15/2017	4,58		nu	0	0	0	0	19, 121 26,856	19, 121		0	0
B7100906	HOUSTON	TX		12/22/2017		,728	00	0	0	0	0	2,752	2,752		0	0
B7100907	HOUSTON	TX		12/22/2017		,300	00	0	0	0	0	4,799	4,799	0	0	0
B7100908	HOUSTON	TX		12/22/2017	1,38		0 0	0	0	0	0	8, 126	8,126		0	0
B7100912 B7100912-1	HOUSTON	TX		12/22/2017 02/15/2019	2, 18	, 799	0 [0	0	0	0	12,797	12,797 2,737		0	0
B7100913	HOUSTON	ТХ		12/22/2017	3,84	245	00	0	0	0	0	22,523	22,737		0	0
B7102604	HOUSTON	TX		01/10/2018	1,435	,111	0	0	0	0	0	8,358		0	0	0
B7103003	HOUSTON	TX		01/10/2018		,684	00	0	0	0	0	2,092	2,092	0	0	0
B8012305	HOUSTON	TX		05/24/2018	1,477		0 0	0	0	0	0	11,413	11,413		0	0 '
B8020210 B8020804	HOUSTON	TXTX		03/09/2018		,646 ,592	0	0 n	0 n	0	0 n	4,791 7,258	4,791 7,258		0	n
B8030201	HOUSTON	TX		05/16/2018	7,160		0	0	0	0	0	38,707	38,707		0	0
B8032603	HOUSTON	TX	ļ	07/23/2018	2,210	,785	0 0	0	0	0	0	12,016	12,016		0	0
B8040303	HOUSTON	TX		05/17/2018	37/	,348	0 0	0	0	0	ļ0	2,011	2,011	0		
B8041101 B8050901	HOUSTON	TX		06/21/2018 07/18/2018		, 197 , 341	00	0 n	0 n	0 n	0	3,427	3,427 1,279		0	n
B8060702	HOUSTON	TX		08/10/2018	2,13	,323	0	0	0	0	0	10,953	10,953		0	0
B8072303	HOUSTON	TX		10/26/2018	4,40	,455	00	0	0	0	0	23,098	23,098	0	0	0
B8080803	HOUSTON	TX		10/09/2018	1,007		0 0	0	0	0	0	5,006	5,006		0	0
B8090603 B8102501	HOUSTON	TXTX		11/14/2018 01/04/2019	666	,750	u 0	0	0	0	0	2,444 3,937	2,444 3,937		0	0 '
B8110504	HOUSTON	ТХ		01/17/2019		0	0	0	0	0	0	4,651	4,651	0	0	0
B8111301	HOUSTON	TX		01/31/2019		0	0	0	0	0	0	2,448	2,448	0	0	0
B8112601	HOUSTON	TX		02/22/2019		0	0 0	0	0	0	0	10 , 123	10 , 123	0	0	0
B9010301 B9011502	HOUSTON	TXTX		03/07/2019		0	n0	0	0	0	0	9,010,096 2,680,021	9,010,096 2,680,021		0	0
B9011502	HOUSTON	TX		04/22/2019	 	0	D	n	n	n	n	1, 136, 751			n	n
B9011505	HOUSTON	TX		04/22/2019			0 [0	0	0	0	0	1, 129, 094	1, 129, 094	0	0	
B9011506	HOUSTON	TX		04/22/2019		0	0 0	0	0	0	0	1,034,378	1,034,378	0	0	0
B9011507	HOUSTON	TX	ļ	04/22/2019	 	0	00	0	ļ0	ļ0	ļ0	2,385,515	2,385,515		ļō	ļō ,
B9011509	HOUSTON	TX		04/22/2019	 	U	u 0	0	0	ļ0	·0	2,560,854	2,560,854	0	0	ļ0 '

					All Mortgage Loans D	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			Current				Recorded				
					Investr		_	Year's Other		Total		Investment		Foreign		
					Exclud		Current	_ Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			١.	Б.	Accru		Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal Inter		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior \	ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9011513	HOUSTON	TX		04/22/2019		0	0 0	0	0	0	0	1,736,856	1,736,856 848,195	0	0	0
B9011514 B9011515	HOUSTON	TXTX		04/22/2019 04/22/2019		0	J0	0	0	0	0	848,195 1,269,234		0	0	0
B9011516	HOUSTON	ТХ	·	04/22/2019			,	0	0	0	0	1,269,234	1,269,234	0		
B9011517	HOUSTON	TX		04/22/2019		0	0	0	0	0	0	1, 102, 648	1,102,648	0	0	0
B9011522	HOUSTON	TX		04/22/2019		0	0	0	0	0	0	3,230,881	3,230,881	0	0	0
B9011523	HOUSTON	TX		04/22/2019		0	00	0	0	0	0	1,641,223	1,641,223	0	0	0
B9011524	HOUSTON	ТХ		04/22/2019		0	0	0	0	0	0	679,271	679,271	0	0	0
B9011525	HOUSTON	TX		04/22/2019		0	0 0	0	0	0	0	742,869	742,869	0	0	0
B9011526 B9011527	HOUSTON	ΙΧΤΧ		04/22/2019			J0	0	0	0 n	0	841,139 1,221	841,139 1,221	0	0	0
B9011528	HOUSTON	ТХ	·	04/22/2019		0)o	0	0	0	0	972,513	972,513	0	0	0
B9011529	HOUSTON	TX	[04/22/2019		0	0	0	0	0	0	1,461,232	1,461,232	0	0	0
B9011530	HOUSTON	TX		04/22/2019		0	0	0	0	0	0	834,985	834,985	0	0	0
B9011532	HOUSTON	TX		04/22/2019		0	00	0	0	0	0	637,628	637,628	0	0	0
B9011533	HOUSTON	TX		04/22/2019		0	0	0	0	ļ0	ļ0	882,159	882,159	ļ0	ļ0	0
B9011534 B9011535	HOUSTON	TX	· 	04/22/2019		0	,0	0	0	}0	ļō	1,177,576 2,663,906	1,177,576 2,663,906	ļ0	ō	ļ0
B9011535	HOUSTON	TX		04/22/2019			J0	0	0	0	0	2,932,953	2,932,953	0	0	0
W5112401	HOUSTON	ТХ		04/22/2019	4 :	14,589	0	0	0	0	0	15,218	15,218	0	0	0
A8022208	HUMBLE	TX		04/22/2008		11,751	0	0	0	0	0	2,299	2,299	0	0	0
B0081101	HUMBLE	TX		10/26/2010		24,991	0	0	0	0	0	2,708	2,708	0	0	0
B4022801	HUMBLE			05/02/2014		89,439	00	0	0	0	0	14,571	14,571	0	0	0
B8021303	HUMBLE	TX		04/20/2018		43,390	0 0	0	0	0	0	49,473	49,473	0	0	0
B8080702	HUMBLE	TX	-	10/11/2018		69,595	0	0	0	0	0	2,464	2,464 1,906	0	0	0
B8121703	HUNTSVILLE			02/14/2019		53,740)u	0	0	0	0	1,906	18,802	0	0	0
B4030501	HURST	TX		05/22/2004		37,223	0	0	0	0	0	4.959	4.959	0	0	0
B5071603	HUTTO	TX		09/24/2015		86,682	0	0	0	0	0	6,171	6,171	0	0	0
B7101203	HUTTO	TX		12/19/2017		66,348	00	0	0	0	0	2,732	2,732	0	0	0
A7090403	IRVING	TX		10/10/2007		12,525	0 0	0	0	0	0	4,722	4,722	0	0	0
B2061402 B3041802	IRVING	TX		09/12/2012		83,898 64,451	,	0	0	0	0	8,839	8,839 10,828	0	0	0
B4010804	IRVING	ТХ		04/15/2014	1.1	84,881)0	0	0	0	0			0	0	0
B4123101	IRVING	TX		05/01/2015		07,370	0	0	0	0	0	10,709	10,709	0	0	0
B7051703	IRVING	TX		07/27/2017	4,:	02,447	0	0	0	0	0	24,483	24,483	0	0	0
B7051704	IRVING	TX		07/27/2017		26,270	00	0	0	0	0	14,719	14,719	0	0	0
B7051705	IRVING	TX		07/27/2017		00,812	0	0	0	ļ0	ļ0		8, 162	ļ0	0	0
A7022103 A7032210	KATY	TXTX		04/24/2007		57,447 31,525	J0	0	0	0	0	14,474 8,618	14,474 8,618	0	0	0
A8060401	KATY	TX	·	02/03/2009		78,634	,o	0	0	0	0	8,674	8,674	0	0	0
A9040104	KATY	TX		06/10/2009		80,565	0	0	0	0	0	16,773	16,773	0	0	0
B0040801	KATY	TX		05/28/2010		50,000	0	0	0	0	0		7,330	0	0	0
B1050403	KATY	TX		07/08/2011	1,	83 , 133	0	0	0	0	0	11,934	11,934	0	0	0
B3041002	KATY	TX	· 	07/23/2013		91,577	,0	0	ļ0		·0	3,641	3,641	ļ0	ļ0	ļ0
B3050203 B3101001	KATY	TX	·	07/25/2013		26,826 17,410	J0	0	0	}0	1			0	0	0
B4030702	KATY	TX.		05/19/2014		58,852) [n	0	0	0	0		7,043	0	0	0
B5021003	KATY	TX		03/19/2015		48,838	0	0	0	0	0	8,026	8,026	0	0	0
B5080501	KATY	TX	.	10/14/2015		16,359	0	0	0	0	0	4,728	4,728	0	0	0
B5100802	KATY	TX	-	01/14/2016		25,813	0 0	0	0	0	0	6,468	6,468	0	0	0
B6012201 B6022204	KATY	TXTX	· 	03/18/2016	1,	20,754 00,226	J0	0	0	J0	ļ0	9,143	9, 143 14, 111	0	0	0
B6022204 B6050601	KATY	TX	· 	03/31/2016		00,226	, 0	0	0	ļ0	⁰	14, 111		0	0	0
B6070601	KATY	TX	<u> </u>	10/26/2016		64,982) [0	0	0	0	0	8.427	8.427	0	0	0
A8011605	KELLER	TX		04/15/2008		84,396	0	0	0	0	0	5,205	5,205	0	0	0
B2052205	KELLER	TX		07/31/2012		58, 162	00	0	0	0	0			0	0	0
B2091703	KELLER	TX		12/07/2012		29,026	00	0	0	ļ0	0	5,092	5,092	0	0	0
A5091207	KERRVILLE	TX	· 	12/31/2006		72,614	0	0	0	}0	ļ0	8,771	8,771	ļ0	ļ0	0

					All Mortgage Loans	s DISPOS	SED, Transf										
1	Location		4	5	6	7		9	e in Book Value				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		
						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		nterest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6042502	KILLEEN	TX		12/31/2006		217,0411,194,871	0	0	0	0	0	0	3,235 9,510	3,235 9,510	0	0	0
B2031501 A7032806	KILLEEN KINGWOOD	TXTX	·	05/30/2012		1,194,8/1 182,326	0	0	0	0	0	0	9,510	9,510 2,434		0	0
B3101601	KINGWOOD	TX		06/25/2007		1,014,131		0	0	0	0	0				0	0
A8041801	KYLE	TX		06/30/2008		324,057	00	0	0	0	0	0	3,849	3,849		0	0
B2091102	KYLE	TX		10/29/2012		487,315	0	0	0	0	0	0	4.158	4.158		0	0
A6042803	LA PORTE	TX		07/26/2006		1,932,376	0	0	0	0	0	0	40,589	40,589	0	0	0
B1051001	LA PORTE	TX		08/02/2011		628 , 199	0	0	0	0	0	0	4,770	4,770		0	0
B9011503	LA PORTE	<u>T</u> X		04/22/2019		0	0	0	0	0	0	0	2,527,529	2,527,529		0	0
B9011508	LA PORTELAKE JACKSON	TX	·	04/22/2019		0	0	0	0	0	0	0	1,390,143	1,390,143		0	0
B5091401	LAKE JACKSON		·	11/18/2015		1,093,203 1,440,502	 n	0 n	0 n	0 n	n	n	8,080 9,025	8,080 9,025		0 n	n
B3081601	LAKEWAY	TX	· [10/30/2013	 	812,346	 n	n	n	n	n	n	9,160	9,025		n	n
A5051002	LANCASTER	TX		08/19/2005		300,458	0	0	0	0	0	0	9,727	9,727		0	0
A7101102	LANCASTER	TX		12/19/2007		321,826	0	0	0	0	0	0	4,015	4,015	0	0	0
A9021003	LANCASTER	TX		03/31/2009		1,398,388	0	0	0	0	0	0	22,763	22,763		0	0
B3060702	LANCASTER	TX		08/30/2013	 	364 , 108	0	0	0	0	0	0	7,433	7,433	o	0	ļ0
A8070102 B0030902	LAREDO	TXTX	·	10/01/2008		652,890	0	0	0	0	0	0	4,946	4,946		0	0
B1021004	LAREDO	TX		05/20/2010 04/25/2011		1,252,476 910,770		0	0	0	0	0	13,611 8,976	8,976		0	0
B1101702	LAREDO	ТХ		01/31/2012		533,748	 0	0	0	0	0	0	4,659	4,659		0	0
B1101703	LAREDO	TX		01/31/2012		762,535	0	0	0	0	0	0	6.654	6.654		0	0
B4122909	LAREDO	TX		02/20/2015		213,824	0	0	0	0	0	0	1,552	1,552		0	0
B5090201	LAREDO	TX		12/18/2015		827,870	0	0	0	0	0	0	5,663	5,663		0	0
B5090202	LAREDO	TX	-	12/18/2015		639,573	0	0	0	0	0	0	4,373	4,373		0	0
B5111803	LAREDO	TX	·	02/11/2016		275,039	0	0	0	0	0	0	1,860	1,860		0	0
B8012901	LAREDO LAREDO			05/04/2018 07/13/2018		609,671335,302	0	0	0	0	0	0	2,360 1.696	2,360 1.696		0	0
B8091001	LAREDO	ту		11/14/2018		2,619,375	 0	0	0	u	0	0	10,273	10,273		0	0
B8101701	LAREDO	TX		12/21/2018		6,560,000	0	0	0	0	0	0	11,006	11,006		0	0
B9010402	LAREDO	TX		03/08/2019		0	0	0	0	0	0	0	803,805	803,805		0	0
B4011701	LEAGUE CITY	TX		03/24/2014		410,438	0	0	0	0	0	0	3,010	3,010		0	0
B4042301	LEAGUE CITY	TX		06/27/2014		1,708,714	0	0	0	0	0	0	12,326	12,326		0	0
B4070303	LEAGUE CITY	TXTX	·	09/19/2014		1,448,168	0	0	0	0	0	0	9,761	9,761		0	0
B6030901 B6112101	LEAGUE CITY	TX		05/13/2016		3,363,1721,150,721		0	0	0	0	0	21,635 6,905	21,635 6,905	0	0	0
B6112802	LEAGUE CITY	ТХ		02/13/2017		2,064,993	0	0	0	0	0	0	12,391	12,391		0	0
A8093004	LEWISVILLE	TX		11/25/2008		436,525	0	0	0	0	0	0	5,034	5,034	0	0	0
A9113003	LEWISVILLE	TX		12/30/2009		743,722	0	0	0	0	0	0	5,544	5,544		0	0
B5030205	LEWISVILLE	TX		04/17/2015		727 , 734	0	0	0	0	0	0	5,219	5,219		0	0
B9013102	LIVE OAK	TX	-	03/28/2019	 	0	0	ļ0	ļ0	ļ0	ļ0	0	8,109,605	8, 109, 605		ļ0	ļ0
B3031403 A4072103	LONGVIEW	TXTX	-	06/27/2013 08/30/2004		866,958219,531	0	0	0	0	0	0		6,929 7,973		0	0
B3011806	LUBBOCK	TX	·	08/30/2004		743, 157	 n	n	n	0 n	n	n	6, 154			n	n
B5032401	MADISONVILLE	TX		06/12/2015		957,040	0	0	0	0	0	0	16,492	16,492		0	0
A4081902	MAGNOL I A	ТХ		11/18/2004		800,616	0	0	0	0	0	0	4,665	4,665	0	0	0
B2101602	MAGNOL I A	TX		12/04/2012		149,277	0	0	0	0	0	0	1,257	1,257		0	0
B5021302	MAGNOL I A	TX	·	04/15/2015		827,593	0	0	0	0	o	0	6, 113	6,113		0	<u>0</u>
B5070801	MAGNOL I A	TXTX	·}	09/10/2015	 	411,042	0	ļ0	ļ0	0	ļ0	0	2,817	2,817		ļ0	}0
B6111003 B1011901	MANSFIELD	TX	·	01/25/201702/28/2011	<u> </u>	1, 137, 3211, 015, 476	0 n	0	0	0	0	0				0	0
B4090404	MANSFIELD	ТХ	·	10/16/2014		741,863	 0	0	0	0	0	0	5,517	5,596		0	0
B8090506	MANSFIELD	TX		12/04/2018		2, 100,000	0	0	0	0	0	0	2,453	2,453		0	0
B4090405	MARSHALL	TX		10/17/2014		678,245	0	0	0	0	0	0	4,826	4,826	0	0	0
B8042302	MARSHALL	TX		06/27/2018		371,825	0	0	0	0	0	0	1,961	1,961		0	0
B9031301	MATHIS	TX	·	05/23/2019		0	0	0	0	0	0	0	937,500	937,500		0	0
B3051403	MCALLEN	TX	· 	08/28/2013		730,795	0	0	0	ļ0	ļ0	0	5,847	5,847		0	ļ0
B3051404	MCALLEN	TX		08/28/2013	 	317,715 1,048,561	0	0	0	0	0	0	2,543 8,388	2,543 8,388		0	0
B3051405	MCALLEN	TX	·	08/28/2013 08/28/2013	<u> </u>	1,048,561	 n	10	10	J0	10	0	5 503	5 503	10	10	10

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

				Showing A	All Mortgage Loans	s DISPOS	SED, Transfe										
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3	1		Boo	ok Value/	8	9	10	11	12	13	Book Value/				
					Re	ecorded			Current				Recorded				
					Inv	estment			Year's Other		Total		Investment		Foreign		
					Ex	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		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		ior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3051407	MCALLEN	TX	1 3 5 5	08/28/2013	Dulo 11	489,342	(Decircase)	// tool ction	n ccognized	Otrici	(0+3 10+11)	DOOK VAIAC	3,913	3,913	Λ	Λ	Λ
B3051408	MCALLEN	TX		08/28/2013		226,231	0	0	0	0	0	0	1,810	1,810	0	0	0
B3051409	MCALLEN	TX		08/28/2013		451, 186	0	0	0	0	0	0	3,610	3.610	0	0	0
B3051411	MCALLEN	TX		08/28/2013		165, 191	0	0	0	0	0	0	1,324	1,324	0	0	0
B3051412	MCALLEN	TX		08/28/2013		253,559	0	0	0	0	0	0	2,028	2,028	0	0	0
B3051413	MCALLEN	TX		08/28/2013		254 , 172	0	0	0	0	0	0	2,035	2,035	0	0	0
B3051414	MCALLEN	TX		08/28/2013		476,623	0	0	0	0	0	0	3,812	3,812	0	0	0
B3103105	MCALLEN	TX		01/23/2014		348,594	0	0	0	0	0	0	2,482	2,482	0	0	0
B3103106	MCALLEN	TXTX	·	01/23/2014		279,494	0	0	0	0	0	0	1,991 2,238	1,991 2,238	0	0	0
B3103107	MCALLEN	TX		01/23/2014		1,406,931	0 ^	U	U	0 n	0	0	2,238	2,238	 n	0 n	0 n
B8091303	MCALLEN	TX		11/30/2018		2,968,625	 n	n	n	n	n	n	15,486	15,486	 0	n	n
A4050603	MCK INNEY	ТХ	L	07/23/2004		46,388	0	n	n	n	n	n	17,508	17,508	0	n	n
A7102407	MCK I NNEY	TX		12/11/2007		353,280	0	0	0	0	0	0	4,049	4,049	0	0	0
B4010805	MCK I NNEY	TX		03/31/2014		565,792	0	0	0	0	0	0	3,806	3,806	0	0	0
B4080701	MCK I NNEY	TX	ļ	11/26/2014		834,419	0	0	0	0	0	0	5,988	5,988	0	0	0
B4110302	MCK I NNEY	TX	ļ	12/11/2014		1,720,495	0	0	0	0	0	0	17,956	17,956	0	0	0
B5010905	MCKINNEY	TX		04/23/2015		514,242	0	0	0	0	0	0	3,578	3,578	0	0	0
B5110303	MCKINNEY	TX		02/03/2016		381,572	0	0	0	0	0	0	3,769	3,769	0	0	0
B8051101 B0111102	MCKINNEY	TX		07/12/2018 01/21/2011		509,035 921,081		0	0	0		0	2,670 9,373	2,670 9,373		0	
B1020107	MESQUITE	TX		03/31/2011		806 , 151	 0	0	0	0	0	0	6,772	6,772	٥	0 n	0 n
B3062605	MESQUITE	TX		09/30/2013		2,082,460	0	0	0	0	0	0	15.880	15.880	0	0	0
B1042701	MIDLAND	TX		07/29/2011		1,524,972	0	0	0	0	0	0	14,728	14,728	0	0	0
B1042701-1	MIDLAND	TX		05/15/2015		403,498	0	0	0	0	0	0	3,899	3,899	0	0	0
B3042201	MIDLAND	TX		07/02/2013		799,484	0	0	0	0	0	0	6,523	6,523	0	0	0
B5092304	MIDLAND	TX		12/09/2015		1,989,775	0	0	0	0	0	0	13,606	13,606	0	0	0
B6092802	MIDLAND	TX		12/09/2016		1,521,046	0	0	0	0	0	0	9,860	9,860	0	0	0
B8090504	MIDLAND	IX		11/07/2018		355,035	0	0	0	0	0	0	1,724	1,724	0	0	0
B5082604	MISSION	TXTX		11/10/2015		1,360,595 .	 n	0	0	0	0	0	21,423 29,768	21,423 29,768		0	0
B0041503	MISSION	TX		06/04/2010		1,114,703	0	0	0	0	0	0	12,032	12,032		0	0
B6020201	MISSION	TX		04/15/2016		1,744,385	0	0	0	0	0	0	11,653	11,653	0	0	0
B2080201	MISSOURI CITY	TX		10/04/2012		237,327	0	0	0	0	0	0	3,038	3,038	0	0	0
B2080302	MISSOURI CITY	TX		10/04/2012		605,556	0	0	0	0	0	0	7,749	7,749	0	0	0
B2080303	MISSOURI CITY	TX		10/04/2012		467,887	0	0	0	0	0	0	5,990	5,990	0	0	0
B5092501	MISSOURI CITY	TX		12/07/2015		1,252,339	0	0	0	0	0	0	7,798	7,798	0	0	0
B8041201	MISSOURI CITY	TX		06/07/2018		786,207	0	0	0	0	ļ0	0	2,961	2,961	0	0	0
A8012405 B1040706	NORTH RICHLAND HILLS	TXTX	····	03/26/2008		219,4142,540,750	0	0	0	0	0	0	2,722 38,812	2,722 38,812	0	0	0
B1122101	NORTH RICHLAND HILLS	TX		03/29/2012		2,540,750 [n	U	U	0 n	0	0	11,093	11,093	 n	U	0 n
A7031902	ODESSA	TX	<u> </u>	05/31/2007		1, 190, 175	 n	n	n	n	n	n	5,222		 n	n	n
B5062201	ORANGE	TX		10/16/2015		977,575	0	0	0	0	0	0	6,660	6,660	0	0	0
B2092801	PALESTINE	TX		11/13/2012		1,026,036	0	0	0	0	0	0	8,472	8,472	0	0	0
A5091304	PANTEGO	TX	ļ	12/31/2006		544,617	0	0	0	0	0	0	12,416	12,416	0	0	0
B0120903	PARIS	TX	ļ	02/28/2011		679,450	0	0	0	0	0	0	5,282	5,282	0	0	0
A9050101	PASADENA	TX		07/20/2009		764,378	0	0	0	0	0	0	14,395	14,395	0	0	0
B0122801	PASADENA	TX		02/17/2011		1,381,920	0	0	0	ļō	ļō	ļō	19,394	19,394	0	ļ0	ō
B1041301 B1041511	PASADENA	TXTX	·	07/13/2011		1,019,333 .	0	0	0	0	0	0	13,527 10,338	13,527 10,338	0	0	0
B3061402	PASADENA	TX	l	06/20/2011	·····	1,559,088	 n	U	U	0 n	n	0 n	10,338	10,338	 n	U	U
B4101601	PASADENA	TX		12/19/2014		642,902	0	0	0	0	0	0	6.858	6.858	0	0	0
B6091904	PASADENA	TX		11/28/2016		398,843	0	0	0	0	0	0	2,559	2,559	0	0	0
B4082902	PEARLAND	TX		12/19/2014		1,327,131	0	0	0	0	0	0		7 , 199	0	0	0
B5062901	PEARLAND	TX		10/29/2015		348,600	0	0	0	0	0	0	3,342	3,342	0	0	0
B2032201	PENITAS	TX		06/12/2012		702,615	0	0	0	0	0	0	8,889	8,889	0	0	0
B0032510	PFLUGERVILLE	TX		06/03/2010		114,964	0	0	0	0	0	0	1,668	1,668	0	0	0
B0081702	PFLUGERVILLE	TX	}	11/12/2010	 	328,633	0	ļ0	ļ0	ļō	ļō	ļō	2,751	2,751	0	}0	ļō
B6032304	PFLUGERVILLE	TX		08/01/2016		3,944,926	0	0	0	0	0	0	24,930	24,930	0	0	0

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

				Showing A	All Mortgage Loans	DISPOSED,	, Transfe										
1	Location	1	4	5	6	7			in Book Value				14	15	16	17	18
	2	3			Book	Value/	8	9	10	11	12	13	Book Value/				
					Rec	orded			Current				Recorded				
						stment			Year's Other		Total		Investment		Foreign		
					Exc	luding Unr	realized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Acc	crued Va	aluation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte	erest Inc	crease	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prio	r Year (De	ecrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9020605	PFLUGERVILLE	TX		03/27/2019		0	0	0	0	0	0	0	1,201,397	1,201,397	0	0	0
A5081003	PHARR	TX		11/03/2005		127,310	0	0	0	0	0	0	15,333	15,333	0	0	0
A3031101	PLANO	TX		05/16/2003		173,879	0	0	0	0	0	0	8,530	8,530	0	0	0
A5051802 A8082703	PLANOPLANO	TX		09/14/2005		1,873,919	0	0	0	0	0	0	20,345 20,752	20,345 20,752	0	0	0
A8090203	PLANO	TX		10/08/2008		843,974		0 n	٥	0 n	0	0		9,552	٥	٥	0
B1041402	PLANO	TX		06/23/2011		899,357	0	0	0	0	0	0	7,203	7,203	0	0	0
B5090101	PLANO	TX		11/09/2015		357,984	0	0	0	0	0	0	2,425	2,425	0	0	0
B5092305	PLANO	TX		11/30/2015		623 , 142	0	0	0	0	0	0	4,222	4,222	0	0	0
B7101902	PLANO	TX		12/20/2017		495,468	0	0	0	0	0	0	4,118	4,118	0	0	0
A3011602	PLEASANTON	TX		03/25/2003		655,602	<u>0</u>	0	0	0	0	0	33,497	33,497	0	0	0
B6050206	POINT	TX	 	06/30/2016	 	474,810	0	0	0	ļō	ļō	ļō	3,135	3, 135 6, 268	0	0	ļō
A9120201 B2021403	PORT ARTHUR	TX		02/17/2010		429,744		0 n	0 n	0 ^	0	0	6,268 4,759		0 n	0 ^	0
B4021201	PORTER	TX		04/23/2012		660,471	0	o	0	n	0	0	4,882	4,882	0	0 N	0
B6052602	RICHARDSON	TX		07/26/2016		2,268,331	0	0	0	0	0	0	15,369	15,369	0	0	0
B2102502	RICHMOND	TX	ļ	01/22/2013		342,251	0	0	0	0	0	0	4,234	4,234	0	0	0
B3102103	RICHMOND	TX		12/20/2013		236 , 855	0	0	0	0	0	0	4,662	4,662	0	0	0
B6110102	RICHMOND	TX		01/24/2017		397,555	0	0	0	0	0	0	2,480	2,480	0	0	0
B8011104 B8021302	RICHMOND	TX		03/14/2018		753,179 3,655,569		0	0	0	0	0	6,303 155,544	6,303 155,544	0	0	0
B5061802	Richwood	TX		04/20/2018		1,599,215		٥	٥	0 n	0	0	11,028	11,028	٥	٥	0
B2040201	ROANOKE	TX		05/31/2012		1,155,809	0	0	0	0	0	0	9,439	9,439	0	0	0
B5022705	ROANOKE	TX		05/29/2015		1,133,832	0	0	0	0	0	0	8,450	8,450	0	0	0
B5012803	ROCKPORT	TX		04/16/2015		633,826	0	0	0	0	0	0	4,613	4,613	0	0	0
B8092704	ROCKWALL	TX		12/17/2018		4,000,000	0	0	0	0	0	0	35,651	35,651	0	0	0
B2071605	ROSENBERG	TX		10/02/2012		211,544	0	0	0	0	0	0	2,707	2,707	0	0	0
B3012402 B6110101	ROSENBERG	IX		04/25/2013		629,453		0	0	0	0	0	2,711 3,928	2,711 3,928	0	0	0
B6110402	ROSENBERG	TX		01/24/2017		741,532			٥	0	0	0	4,704	4,704	٥	0 N	0
B7012302	ROSENBERG	TX		06/15/2017		4,877,896	0	0	0	0	0	0	29,565	29,565	0	0	0
A7080201	ROUND ROCK	TX		09/27/2007		187 , 138	0	0	0	0	0	0	2,350	2,350	0	0	0
A8091702	ROUND ROCK	TX		11/20/2008		1,143,391	0	0	0	0	0	0	13, 180	13 , 180	0	0	0
A9042702	ROUND ROCK	TX		07/17/2009		500,021	0	0	0	0	0	0	7,719	7,719	0	0	0
B0020901	ROUND ROCK	TX		03/29/2010 06/21/2012		1,971,962 482,113	0	0	0	0	0	0	21,728 3,861	21,728	0	0	0
B3010203	ROUND ROCK	TX		06/21/2012		482,113	u	 n	 n	n	n	0	3,861	3,861 3,321	 n	 n	n
B3051401	ROUND ROCK	TX		08/21/2013		326,294	0	n	0	0	o	0	1,763	1,763	0	0	0
B3102101	ROUND ROCK	TX		01/24/2014		3,005,760	0	0	0	0	0	0	31,137	31, 137	0	0	0
B4101009	ROUND ROCK	TX		01/07/2015		403,336	0	0	0	0	0	0	2,901	2,901	0	0	0
B4122910	ROUND ROCK	TX	ļ	03/10/2015	ļ	362,032	0	0	0	0	0	0	12,844	12,844	0	0	0
B5032301	ROUND ROCK	ТХту		05/18/2015		957,681	0	0	0	ļō	ō	ļō	6,929	6,929	0	0	ō
B5111001 B6030402	ROUND ROCK	TX		01/28/2016		1,696,637	u	0 n	0 n	0 n	0	0	3,989 11,381	3,989 11,381	0	0	0 n
B7061502	ROUND ROCK	TX		08/31/2017		1, 154, 823	0	0	0	0	0	0	4.896	4,896	0	0	0
A9050402	ROWLETT	TX		06/29/2009		477 , 112	0	0	0	0	0	0	9,074	9,074	0	0	0
B5121001	ROWLETT	TX		03/01/2016		2,851,823	0	0	0	0	0	0	19,461	19,461	0	0	0
A8091202	SACHSE	TX		11/20/2008		471,877	0	0	0	0	0	0	5,386	5,386	0	0	0
B8013001	SAN ANGELO	TX		05/04/2018		521,086	ō	0	0	ļō	0	ļō	2,017	2,017	0	<u>0</u>	0
A3072201	SAN ANTONIO	TX		12/31/2006		53,647		0	0	0	0	0	14,587 20,770	14,587 20,770	0	0	0
A4041601	SAN ANTONIO	TX		06/15/2004		56 . 141	o	 0	0 0	0	0	0	24 . 154	24 . 154		0 0	0
A4042303	SAN ANTONIO	TX		12/31/2006		442,299	0	0	0		0		16,553	16,553	0	0	0
A4062901	SAN ANTONIO	TX	ļ	12/31/2006		248,620	0	0	0	0	0	0	8,986		0	0	0
A40629013	SAN ANTONIO	TX		12/31/2006		522,087	0	0	0	0	0	0	6,570	6,570	0	0	0
A4091402	SAN ANTONIO	TX		11/29/2004		1,050,799	0	0	ō	<u>0</u>	<u>0</u>	0	36,971	36,971	ō	0	<u>0</u>
A4091403	SAN ANTONIO	TX		11/29/2004		580,555	0	0	0	0	0	0	20,427	20,427	0	0	0
A5030103 A5071503	SAN ANTONIO	TX		05/13/2005	 	69, 115		0	0	0	0	0	11,042 9,146	11,042 9,146	0	0	0
A00/1003	CAN ANTONIO	TV		10/01/0000		01 040					0		2 270	9, 140		0	0

				Showing A	All Mortgage Loans DISF	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/				
					Recorded			Current				Recorded				
					Investmer			Year's Other		Total		Investment		Foreign		
					Excluding		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 Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6073101	SAN ANTONIO	TX		10/04/2006	113,0 542,	20	00	0	0	0	0	9,019	9,019	0	0	0 '
A6112803A7010401	SAN ANTONIO	TX		04/30/2007	542,	25	0	0	0	0	0	21,423	21,423	0	0	0 '
A7040903	SAN ANTONIO	TXTX.		03/02/2007	145,,		0			0	0	10,068 9,035	10,068 9,035		0	
A7121202	SAN ANTONIO	TX		01/31/2008	362.0)	0	٥٥	0	0	4.660	4,660		0	0
A8021204	SAN ANTONIO	TX		07/01/2008	405.8		0	0	0	0	0	19,227	19,227		0	0
A8022703	SAN ANTONIO	TX		05/09/2008	233,0		00	0	0	0	0	2,879	2,879		0	0
A9032303	SAN ANTONIO	TX		05/21/2009	619,0		00	0	0	0	0	7,028	7,028		0	0
B0030501	SAN ANTONIO	TX		05/10/2010	992,		00	0	0	0	0	11,028	11,028		0	0 '
B0051101 B0080607	SAN ANTONIO	TXTX		06/16/2010 10/25/2010	1,108, 108,		0	0	0	0	0	34,587 3,425	34,587 3,425		0	0 '
B1041501	SAN ANTONIO	TX		06/16/2011	1,445,		, 0	n	 n	0	n	3,425	3,425		n	n
B1060901	SAN ANTONIO	TX	ļ	08/10/2011			,)	0	ں۔۔۔۔۔۔۔ ۱	0	0		7,500		0	0
B1101902	SAN ANTONIO	TX		01/30/2012			0	0	0	0	0	21,543	21,543		0	0
B2020101	SAN ANTONIO	TX		03/27/2012	1,096,9	70	00	0	0	0	0	15,542	15,542	0	0	0
B2040503	SAN ANTONIO	TX		06/21/2012	338 ,		00	0	0	0	0	2,674	2,674		0	0 '
B2041101	SAN ANTONIO	TX		06/06/2012	467,5	87)	0	ō	ļ0	ļ0	3,940	3,940	ļ0	ļ <u>0</u>	ļō '
B2042402 B2061403	SAN ANTONIO	TXTX		07/11/2012	183,, 1,785,		0	0	0	0	0	1,459 14.946	1, 459 14.946		0	0
B2082702	SAN ANTONIO	TX		09/25/2012	1,849,		0	0	0	0	0	14,946	14,977	0	0	
B2092802	SAN ANTONIO	TX		11/20/2012			0	0	0	0	0	12,509	12,509	0	0	0
B2092803	SAN ANTONIO	TX		11/20/2012	212,		0	0	0	0	0	4,719	4,719		0	0
B3021102	SAN ANTONIO	TX		05/03/2013	541,	35	00	0	0	0	0	4,358	4,358	0	0	0
B3021103	SAN ANTONIO	TX		05/03/2013	995,0		00	0	0	0	0	8,112	8,112		0	0
B3022801	SAN ANTONIO	TX		05/13/2013	241,8) 0	0	0	0	0	1,972	1,972		0	0 '
B3022802 B3031301	SAN ANTONIO	TXTX		05/13/2013 05/23/2013			0	0	0	0	0	4,081 2,987	4,081 2,987	0	0	0
B3032901	SAN ANTONIO	TY		06/10/2013	1,008,0		0	0	 0	0	0	8.167	8.167	0	0	0
B3052005	SAN ANTONIO	TX		08/07/2013			0	0	0	0	0	4,228	4,228		0	0
B3070201	SAN ANTONIO	TX		09/23/2013	442,	22	00	0	0	0	0	8,878	8,878	0	0	0
B3070202	SAN ANTONIO	TX		09/24/2013	322,9		00	0	0	0	0	6,484	6,484		0	0
B3100301	SAN ANTONIO	TX		11/26/2013	407,0		0	0	0	0	0	7,908	7,908	0	0	0 '
B4050704 B4080401	SAN ANTONIO	TX		07/15/2014			0	0	0	0	0	6,081		0	0	0
B4080402	SAN ANTONIO	TX		11/20/2014			0	0	0	0	0	1,417	1,417		0	0
B4102203	SAN ANTONIO	TX		12/11/2014	1, 161, 0	04	0	0	0	0	0	8,527	8,527		0	0
B5080701	SAN ANTONIO	TX		10/20/2015			0	0	0	0	0	6,020	6,020		0	0
B5092401	SAN ANTONIO	TX		01/14/2016	1,213,		00	0	0	0	0	12,064	12,064		0	0
B5092402	SAN ANTONIO	TX		12/09/2015	613,	51	0	0	ō	0	0	6,075	6,075		0	0 '
B6010404 B6010804	SAN ANTONIO	TXTX	····	02/29/2016 03/15/2016			0	0	0	ļ0	0	1,860 12,789	1,860 12,789		0	0 '
B6010805	SAN ANTONIO	TX	<u> </u>	03/15/2016			,0	n	 n	n	n				n	n
B6011501	SAN ANTONIO	TX		03/22/2016	492		0	0	0	0	0	3,329	3,329		0	0
B6100601	SAN ANTONIO	TX		11/30/2016	394,9	87	00	0	0	0	0	2,618	2,618	0	0	0
B6100602	SAN ANTONIO	TX	ļ	11/30/2016	330,		00	0	0	0	0	2,229	2,229		0	0 '
B7020801	SAN ANTONIO	TX	}	04/21/2017	1,514,	95)	ļ0 ļ	0	ļ0	ļ0	13,272	13,272		0	ō ,
B7020802 B7020803	SAN ANTONIO	TXTX		04/21/2017			0	0	0	0	0	8,656			0	0 '
B7071001	SAN ANTONIO	TX	·	04/21/2017	950 (,)	n	 n	0	n	5,291	5,291		n	n
B8010401	SAN ANTONIO	TX		03/15/2018	427) [0	0	0	0	0	1,748	1,748		0	0
B8012301	SAN ANTONIO	TX		03/28/2018	440 ,		0	0	0	0	0	2,537	2,537	0	0	0
B8103102	SAN ANTONIO	TX		01/16/2019		0	00	0	0	0	0	2,087	2,087		0	0
B9021101	SAN ANTONIO	TX	}	03/13/2019			0	0	0	0	0	7,809,250	7,809,250		0	ļ0 '
B0041502 B0061005	SAN JUANSAN MARCOS	TXTX.	}	06/04/2010	934,		0	}0	0	ļ0	ļ0	10,092	10,092		ļ0	ļ0 '
B4111003	SAN MARCOS	TX		01/26/2015	1,559,		,0	n	 n	0 n	0	1,954	1, 954		n	n
B5072002	SAN MARCOS	TX		09/11/2015	661,		0	0	0	0	0	4, 199	4, 199		0	0
B0081601	SAN SABA	TX		10/26/2010		57	0	0	0	0	0	13,385	13,385	0	0	0
B1052304	SCHERTZ	TX		08/18/2011	3,596,0	59	00	0	0	0	0	46,463	46,463	0	0	0
RR121701	SEVEDUUK.	TV	1	02/25/2010	1	0.1	\ I	1 0	0	1 0	1 0	3 350	2 250	1 0	1 0	

				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			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
A9021204	SEGUIN	TX		04/16/2009		310,670	0	0	0	0	0	0	5,708	5,708	0	0	0
B4111301	SEMINOLE	<u>TX</u>		02/27/2015			0	0	0	0	0	0	6,486	6,486	0	0	0
B3102301	SHENANDOAH	TX		01/14/2014		791,646	0	0	0	0	0	0	8,473 8,107	8,473	0	0	0
B5111801	SHENANDOAHSHERMAN	TXTX		03/03/2016		1,285,368 380,735		0	0	0	0		5,960		0	0	0
B8101101	SHERMAN	TX		12/14/2018		3,500,000	0	0	0	0	0	0	17,209	17.209	0	0	0
A8093009	SOUTH HOUSTON	TX		11/24/2008		545,848	0	0	0	0	0	0	10,656	10,656	0	0	0
B2021503	SOUTHLAKE	TX		03/29/2012		411,924	0	0	0	0	0	0	10 , 158	10 , 158	0	0	0
B2021504	SOUTHLAKE	TX		03/29/2012		489 , 184	0	0	0	0	0	0	12,061	12,061	0	0	0
A3051303	SPRING	TX		07/30/2003		238,867	0	0	0	0	}ō	}ō	11,044	11,044	0	0	ļ
A5022203	SPRING	TX		05/19/2005 12/31/2006		53,094 356,843	0	0	0	0	0	0	8,675 2,041	8,675 2,041	0	0	0
A7012301	SPRING	TX	ļ	06/21/2007		250 , 183	 n	n	0	n	n	0	6,075	6,075	n	n	n
A8010201	SPRING	TX		03/10/2008		526,927	0	0	0	0	0	0	4,351	4,351	0	0	0
A8020701	SPRING	TX		04/22/2008		698,920	0	0	0	0	0	0	8,931	8,931	0	0	0
A8022206	SPRING	ТХ	ļ	05/12/2008	ļ[566,339	0	0	0	0	0	0	9,566	9,566	0	0	0
A8090312	SPRING	TX	ļ	11/19/2008		792,521	0	0	0	0	0	0	15,666	15,666	0	0	0
B1031401	SPRING	TX		05/05/2011		577,260 704.560	0	0	0	0	0	0	4,489	4,489	0	0	0
B1082201 B3010301	SPRING	TXTX		10/31/2011				0	0	0	0	0	9,566 9,228	9,566 9,228	0	0	0
B3011602	SPRING	ТХ		03/08/2013		1,037,074	٥	0	0		0	0	12, 195		0 n	0	0
B4102202	SPRING	TX		02/03/2015		1,077,560	0	0	0	0	0	0	7,820		0	0	0
B4111001	SPRING	TX		02/06/2015		234,584	0	0	0	0	0	0	1,779	1,779	0	0	0
B5020903	SPRING	TX		03/18/2015		897,990	0	0	0	0	0	0	6,872	6,872	0	0	0
B5020904	SPRING	TX		03/18/2015		1,275,122	0	0	0	0	0	0	9,756	9,756	0	0	0
B6010602	SPRING	TX		04/04/2016		2,241,137	0	0	0	0	0	0	14,505	14,505	0	0	0
A8060402 B4091101	STAFFORDSTAFFORD	TX		08/18/2008 12/05/2014		191,160 514,341	 n		0	0	0	0	2,301 3,724	2,301 3,724	0		0
B7100911	STAFFORD	ТХ		12/22/2017		2,446,975	٥		0		0	0	14,332	14,332	0		0
B8020803	STAFFORD	TX		05/01/2018		1,361,000	0	0	0	0	0	0	7,221	7,221	0	0	0
B6032803	SUGAR LAND	TX		06/01/2016		4,847,887	0	0	0	0	0	0	31,500	31,500	0	0	0
B7051202	SUNNYVALE	TX		07/21/2017		706,930	0	0	0	0	0	0	5,920	5,920	0	0	0
B8052901	TERRELL	TX		07/25/2018			0	0	0	0	0	0	4,291	4,291	0	0	0
B6041303 B6060602	THE COLONY	TXTX		06/10/2016		1,716,783 479,357	0	0	0	0	0	0	15,725 3,130	15,725 3,130	0	0	0
A5080502	TOMBALL	TX		11/10/2005		479,337	0	0	0	0	0	0	6,182	6, 182	0	0	0
A7021901	TOMBALL	TX		05/03/2007		184,926	0	0	0	0	0	0	4,200	4,200	0	0	0
B1081505	TOMBALL	TX		11/14/2011		692,517	0	0	0	0	0	0	9,239	9, 239	0	0	0
B6050502	TOMBALL	TX		07/07/2016		2,986,619	0	0	0	0	0	0	20,237	20,237	0	0	0
B6111502	TOMBALL TYLER	TX		02/06/2017		1,329,084	0	0	0	0	ļ0	ļ0	12,103	12,103	0	0	0
B1101001 B5050604	TYLER	TX		01/27/2012		563,413 1,243,748	00	0	0	0	·0	·0	3,014 8,117	3,014 8,117	0	0	ļ0
A9050102	UVALDE	ТХ		07/28/2015			 n	n	n	n	n	n	5,380	5,380	n	n	n
B1041503	VICTORIA	TX		06/30/2011		275,732	0	0	0	0	0	0	7,318	7,318	0	0	0
B2031403	VICTORIA	TX		05/24/2012		1,593,137	0	0	0	0	0	0	12,681	12,681	0	0	0
B2062903	VICTORIA	<u>TX</u>	ļ	09/28/2012		610,842	0	0	0	0	0	0	7,602	7,602	0	0	0
B3070203	VICTORIA	TX		09/25/2013		219,233	0	0	0	0	} <u>0</u>	ļō	4,401	4,401	0	0	
B8013101	VICTORIA	TXTX		04/04/2018		438,065 2,850,000	 n	0	0	0	0	0	5,288 14,013	5,288 14,013	0	0	
B1102001	WACO	ТХ	·	12/29/2011		463,341	 n	n	n	n	n	n	3,546		n	n	n
B7100902	WACO	TX		12/11/2017			0	0	0	0	0	0	4,735	4,735	0	0	0
B8091203	WAXAHACHIE	TX		11/20/2018		333,375	0	0	0	0	0	0	1,708	1,708	0	0	0
A8111401	WEATHERFORD	TX	ļ	01/22/2009		569,659	0	0	0	0	0	0	11,152	11,152	0	0	0
B6110403	WEATHERFORD	TX		01/17/2017		636,548	0	ļ <u>0</u>	0	0	ļ0	ļ <u>0</u>	3,907	3,907	0	ļ <u>0</u>	ļ0
A7022006 B2050701	WEBSTER	TX		05/09/2007		382,375 3,596,060	0	0	0	0	·0	<u>0</u>	5, 192 47, 204	5, 192 47, 204	0	0	ļ0
B3092501	WEBSTER	TX		11/25/2013		3,596,060	 n	n	0 n	0	n	n			U	n	n
B6091903	WEBSTER	TX		11/23/2016		318,541	0	0	0	0	0	0	2,111	2,111	0	0	0
B0041501	WESLACO	TX		06/04/2010		1, 114, 703	0	0	0	0	0	0	12,032	12,032	0	0	0
R2122002	WEST YOU	TY	1	03/08/2013	ı	03/ 285	٥	1	1	1			20 127	20 137	1	1	1

					All Mortgage Lo	oans DISPO	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			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
A4091701	WHITE SETTLEMENT	TX		11/22/2004		286,859	0	0	0	0	0	00	10,447	10,447	0	0	0
A8030701	WICHITA FALLS	TX		05/19/2008		197,271	0	0	0	0	0	0	2,081	2,081	0	0	0
B2091305B4022401	WICHITA FALLS	TXTX		12/19/201205/30/2014		309,712	0	0	0	0	0		2,379 8,354	2,379 8,354		0	0
B5022301	WICHITA FALLS	TX		03/30/2014		4,079,671	٥	0	n		0)	29,427	29,427		0	0
A2051307	AMERICAN FORK	UT		08/01/2002		1,240,177	0	0	0	0	0	0	29,918	29.918		0	0
A8042101	AMERICAN FORK	UT		07/11/2008		476,372	0	0	0	0	0	0	5,713	5,713	0	0	0
B2052201	AMERICAN FORK	UT		08/23/2012		743,991	0	0	0	0	0	00	9,767	9,767		0	0
A7111901	BOUNTIFUL	UT		01/14/2008		147,989	0	0	0	0	0	00	4,546	4,546	0	0	0
A9111702 B5042201	BOUNTIFUL	UT	· 	01/15/2010		314,698	0	0	ō	0	<u>0</u>	0	4,572			ō	0
B5042201	CEDAR CITY	UI	·	07/16/2015 01/30/2015			 n	0	0	0	⁰	0	6,596 5,240	5,596		0	0
A8052902	CENTERVILLE	LIT	·	08/27/2008		197,891	 n	n	n	n	n	,	3,240	3,240		n	n
A7082802	CLEARFIELD	UT	L	10/26/2007		261,982	0	0		0	0	0	3,300	3, 292		0	0
A9113007	CLEARFIELD	UT		02/11/2010		253,610	0	0	0	0	0	0	3,730	3,730	0	0	0
B5050802	CLEARFIELD	UT		07/29/2015		591,708	0	0	0	0	0	00	4, 169	4, 169		0	0
B5050804	CLEARFIELD	UT	-	07/29/2015		1, 115,004	0	0	0	0	0	·0	7,854		0	0	0
A8090405 B5031203	CLINTON	UT		11/12/2008			0	0	0	0	0	0	9,069 11.328	9,069		0	0
B5031203	CLINION	.IUIUI		04/28/2015 07/01/2015		1,533,458 1,839,784		0	0	0	0		11,328	11,328		0	0
B7101604	DRAPER	IIT		12/15/2017		589,895		0	0	0	0	0				0	0
B9031101	DRAPER	UT		05/03/2019		0	0	0	0	0	0	0	1,125,000	1, 125,000		0	0
A3011503	FARMINGTON	UT		03/14/2003		266 , 369	0	0	0	0	0	0	13,646	13,646		0	0
A3061101	HOLLADAY	UT		08/14/2003		56,508	0	0	0	0	0	00		7,827		0	0
A6101005	KAYSVILLE	UT		12/28/2006		605,932	0	0	0	0	0	00	7,671	7,671		0	0
A7102303 A8052903	KAYSVILLELAYTON	UT		01/17/2008		79,841 197,030	0	0	0	0	0	0	4,308	4,308		0	0
B2021302	LAYTON	IIT	·	03/28/2012			 n	0	0	0	0	,o	3,948 6,982	6.982		0	0
B8020201	LAYTON	UT		05/04/2018		2,699,682	0	0	0	0	0	0	14,842	14,842		0	0
B9020601	LAYTON	UT		04/15/2019		0	0	0	0	0	0	0	398,551	398,551		0	0
B1112502	LEHI	UT		02/29/2012		827 , 496	0	0	0	0	0	00	7,724	7,724		0	0
A7122103	LOGAN	UT	·	03/12/2008		346,074	0	0	0	0	0	00	4,251	4,251		0	0
A8081905	LOGAN	UT		10/24/2008		364,559	0	0	0	0	0	00	4, 152	4, 152		0	0
B0071503 B3062104	LOGAN LOGAN	IIT		09/29/2010		626,603		0	0	0	0		9,025 32,019	9,025 32,019		0	0
B6111005	MAGNA	UT		02/16/2017		440,431	0	0	0	0	0	0	2,778	2,778	0	0	0
A4072602	MIDVALE	UT		09/30/2004		71,120	0	0	0	0	0	0	21,356	21,356		0	0
A7122003	MIDVALE	UT		02/08/2008		592,959	0	0	0	0	0	00	7 , 138		0	0	0
B1083010	MIDVALE	UT	·	01/31/2012		554,956	0	0	0	0	0	0	7,083			0	0
A4030915	MONTICELLO	UT		06/30/2004		57,411	0	0	0	0	ļ0	0	24,734	24,734		0	0
B3070806	MURRAY	UT	· 	10/02/2013	<u> </u>	356,761 946,446		0		0	ļ ⁰	` ⁰	2,666 7,077	2,666 7,077		0	0
B4011002	MURRAY	UT	·	02/28/2014			 n	n	n	n	n	n	3,823	3,823		n	n
B8100401	MURRAY	UT		12/14/2018		1,525,000	0	0	0	0	0	0	2,606	2,606	0	0	0
A7060701	NORTH SALT LAKE	UT		08/22/2007		413,584	0	0	0	0	0	0	5, 142	5, 142	0	0	0
A7110601	NORTH SALT LAKE	UT		01/29/2008	 	154,819	0	0	0	0	0	0	1,970	1,970		0	0
A7010302	OGDEN	UTUT.	·	03/21/2007		368 , 116	0	0	ō	0	}ō	0	5, 172	5, 172		ļō	0
A7013104 A8022017	OGDEN	UIUT	·	03/30/200705/30/2008		165,602 190,673	 n	0	0	0	0 n		2,247 2,283	2,247 2,283		0	0
B5050509	OGDEN	UT	·	09/01/2015		691,586	 n	n	n	n	n	i	11,344	11,344		n	0
A5091505	OREM	UT.		12/31/2006		183,632	0	0	0	0	0		4,518	4,518		0	0
B3010801	OREM	UT		03/07/2013		467,552	0	0	0	0	0	0	3,660	3,660	0	0	0
B4073102	OREM	UT		10/17/2014		357 , 462	0	0	0	0	0	00	2,583	2,583		0	0
B5022003	OREM	UT	-	03/31/2015	 	945,792	0	ļ <u>0</u>	ļ0	0	ļ0	<u> </u>	7,028	7,028		ļ <u>0</u>	0
B5041407 B7030302	OREM	UT	· 	06/26/2015		1, 108, 296 968, 802	0	0	}0	0	·0	0	8,093 5,712			0	0
B6032201	PARK CITY	UIUI.	·	05/17/201708/10/2016		1,368,343	 n	0	0	0	n	,	9,074	9,074		n	0
B6041305	PARK CITY	UT	L	06/30/2016		6,706,750		n	0	n	0	0	45,700	45,700		0	0
B3041904	PAYSON	UT.		07/11/2013		249,835	0	0	0	0	0		2,039	2,039		0	0
R3110605	DAVCON	LIT	1	02/27/2014	1	4 605 034	0	1	٥.	1			30,000	30,000		۸ .	1

				Showing A	All Mortgage Loans	DISPOSED,), Transfe										
1	Location		4	5	6	7		Change	in Book Value	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		
							realized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							aluation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal In	terest Inc	ncrease	(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		ecrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3052006	PR0V0	UT		08/20/2013		564,592	0	0	0	0	0	0	6,931	6,931 5,107	0	0	0
B3052007	PROVO	UT		08/20/2013		416,015	0	0	0	0	0	0	5, 107	5, 107	0	0	0
B4111401	RICHFIELD	UTUT	·	04/01/2015		716,444	0	0	0	0	0	0	11,777	11,777	0	0	0
A9092504 B1082204	RIVERTON	UT		11/10/2009		834,992	0	٥	0	0	0	0	3,828 6,866	3,828 6,866	0	0	0
B6061602	RIVERTON	UT		08/22/2016		963.752	0	0	0	0	0	0	6.495	6,495	0	0	0
B6122002	RIVERTON	UT		03/03/2017		631,750	0	0	0	0	0	0	3,706	3,706	0	0	0
A7082803	R0Y	UT		10/26/2007		386,391	0	0	0	0	0	0	4,899	4,899	0	0	0
A9111701	ROY	UT		01/22/2010		430 , 618	0	0	0	0	0	0	6,258	6,258	0	0	0
A3030302	SALT LAKE CITY	UT		06/09/2003		53,950	0	0	0	ļ0	ļ	0	8,299		0	0	0
A6102704	SALT LAKE CITYSALT LAKE CITY	UT	· 	01/22/2007		325 , 403 557 , 114	0	0	0	0	0	0	4,085 7,064	4,085 7,064	0	0	0
A8021505	SALT LAKE CITY	UT	·	04/28/2008	 	344,394	 n	 n	n	n	n	0	4,319	4,319	n	n	0
A8082503	SALT LAKE CITY	UT	<u> </u>	10/01/2008		350,756	0	0	0	0	0	0	3,997	3,997	0	0	0
B1110803	SALT LAKE CITY	UT		12/29/2011		507 , 428	0	0		0	0	0	4, 136	4, 136	0	0	0
B3052008	SALT LAKE CITY	UT		08/28/2013		716,648	0	0	0	0	0	0	8,629	8,629	0	0	0
B3062403	SALT LAKE CITY	UT		08/28/2013	ļ	639,627	0	0	0	0	0	0	4,911	4,911	0	0	0
B4121804	SALT LAKE CITY	UT		05/11/2015		495,247	0	0	0	0	0	0	3,478	3,478	0	0	0
B5051903 B6110202	SALT LAKE CITYSALT LAKE CITY	UTUTUT		07/22/2015 01/03/2017		1,903,250 4,115,794		0	0	0	0	0	13,202 26,527	13,202 26,527	0	0	0
B6110202-1	SALT LAKE CITY	UT		04/04/2017		965,269		٥	0	0	0	0	5,794	5,794		0 n	0
B7031002	SALT LAKE CITY	IIT		05/25/2017		2,051,679		0	0	0	0	0	11.893	11.893	0	0	0
B8102401	SALT LAKE CITY	UT		02/26/2019		0	0	0	0	0	0	0	12,092	12,092	0	0	0
B8103105	SALT LAKE CITY	UT		02/26/2019		0	0	0	0	0	0	0	9,731	9,731	0	0	0
B9030503	SALT LAKE CITY	UT		05/16/2019		0	0	0	0	0	0	0	1, 106, 250	1, 106, 250	0	0	0
A5030304	SANDY	UT		05/17/2005		114,654	0	0	0	0	0	0	3,892	3,892	0	0	0
B1032505 B2032202	SOUTH JORDAN SOUTH JORDAN	UT		05/25/2011 06/15/2012		1,162,900 761,289	0	0	0	0	0	0	12,382 6.094	12,382 6.094	0	0	0
B3031311	SOUTH JORDAN	. IIT	·	05/30/2013		449,213		٥	0	0	0	0	5,696	5,094	0	0	0
B7042501	SOUTH OGDEN	UT		08/01/2017		3,257,062	0	0	0	0	0	0	18,546	18,546	0	0	0
B5122801	SOUTH SALT LAKE CITY	UT		02/01/2016		864,434	0	0	0	0	0	0	5,842	5,842	0	0	0
B2031604	SPANISH FORK	UT		06/11/2012		898 , 591	0	0	0	0	0	0			0	0	0
B6040401	SPANISH FORK	UT		06/16/2016		1,022,662	0	0	0	0	0	0	6,752	6,752	0	0	0
B2060102	SPRINGVILLE	UT		07/30/2012		922,572	0	0	0	0	0	0	7,626	7,626	0	0	0
B5021901	SPRINGVILLE TAYLORSVILLE			05/27/2015		2,919,581 90,998			0	0	0	0	27,580 13,266	27,580 13,266	0	0	0
A8082901	TAYLORSVILLE	UT		10/24/2008		196.742			0	0	0	0	2,287	2,287	0	0	0
B5032503	TAYLORSVILLE	UT		07/10/2015		1,267,055	0	0	0	0	0	0		8,925	0	0	0
A7052502	TOOELE	UT		08/15/2007		880 , 374	0	0	0	0	0	0	7,227		0	0	0
B2062205	VERNAL	UT	· 	09/28/2012			0	0	0	0	0	0	31,572	31,572	0	0	0
B2062206	VERNAL	UTUT	-	09/28/2012	 	822,096	0	0	0	ļ0	ļ0	0	10,803	10,803	0	ļ0	0
A8081403A9120401	WEST BOUNTIFUL	UT	-	10/27/2008		324,885	0	0	0	0	0	0	3,700 17,944	3,700 17,944	0	0	0
A6100401	WEST JORDAN	UI	·	12/15/2006		218,724	 n	0 n	n	n	n	n	5,709	5,709	0 n	n	0
B6111801	WEST JORDAN	UT		02/13/2017			0	0		0	0	0	6,796	6,796	0	0	0
B7092801	WEST JORDAN	UT		11/27/2017		604,810	0	0	0	0	0	0	3,687	3,687	0	0	0
A7061204	WEST VALLEY	UT		07/31/2007		256,659	0	0	0	0	0	0	3,367	3,367	0	0	0
A6082104	WEST VALLEY CITY	UT	·	12/31/2006		301,156	0	ō	0	<u>0</u>	ļ <u>0</u>	0	4,302	4,302	0	0	0
A7040506	WEST VALLEY CITY	UTUT	· 	06/21/2007	 	560,503		0	ō	} <u>0</u>	ļō	0	13,538	13,538	0	}0	ļ0
A7052104 B3051602	WEST VALLEY CITY	.T	·	08/14/2007	 	447 , 167		0 ^	0	0	0	0	14,176	14, 176	0 n	0 n	0
B7112202	WEST VALLEY CITY	UT		00/2//2018		1,002,361	0	0	0	0	0	0	5,805	5,805	0	0	0
A7112002	WOODS CROSS	UT		01/10/2008		198,080	0	0		0	0	0	2,451	2,451	0	0	0
B9020604	ALEXANDRIA	VA		04/30/2019		0	0	0	0	0	0	0	2, 141, 524	2, 141, 524	0	0	0
B2062103	ANNANDALE	VA	· 	09/28/2012		537 , 861	0	0	0	0	0	0	12,685	12,685	0	0	0
B1031802	ASHLAND	VA	-	05/31/2011		254 , 472	0	0	0	0	0	0			0	0	0
B7051508 A8030505	BEALETONCHESAPEAKE	VAVA	· 	08/17/201705/22/2008	····	415,256	0	0	0	0	0	0	17,473 4,491	17,473	0	0	0
A8122302	CHESAPEAKE	VA	·	02/26/2009	<u> </u>	456 , 155	 n	 n	n	n	n	n	5,082	5,082	0 n	n	n
R2080002	CHECADEAVE	VΔ		10/04/2012	T	450 , 155		٥	0		0	0	2 704	3 704	n		0

					All Mortgage Loans DISP	OSED, Trans										
1	Location		4	5	6 7		Chang	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				
					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
B3050903	CULPEPER	VA		07/24/2013	352,5	54	00	0	0	0	0	4, 114	4,114 2,532	0	0	0
B3050903-1	CULPEPER	VA		12/11/2014	217,5	33	0	0	0	0	0	2,532	2,532	0	0	0
B6062402	DANVILLEFAIRFAX	VA		08/25/2016	610,4		0	0	0	0	0	9,020	9,020		0	0
B2011801 B4051203	FAIRFAX STATION	VAVAVA		04/02/2012 07/30/2014	242,0 1,672,9) 0		0	0		1,366	1,366 12,850		0	0
B3021104	FALLS CHURCH	VA		04/11/2013	1,583,6		0	0	0	0	0	34.352	34.352		0	0
B9020603	FALLS CHURCH	VA		04/26/2019	.,000,0	0	0	0	0	0	0	2,067,679	2,067,679		0	0
A6053103	FREDERICKSBURG	VA		08/15/2006	659 , 1:		00	0	0	0	0	30,357	30,357		0	0
A6090501	FREDER I CKSBURG	VA		01/18/2007	1,288,0		00	0	0	0	0	30,495	30,495		0	0
B4100303	FREDER I CKSBURG	VA		12/29/2014	3,236,2)	0		J0	}ō	16,595	16,595		<u>0</u>	0
B7100601	FRONT ROYAL	VA		12/12/2017 08/04/2004	437 , 7: 236 , 1		,0	0	0	L0	0	2,351 34,222	2,351 34,222		0	0
B2091202	HAMPTON	VAVA		12/20/2012	1,239,0		,	n	U	0	0	9,508	9,508		n	0
B6082304	HARRISONBURG	VA		11/18/2016	1,235,0		0	0	0	0	0	8,001	8,001		0	0
B8032201	KILMARNOCK	VA		06/06/2018	588,5	55	0		0	0	0	7,058	7,058	0	0	0
A7022603	KING GEORGE	VA	ļ	05/24/2007	1,837,2	330	0	0	0	0	0	24,509	24,509	0	0	0
A2092701	LEESBURG	VA	ļ	12/16/2002	187,5)1 0) 0	0	0	0	0	10,291	10,291	0	0	0
A7030805	LEESBURG	VA		05/18/2007	401, 1		0	0	0	0	0	5,352	5,352		0	0
B4052201	LEESBURG	VAVA		09/12/201405/03/2012	131 , 1: 697 , 0		0	0	0	0	0	968 5,620	968 5,620		0	0
A6020202	MANASSAS PARK	VAVA.		12/31/2006	93,81		0	0	0 n	0	0	9,235			0	0
B0040507	MIDLOTHIAN	VA		07/21/2010			0	0	0	0	0	1.461	1,461		0	0
A4071601	NEWPORT NEWS	VA		11/01/2004	340,8	22	0	0	0	0	0	40,994	40,994		0	0
B6051604	NEWPORT NEWS	VA		07/26/2016	7,077,1		00	0	0	0	0	33,459	33,459		0	0
B6051604-1	NEWPORT NEWS	VA		12/07/2016	1,008,2	'9	00	0	0	0	0	4,579	4,579		0	0
B8020604	NEWPORT NEWS	VA		05/04/2018	685,5		0	0	0	0	0	3,836	3,836		0	0
A8120503	NORFOLK	VA VΔ		01/28/2009 06/27/2013	904 , 41 698 . 3		0	0	0	0	0	10,371	10,371 8,376		0	0
A8021402	PETERSBURG	VΔ		04/30/2008			0	0		0	0	7,225	7,225		0	0
B8072601	POQUOSON	VA		10/12/2018	2,179,4		0	0	0	0	0	10,630	10,630		0	0
A7110902	PORTSMOUTH	VA		01/25/2008	313,6	7	00	0	0	0	0	3,953	3,953		0	0
B1092901	PRINCE GEORGE	VA		12/14/2011	1,609,6		00	0	0	0	0	12,787	12,787		0	0
A8013101	QUINTON	VA		04/30/2008	742,6		0	0	0	0	0	9,223	9,223		0	0
A5110402 A51104023	RICHWOND	VAVA		12/31/2006			0	0	0	0	0	2, 131 212	2, 131 212		0	0
A6102502	RICHMOND	VA		01/10/2007	199,5	15 (0	0	0	0	0	5, 169	5, 169	0	0	0
A8011801	RICHMOND	VA		03/27/2008	551,0		0	0	0	0	0	6,899	6,899		0	0
B1012606	RICHMOND	VA		05/31/2011	1,261,5		00	0	0	0	0	10 , 186	10 , 186		0	0
B1082602	RICHMOND	VA		11/08/2011	1,475,5	6	00	0	0	0	0	11,659			0	0
B3101505	RICHMOND	VA		05/19/2014	1, 183, 8		0	0		ļ0	ļō	12,363	12,363		0	0
B3101603 B5032405	RICHWOND	VAVA	·	01/21/2014	937,9		,0	0	0	·0	·0	6,774 46,802	6,774 46,802		0	0
B6040601	RICHMOND	VAVAVA		06/23/2016		ار 17	,)	n	n	n	n	5,874	5,874	n	n	n
B6120502	RICHMOND	VAVA		03/27/2017			0	0	0	0	0	5,582	5,582		0	0
A7110107	ROANOKE	VA		01/17/2008	215,9	6	0	0	0	0	0	4,788	4,788	0	0	0
W5042201	STAFFORD	VA	ļ	05/29/2015	3,928,6) 0	0	0	0	0	12,294	12,294		0	0
A2112002	STERLING	VA		04/30/2003	301,0)	0		J0	ļō	10,295	10,295		ō	0
A3050606	STERLING	VAVA		08/13/2003 08/13/2003	1, 126, 3 407, 4		,0	0	0	L0	0	18,347 6,638	18,347 6,638		0	0
B0042704	SUFFOLK	VAVA		06/29/2010			,	n	0 n	0	n	6,988	6,988		n	n
B7020601	TROY	VAVA		04/20/2017	732 , 1		0	0	0	0	0	6,418	6,418		0	0
A3050608	VIENNA	VA		08/13/2003	419,8	62	00	0	0	0	0	6,839	6,839	0	0	0
B3050902	VIENNA	VA		07/19/2013	1,989,5	15	00	0	0	0	0	23,214	23,214		0	0
B8103004	VIENNA	VA	ļ	01/30/2019		0) 0	0	0	ļ0	ļ0	1,808	1,808		o	0
A4081103 A5060203	VIRGINIA BEACH	VAVA		10/28/2004			0	0	0	0	} <u>0</u>	19,288	19,288		0	0
B2050101	VIRGINIA BEACH	VAVA		08/12/200507/19/2012	106,6		, 0	0	0 ^	0 n	0	14,847	14,847		0 n	0
B4040205	VIRGINIA BEACH	VAVA.		07/01/2014			,)	n	n	n	n	16,353	16,353		n	n
B4102801	VIRGINIA BEACH	VA		01/23/2015			0	0	0	0	0	5,906	5,906		0	0
B6072001	VIDGINIA BEACH	VΔ		10/05/2016	524.5)	0	l	1	0	1 302	1 302		0	0

					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
			l .	5 .	D	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
1		<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
B7072603 B7072604	VIRGINIA BEACH	VAVA		10/17/2017 10/17/2017		462,465 381,963	0	0	0	0	0	0	5,704 4,711	5,704 4,711	0	0	0
A7082103	WILLIAMSBURG	VAVA.		11/27/2007			 n	0	0	0	0	0	2,039	2,039	0	0	
B2122703	WILLIAMSBURG	VA		03/29/2013		739,207	0	0	0	0	0	0	15,019	15,019	0	0	0
B3102201	WINCHESTER	VA		12/04/2013		759,701	0	0	0	0	0	0	5, 292	5, 292	0	0	0
A9042801	WOODBRIDGE	VA		07/20/2009		429,544	0	0	0	0	0	0	7,012	7,012	0	0	0
B1060603	ZION CROSSROADS	VA		08/11/2011		1,715,782	0	0	0	0	0	0	13,700	13,700	0	0	0
A9042201	ALGONA	WA		06/12/2009		2, 123, 848	0	0	0	0	0	0	54,019	54,019	0	0	0 '
B4082608	ARLINGTON	WA		10/31/2014		2,739,534	0	0	0	0	0	0	30,286	30,286	0	0	0
B0060703	AUBURN			08/18/2010		719,807 705,380	 n	U	0 n	0 n	0	0	12,921 21,426	21,921	U	U	n
B3042605	AUBURN	WA		09/11/2013		316,355	 0	0	0	0	0	0	6,158	6, 158	0	0	0
B8101702	BAINBRIDGE ISLAND	WA		12/12/2018		4,750,000	0	0	0	0	0	0	7,970		0	0	0
B2060808	BELLEVUE	WA		08/10/2012		702,470	0	0	0	0	0	0	6,074	6,074	0	0	0
B3060301	BELLEVUE	WA		10/18/2013		639,553	0	0	0	0	0	0	4,981	4,981	0	0	0
B5020401	BELLEVUE	WA	ļ	05/06/2015		1,508,962	0	0	0	0	0	0	10,754	10,754	0	0	ļ0 '
B8011901	BELLEVUE	WA WA	ļ	03/28/2018		7,316,165	0	ļ0	ļ0	ļō	ļō	0	42, 131	42,131	0	ļ0	ļō ,
B1080103 B1080105	BELL I NGHAM	WA WΔ		10/13/2011 10/13/2011		757,551 1,323,604		0	0	0	0	0	6, 108 25, 154	6, 108 25, 154	0	0	0
B2052301	BOTHELL			07/3/2011		1,551,224	 n	0	0	0	0	0	25, 154	25, 154	0	0	
B4061103	BOTHELL	WA		07/30/2014		5, 101,743	0	0	0	0	0	0	33,595	33,595	0	0	0
B2040401	BREMERTON	WA		06/29/2012		234, 187	0	0	0	0	0	0	2,964	2,964	0	0	0
B1031104	BURIEN	WA		05/26/2011		383,946	0	0	0	0	0	0	3, 102	3, 102	0	0	0
B1031603	BURIEN	WA		05/26/2011		319,298	0	0	0	0	0	0	3,469	3,469	0	0	0 '
B2041202	BURIEN	WA		06/21/2012		627,744	0	0	0	0	0	0	5,091	5,091	0	0	0 '
B3020703	BURIENBURLINGTON			04/26/2013		1,550,421 499,341	0	0	0	0	0	0	18,893	18,893	0	0	0 '
A9021905	BURLINGTON	WΑ WΔ		04/15/2009 07/31/2009		499,341 768.960	 n	0	0		0	0	5,770 12.844	5,770 12.844	0	0	
A90608013	BURLINGTON	 ΨΔ		07/30/2010		135,656	٥	0	0	0	0	0	2,266	2,266	0	0	0
B1082503	BURL I NGTON	WA		12/20/2011		1,111,571	0	0	0	0	0	0	9,171	9,171	0	0	0
B8051802	BURLINGTON	WA		08/13/2018		447,765	0	0	0	0	0	0	2,293	2,293	0	0	0
B0011102	CENTRALIA	WA		03/18/2010		894,242	0	0	0	0	0	0	14,129	14,129	0	0	0
B0120811	EDMONDS	WA		03/01/2011		280,723	0	0	0	0	0	0	2,219	2,219	0	0	0 '
B2120604	EDMONDS	WA WA		02/27/2013		1,649,994	0	0	0	0	0	0	13,712	13,712	0	0	0 '
A9111101A9111101-1	EVERETT	WAWA		01/29/2010 01/12/2018		1,396,983 598,180	 n	0	0	0	0	0	15,277 6,173	15,277 6,173	0	0	
B0020503	EVERETT	WA		03/31/2010			 0	0	0	0	0	0	3.480	3.480	0	0	0
B1020302	EVERETT	WA		03/31/2011		958,301	0	0	0	0	0	0	8,861	8,861	0	0	0
B1082501	EVERETT	WA		12/20/2011		416,803	0	0	0	0	0	0	3,441	3,441	0	0	0
B2011603	EVERETT	WA		03/06/2012		482 , 128	0	0	0	0	0	0	3,994	3,994	0	0	0
B3013010	EVERETT	WA	ļ	05/01/2013		609,527	0	0	0	0	0	0	7,441	7,441	0	0	ļ0 '
B3022101 B3031906	EVERETT	WA WA	·	05/21/2013		1, 191, 799 706, 943	0	0	}0	0	ļ0	0	9,204 5,843	9,204 5,843	0	0	ļ0 '
B3050302	EVERETT	WAWA		05/31/2013		978,585	 n	0	0 n	n	n	n			U	0	n
B6011502	EVERETT	WA		04/08/2016		2,108,599	0	0	0	0	0	0	14,085	14,085	0	0	0
B7032706	EVERETT	WA		07/19/2017		1,506,766	0	0	0	0	0	0	8,929	8,929	0	0	0
B8011802	EVERETT	WA		04/30/2018		488,545	0	0	0	0	0	0	2,848	2,848	0	0	0
B1092902	FEDERAL WAY	WA		11/16/2011		724,361	0	0	0	0	0	0	5,872	5,872	0	0	ō '
B2040402	FEDERAL WAY	WA		06/29/2012		255,296	0	ļ0	ļ0	ļ0	ļ0	0	3,229	3,229	0	ļ0	ļ0 '
B2121206 B3032001	FEDERAL WAYFEDERAL WAY	WAWA	·	02/15/2013		495,646 471,243	0	ļ0	}0	0	ļ0	0	8,489 5,817		0	ļ0	ļ0 '
B3041201	FEDERAL WAY	WA		06/28/2013		471,243	 n	0 n	0 n	n	n	0	3,788	3,788	U	0 n	n
B3042606	FEDERAL WAY	WA		09/04/2013		196,223	0	0	0	0	0	0	3,821	3,821	0	0	0
B3042607	FEDERAL WAY	WA		08/28/2013		755,279	0	0	0	0	0	0	14,863	14,863	0	0	
B7021801	FEDERAL WAY	WA		05/01/2017		1, 137, 055	0	0	0	0	0	0	6,591	6,591	0	0	0
B7032101	FEDERAL WAY	WA		06/28/2017		4,061,663	0	0	0	0	0	0	23,404	23,404	0	0	0
B4111701	FERNDALE	WA		01/21/2015		1,146,773	0	0	0	0	0	0	7,657		0	0	ļ0 '
B4072802 B8052501	FIFE	WA	·	09/22/2014	 	657,987	0	0	ļō	ļō	ļō	0	4,712	4,712	0	0	ļō '
B8052501	FIRCREST	WA		08/03/2018		1,564,545		0	J0	0	10	0	8,156		0	0	0

SCHEDULE B - PART 3

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

					All Mortgage Loans [DISPOSE	ED, Transfe						•				
1	Location		4	5		7			in Book Value				14	15	16	17	18
	2	3			Book	Value/	8	9	10	11	12	13	Book Value/				
					Reco	orded			Current				Recorded				
					Inves	stment			Year's Other		Total		Investment		Foreign		
					Excl	luding (Unrealized	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			(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6021203	KENNEWICK	State WA	туре	05/10/2016	Date Filor	629,944	(Decrease)	Accretion	necognized	Other	(0+9-10+11)	DOOK Value	4,119		Dispusai	Dispusai	Dispusai
A4042420	KENT	WAWA		05/10/2016		464,565		0	0		0	0	7,639	4, 119 7,639	0		0
A4042420 - 1	KENT	WA		04/29/2014		159,485		0			0		1,251	1,251	0		0
B2070202	KENT	WA		11/01/2012		883.692		0	0		0	0	7,392		0		0
B2112001	KENT	WA		02/19/2013		695.464	0	0	0	0	0	0	8,059	8.059	0	0	0
B2121205	KENT	WA		02/15/2013		351,961	0	0	0	0	0	0	6,030	6,030	0	0	0
B3013007	KENT	WA		06/14/2013		5,450,751	0	0	0	0	0	0	67,282	67,282	0	0	0
B5021704	KENT	WA		05/06/2015		464,727	0	0	0	0	0	0	5,051	5,051	0	0	0
B5040303	KENT	WA		06/29/2015		163,298	0	0	0	0	0	0	15,793	15,793	0	0	0
B6101202	KENT	WA		11/17/2016		1,925,672	0	0	0	0	0	0	12,553	12,553	0	0	0
B7090503	KENT	WA		11/30/2017		1,165,518	0	0	0	0	ļ0	0	6,750	6,750	0	0	0
B8030202	KENT	WA		06/04/2018	······································	1,550,107	0	ļ0	0	0	ļ0	ļ0	6,102	6,102	0	0	}ō
A8011602 B2051708	KINGSTON	WA WA		03/18/2008		545,001	0	ļ0	0	0	ļ0	0	3,827	3,827	0	0	}0
A7012303	KIRKLAND	WAWA		07/31/2012 05/14/2007		239,634	0	0	0	0	0	0	4,209 3,225	4,209 3,225	0	0	0
B0050702	KIRKLAND	WAWA		05/14/2007		239,634	 n	n	n	o	n	0 n	4,079	4,079	n	 n	n
B0060902	K I RKLAND	ΨΔ		07/15/2010		1.457.885	٥	n	n	n	n	n	45.143	45.143	n	n	n
B0120806	KIRKLAND	WA		01/21/2011		1,471,590	0	0	n	0	0	0	42,048	42,048	0	0	0
B1052505	KIRKLAND	WA		07/29/2011		1,674,593	0	0	0	0	0	0	44,219	44,219	0	0	0
B2020901	KIRKLAND	WA		05/14/2012		338,854	0	0	0	0	0	0	2,876	2,876	0	0	0
B2062905	KIRKLAND	WA	L	08/28/2012		619,958	0	0	0	0	0	0	8,141	8,141	0	0	0
B2122108	KIRKLAND	WA		04/12/2013		1,315,862	0	0	0	0	0	0	16,037	16,037	0	0	0
A8070201	LACEY	WA		09/23/2008		994,687	0	0	0	0	0	0	11,419	11,419	0	0	0
B1070612	LACEY	WA		10/11/2011	ļ	804,942	0	0	0	0	0	0	6,091	6,091	0	0	0
A4010503	LIBERTY LAKE	WA		04/22/2004		927,070	0	ļ0	0	o	ļ0	0	38,433	38,433	0	0	0
A3050905	LYNNWOOD	WA		12/31/2006		241,743	0	ļō	0	0		0	11,931	11,931	0	0	0
A5121301	LYNNWOOD	WAWA		02/06/2006		203,676 2,900,123	0	0	0	0	0	0	5,992 110,304	5,992 110,304	0	0	0
B2011601	LYNWOOD	WAWA		05/21/2009		.1,471,559		0					110,304	110,304			
B2021704	LYNWOOD	WAWA		03/30/2012		.1,471,559	 n	n	n	n	n	n	8,632		n	n	n
B8041301	LYNNWOOD	WA		06/04/2018		2,012,591	0	0	n	0	0	0	10,807	10,807	0	0	0
B2121204	MARYSVILLE	WA		02/15/2013		1,407,073	0	0	0	0	0	0	24,093	24,093	0	0	0
B3121702	MERCER ISLAND	WA	L	02/12/2014		433,333	0	0	0	0	0	0	5,032	5,032	0	0	0
B6031107	MILTON	WA		07/18/2016		2,537,727	0	0	0	0	0	0	12,243	12,243	0	0	0
B0031101	MONROE	WA		04/15/2010		1,393,467	0	0	0	0	0	0	44,523	44,523	0	0	0
B2100206	MONROE	WA		12/12/2012		1,836,616	0	0	0	0	0	0	15,063	15,063	0	0	0
B4082003	MT VERNON	WA		11/14/2014		2,108,245	0	0	0	0	ļ0	0	15,352	15,352	0	0	ļ0
B2121704	MUKILTEO	WA		02/11/2013	······································	884.788	0	ļ0	0	0	ļō	0	16,404	16,404	0	0	}0
B3031811 B5031803	MUKILIEU	WAWAWA		06/19/2013 04/24/2015		884,788	0	0	0	0	0	0	18,783 12,604	18,783 12,604	0	0	0
B4061603	OAK HARBOR	WAWA		04/24/2015		451,677		n	n	u	0	0 n	3,378	3,378	U		U
B4120804	OAK HARBOR	WA		02/02/2015		451,677	٥	n	n	n	n	n	4.897	4,897	n	n	n
A8092903	OLYMPIA	WA		11/19/2008		734,204	0	0	n	0	0	0	8,550		0	0	0
B1110701	OLYMPIA	WA		02/03/2012		3,381,538	0	0	0	0	0	0	26,803	26,803	0	0	0
B2070201	OLYMPIA	WA		08/31/2012		669,023	0	0	0	0	0	0	5,784	5,784	0	0	0
B2102308	OLYMPIA	WA		12/31/2012		452,884	0	0	0	0	0	0	7,069	7,069	0	0	0
B7061402	OLYMPIA	WA		08/18/2017		818,836	0	0	0	0	0	0	4,825	4,825	0	0	0
B3073102	PASCO	WA		10/09/2013		285, 122	0	0	0	0	0	0	13,143	13, 143	0	0	0
	PORT ANGELES	WA		06/03/2008		692,354	0	ļ0	0	0	ļ0	ļ0	4,958	4,958	0	0	}ō
B3032707 B2092103	PORT ORCHARD	WA WΔ	}	05/23/2013	 	591,103	0	}0	}0	0	ļō	ļ0	5,696	5,696 4,946	0	0	}ō
B2092103 B5030504	POULSB0 POULSB0	WAWA		06/01/2012		591,103 .1,161,646		0	0	0	0	0	4,946 8,482		0	0	0
B8113002	PULLMAN	πA WΔ		06/01/2015		040,040 		0	u	u	0	0 n	8,482	8,482	U		0 n
A8011806	PUYALLUP	WA		04/22/2008		.2,253,872	٥	n	n	n	n	n	1,642	18.002	n	0 n	n
B2040403	PUYALLUP	WA		06/29/2012		252,933	0	0	n	0	0	0	3,200	3,200	0	0	0
B3041705	PUYALLUP	WA		06/03/2013		530 , 129	0	0	0	0	0	0	4,353	4,353	0	0	0
B3050303	PUYALLUP	WA		07/26/2013		1,214,844	0	0	0	0	0	0	9,911	9,911	0	0	0
B3051606	PUYALLUP	WA		08/12/2013		631,324	0	0	0	0	0	0	5,049	5,049	0	0	0
B4071101	PUYALLUP	WA		10/08/2014		586,794	0	0	0	0	0	0	4,363	4,363	0	0	0
B8092701	PUYALLUP			12/03/2018		4,650,000	0	L0	L0	0	0	L0	17.704	17.704	L0	0	0

SCHEDULE B - PART 3

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

					All Mortgage Loans	SUISPOSED	J, Transte										
1	Location	1	4	5	6	7		Change	in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3			Boo	ok Value/	8	9	10	11	12	13	Book Value/				1
		_			Re	ecorded	-		Current			_	Recorded				
					_	estment			Year's Other		Total		Investment		Foreign		
							nrealized	Current	Than	Canitalizad		Total Foreign	Excluding		Exchange	Realized	Total
										Capitalized	Change						
			١.	. .			aluation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date				(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 (De	ecrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8100201	PUYALLUP	WA		11/28/2018		1,031,875	0	0	0	0	0	0	3,697	3,697	0	0	0
B6062201	REDMOND	WA		09/14/2016		6,972,002	0	0	0	0	0	0	45,237	45,237	0	0	0
A7042301	RENTON	WA		07/17/2007		202,679	0	0	0	0	0	0	4,787	4,787	0	0	0
B3010804	RENTON	WA		03/13/2013		331,032	0	0	0	0	0	0	7 , 177		0	0	0
B3042609	RENTON	WA		09/05/2013		428,201	0	0	0	0	0	0			0	0	0
B6031106	RENTON	WA		07/18/2016		3,074,296	0	0	0	0	0	0	14,830	14,830	0	0	0
A8050905	RICHLAND	WA		07/31/2008		622,299	0	0	0	0	0	0	4,875	4,875	0	0	0
A80509053	RICHLAND	WA		03/31/2010	ļ	340,243	0	0	0	0	0	0	2,887	2,887	0	0	0
B8040901	RITZVILLE	WA		06/28/2018		630,215	0	0	0	0	0	0	3,327		0	0	0
A9071701	SEATAC	WA		10/06/2009		613,265	0	0	0	0	0	0	11,377	11,377	0	0	0
A2092502	SEATTLE	WA		11/21/2002		136 , 180	0	0	0	0	0	0	7,648	7,648	0	0	0
A3011302	SEATTLE	WA	ļ	04/01/2003	ļ	25,703	0	0	0	0	0	0	1,316	1,316	0	0	0
A3061906	SEATTLE	WA		08/29/2003		331,407	0	0	0	0	0	0	15,431	15,431	0	0	0
	SEATTLE	WA		10/29/2003		289,472	0	0	0	0	0	0	12,671	12,671	0	0	0
	SEATTLE	WA		12/31/2006		278 , 766	0	0	0	0	0	0	8,689	8,689	0	0	0
	SEATTLE	WA	ļ	11/06/2007	ļ	433,944	0	0	0	0	0	0	3,630	3,630	0	0	0
	SEATTLE	WA		02/25/2008		151,463	0	0	0	0	0	0	1,894	1,894	0	0	0
A8041601	SEATTLE	WA		07/08/2008		1,696,720	0	0	0	0	0	0	79,345	79,345	0	0	0
A8091503	SEATTLE	WA		11/25/2008		2,790,451	0	0	0	0	0	0	21,298	21,298	0	0	0
A8091902	SEATTLE	WA		11/18/2008		429,422	0	0	0	0	0	0	3,371	3,371	0	0	0
A8091903	SEATTLE	WA		11/18/2008		807,242	0	0	0	0	0	0	6, 162	6, 162	0	0	0
A9030204	SEATTLE	WA		05/20/2009		1,357,151	0 .	0	0	0	0	0	15,405	15,405	0	0	0
	SEATTLE	WA		03/16/2010		599 , 123	0	0	0	0	0	0	6,674	6,674	0	0	0
	SEATTLE	WA		08/20/2010		128 , 193	0	0	0	0	0	0	1,396	1,396	0	0	0
B1052504	SEATTLE	WA		08/03/2011		1,023,343	0	0	0	0	0	0	12,957	12,957	0	0	0
B1092601	SEATTLE	WA		01/31/2012		866,063	0	0	0	0	0	0			0	0	0
B2030902	SEATTLE	WA		05/22/2012		914,459	0	0	0	0	0	0	22, 120	22,120	0	0	0
B2042303	SEATTLE	WA		07/13/2012		444,741	0	0	0	0	0	0	5,932	5,932	0	0	0
B2051502	SEATTLE	WA		07/23/2012	 	379,884	0	0	0	0	0	0	5,075	5,075	0	0	0
	SEATTLE	WA		07/23/2012		379,884	0	0	0	0	0	0	5,075	5,075	0	0	0
B2103112 B2103112-1	SEATTLE	WAWA		12/14/201211/22/2013		2,010,295 221,187	0	0	0	0	0	0	16,926 1,676	16,926 1,676	0	0	0
	SEATTLE	WAWA		02/26/2013		476,844			0	0	0	0	1,676		0		0
B3042601	SEATTLE	WA		07/18/2013		628,820			0	0	0	0	13,211	13,211	0		0
B3042608	SEATTLE			08/27/2013		659,375		٥	0	0		0	12,973	12,973	0	٥	0
B3052201	SEATTLE			08/07/2013		588,063		٥	o	0	0	0	6,944	6,944		0 N	0
B3080801	SEATTLE	WA	·	10/28/2013		683,788	o		n	n	n	n	5,399	5,399	n	0 n	n
B3082701	SEATTLE			10/28/2013	·····	357.551		٥	n	n	n	n	2,746	2.746	n	٥	n
	SEATTLE	WA		02/10/2015		984,625	n	٥	n	n	n	n			n		n
	SEATTLE			10/22/2015		266,861	n	n	n	n	n	n	1,846	1,846	n	0 N	n
B5081004	SEATTLE	WA		10/22/2015		266,861	0	0	0	0	0	0	1,846	1,846	0	0	0
B6040501	SEATTLE	WA	[05/18/2016		7,535,810	0	0	0	0	0	0	51,640	51.640	0	0	0
B6040801	SEATTLE	WA	[06/16/2016		803,512	0	0	0	0	0	0	5,306	5,306	0	0	0
	SEATTLE	WA		03/30/2018		934,499	0	0	0	0	0	0	7,414	7,414	0	0	0
	SEATTLE	WA		09/27/2018		398,628	0	0	0	0	0	0	2,104	2,104	0	0	0
A2111401	SEQUIM	WA		02/27/2003		368 , 747	0 [0	0	0	0	0	19,357	19,357	0	0	0
	SEQUIM	WA		06/01/2015		1,075,478	0	0	0	0	0	0	11,480	11,480	0	0	0
B2051705	SILVERDALE	WA		07/31/2012		796,663	0	0	0	0	0	0	6,584	6,584	0	0	0
B2121207	SNOHOMISH	WA		02/15/2013		579,453	0	0	0	0	0	0	9,925	9,925	0	0	0
B7090502	SNOHOMISH	WA	_	11/30/2017		669,554	0	0	0	0	0	0	3,877	3,877	0	0	0
B8101704	SNOHOMISH	WA		12/18/2018		1,650,000	0	0	0	0	0	0	2,820	2,820	0	0	0
B1080101	SNOQUALMIE	WA		09/23/2011		1,820,314	0	0	0	0	0	0	14,975	14,975	0	0	0
B1041802	SPOKANE	WA	<u> </u>	08/19/2011		494,367	0	0	0	0	0	0	3,996	3,996	0	0	0
B5010601	SPOKANE	WA	L	04/01/2015	L	991,629	0	0	0	0	0	0	10,048	10,048	0	0	0
B7012602	SPOKANE VALLEY	WA	L	04/20/2017		1,320,579	0	0	0	0	0	0			0	0	0
B7112203	SPOKANE VALLEY	WA		02/26/2018		3,477,580	0	0	0	0	0	0	20 , 140	20 , 140	0	0	0
B0072801	STANWOOD	WA		09/28/2010		707,999	0	0	0	0	0	0	7,075	7,075	0	0	0
B1102003	STANWOOD	WA	ļ	01/27/2012		828,919	0	0	0	0	0	0	7,694		0	0	0
B6021204	SUNNYSIDE	WA		05/10/2016		699,935	0	0	0	0	0	0	4,576	4,576	0	0	0
A5101801	TACOMA	WA	l	01/10/2006		246 . 748	0	0	0	0	0	0	5.532	5 532	0	0	0

				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	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
B1122002	TACOMA	WA		03/08/2012		1,810,962	0	0	0	0	0	0	14,999	14,999 19,230	0	0	0
B2092001	TACOMA		· · · · · · · · · · · · · · · · · · ·	11/13/2012		2,298,797	0	0	0	0	0	0	19,230	19,230	0	0	0
B2092001-1	TACOMA	WA	·	04/01/2019		000.054	0	0	0	0	0	0	659,027	659,027	0	0	0
B2101002	TACOMA		-	11/30/2012 08/12/2013		1,839,051 564,607		0	0		0		15,383	15,383	0	0	0
B3051607	TACOMA	WA		08/06/2013		602,861	0	0	0	0	0	0	4.888	4,888	0	0	0
B3051608	TACOMA	WA		08/06/2013		274,407	0	0	0	0	0	0	2,225	2,225	0	0	0
B3081603	TACOMA			12/02/2013		3,400,436	0	0	0	0	0	0	25,785	25,785	0	0	0
B3090503	TACOMA	WA		11/21/2013			0	0	0	0	0	0	5,891	5,891	0	0	0
B4021003	TACOMA		-	04/15/2014		565,652	0	0	0	ō	}ō	}ō	4,063	4,063	0	0	ļō
A8121101 B1101002	TUKWILA		· 	02/17/2009 12/02/2011	<u> </u>	786,913 1,593,686	0	0	0	0	0	0	8,772 12,983	8,772 12,983	0	0	0
B4030603	TUKWILA	WA	·	06/12/2014	<u> </u>	708,344	 n	n	n	n	n	0	5, 170	5, 170	n	n	n
B1032503	TUMWATER	WA	<u> </u>	06/14/2011		649,546	0	0	0	0	0	0	5,202	5,202	0	0	0
B3050703	UNIVERSITY PLACE			07/23/2013		346,837	0	0	0	0	0	0	7,244	7,244	0	0	0
A2112502	VANCOUVER	WA		01/24/2003	ļ	291,908	0	0	0	0	0	0	15,575	15,575	0	0	0
A3021911	VANCOUVER	WA		05/01/2003	ļ	41,667	0	0	0	0	0	0	2, 158	2, 158	0	0	0
A4031602	VANCOUVER			05/27/2004		295 , 127	0	0	0	0	0	0	5,671	5,671	0	0	0
A7102902 B0071604	VANCOUVER			12/19/2007 09/20/2010		305,490 393,859		0	0	0	0	0	3,845 3,427	3,845 3,427	0	0	0
B0122702	VANCOUVER			03/30/2011		1,610,770	٥	0	0	0	0	0			0 n	0	0
B1012401	VANCOUVER	WA		08/15/2011		2,690,831	0	0	0	0	0	0	20.948	20.948	0	0	0
B2041903	VANCOUVER			06/14/2012		485,126	0	0	0	0	0	0	2,891	2,891	0	0	0
B2082101	VANCOUVER			12/05/2012		1,417,112	0	0	0	0	0	0	11,318	11,318	0	0	0
B2120602	VANCOUVER	WA	-	02/14/2013		141,730	0	0	0	0	0	0	7,661	7,661	0	0	0
B3011502	VANCOUVER		·	03/15/2013		609,682	0	0	0	0	0	0	4,838	4,838	0	0	0
B3072902 B4043003	VANCOUVER			09/18/2013 06/23/2014		281,701 434,002	 n	0	0		0	0	3,332	3,332 4,691	0		0
B4043003-1	VANCOUVER	WA		09/08/2015		298 , 163	٥	0	0	0	0	0		3, 198	0		0
B4071703	VANCOUVER			09/19/2014		1,060,203	0	0	0	0	0	0	7,592	7,592	0	0	0
B4102901	VANCOUVER			01/05/2015		1,440,974	0	0	0	0	0	0	15,590	15,590	0	0	0
B5090905	VANCOUVER	WA	. .	12/10/2015		13,898,742	0	0	0	0	0	0	57,796	57,796	0	0	0
B5111204	VANCOUVER			01/20/2016		514,864	0	0	0	0	0	0	5,061	5,061	0	0	0
B6030705	VANCOUVER			05/17/2016 05/01/2017		650,734	0	0	0	0	0	0	9,866 15,083	9,866 15,083	0	0	0
B6120501	VANCOUVER			03/01/2017		788,161	0	0	0	0	0	0	4,730	4,730	0	0	0
B8010902	VANCOUVER	WA		02/28/2018		2,537,374	0	0	0	0	0	0	14,695	14,695	0	0	0
B8110703	VANCOUVER	WA		02/15/2019		0	0	0	0	0	0	0	13,718	13,718	0	0	0
A6053104	WALLA WALLA		· 	10/30/2006		1,061,072	0	0	0	0	0	0	13,217	13,217	0	0	0
B3052009	WALLA WALLA		-	07/23/2013		261,149	0	0	0	0	ļ0	ļ0	12,919	12,919	0	0	ļ0
B7121502 B6022601	YELM	WAWA	· 	02/15/2018	<u> </u>	573,117 996,516		0	0	0	ļ ⁰	⁰	3,206	3,206 9,660	0	0	0
A5080805	APPLETON	WI	·	12/31/2006		114,489	 n	n	n	n	n	n	3,431		n	n	n
B5042303	EAU CLAIRE			06/30/2015		4,472,592	0	0	0	0	0	0	32,653	32,653	0	0	0
B2050804	FOND DU LAC	WI		09/05/2012		596,676	0	0	0	0	0	0	10,294	10,294	0	0	0
B7011901	GLENDALE			04/10/2017	ļ	1,323,499	0	0	0	0	0	0	8,252	8,252	0	0	0
B5111003	GREEN BAY		· 	02/11/2016		836,851	0	0	0	ō	}ō	ļō	5,481	5,481	0		ļō
B8071102 B3031202	GREEN BAY		·	08/31/2018		1,079,826 1,225,727	 n	0	0	0	0 n	}0	8,176 9,791	8,176 9,791	0	0	0
B1071902	LAKE GENEVA		·	10/11/2011	<u> </u>	548,299	 n	n	n	n	n	n	4,594	4,594	n	n	n
B4040801	MADISON			05/29/2014		3,099,176	0	0	0	0	0	0	23,088	23,088	0	0	0
B7061201	MADISON	WI		09/01/2017		1,195,690	0	0	0	0	0	0	6,886	6,886	0	0	0
B0020802	MARSHFIELD	WI		04/15/2010		1,268,214	0	0	0	0	0	0	13,429	13,429	0	0	0
B7042401	MEQUON			06/30/2017		1,422,489	0	0	0	0	0	ļ <u>0</u>	8,337	8,337	0	<u>0</u>	0
A2083002A6082103	MILWAUKEE	WI	-	12/12/2002		185, 121 276, 495	0	0	0	0	0	} <u>0</u>			0	0	0
B2091802	MILWAUKEE	wi	·	02/01/2013			 n	0	0	n	n	n	6,262	6,262	U	n	0
B5082801	MILWAUKEE			12/15/2015		1,426,351	0	0	0	0	0	0	9,310	9.310	0	0	0
B6092603	MILWAUKEE			12/15/2016		1, 179, 998	0	0	0	0	0	0	7,649	7,649	0	0	0
44001601	NEW DICHMOND	W1	1	11/19/2004		387 803	٥	1	1	۱ ،	. I		10 1/0	10 1/0	0	1	1

SCHEDULE B - PART 3

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

1	Location	1	4	5	6	7	,		e in Book Value				14	15	16	17	18
	2	3	1		1	Book Value/	8	9	10	11	12	13	Book Value/	-			
	_	1				Recorded			Current	1.			Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized		Total Foreign			Exchange	Realized	Total
								Current			Griange				Gain	Gain	Gain
		1		D-4-	Diamanal	Accrued	Valuation	Year's	Temporary	Deferred	In 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
A6020901	OAK CREEK	WI		12/31/2006		81,007	0	0	0	0	0	0	2,210	2,210	0	0	0
	OSHKOSH	WI		05/22/2013		768,529	0	0	0	0	0	0	9,470	9,470	0	0	0
52.02002	PORTAGE	WI		01/25/2013		2,504,959	0	0	0	0	0	0	17,595	17,595	0	0	0
B6072704	STURTEVANT	<u>W</u> I	ļ	09/14/2016	ļ	1,391,859	0	0	0	0	0	0	9,326	9,326	0	0	ļ0
B8071101	WAUNAKEE	WI		08/31/2018		814,247	0	0	0	0	0	0	6, 165	6 , 165	0	0	0
	WEST ALLIS	LWI		03/15/2013		284,222	0	0	0	0	0	0	6,162	6, 162	0	0	0
	LARAMIE	WY		07/10/2007		243,734	0	0	0	0	0	0	5,255	5,255	0	0	0
0299999. Mortgages with						5,716,017,136	0	0	0	0	0	0	308,599,979	308,599,979	0	0	0
B9013105	SCOTTSDALE	AZ	ļ	04/11/2019	05/10/2019	0	0	0	0	0	0	0	1,740,000	1,740,000	0	0	0
B9012202	SAN FRANCISCO	CA		03/25/2019	04/11/2019	0	0	0	0	0	0	0	6,700,000	6,700,000	0	0	0
B9030504	LAKEWOOD	CO		04/30/2019	05/10/2019	0	0	0	0	0	0	0	3,800,000	3,800,000	0	0	0
A6120713-1	UNSECURED	NY		07/28/2016	06/27/2019	65,391	0	0	0	0	0	0	65,391	65,391	0	0	0
500 12200	ASTORIA	OR	ļ	03/22/2019	04/11/2019	0	0	0	0	0	0	0	700,000	700,000	0	0	0
B9020104	ASTORIA	OR		03/29/2019	04/11/2019	0	0	0	0	0	0	0	770,000		0	0	L0
B9021201	HOUSTON	<u>TX</u>		04/17/2019	05/10/2019	0	0	0	0	0	0	0	937,500	937,500	0	0	0
B9021403	HOUSTON	<u>r</u> X		04/26/2019	05/10/2019	0	0	0	0	0	0	0	850,000	850,000	0	0	0
5 10 12002 1	HUMBLE	IX		04/11/2019	05/10/2019	0	0	0	0	0	10	0	625,000	625,000	0	0	0
B6101202-1	KENI	. L WA		04/17/2019	05/10/2019	0	0	0	0	0	0	0	1,200,000	1,200,000	0	0	0
0399999. Mortgages dis	posed					65,391	0	0	0	0	0	0	17,387,891	17,387,891	0	0	0
0599999 - Totals						5 901 666 453	0	0	0	0	0	0	509 461 003	509 461 003	0	0	0

SCHEDULE BA - PART 2

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

					1 2		0 00					T
1	2	Location		5	6	/	8	9	10	11	12	13
		3	4		NAIC							
					Designation							
					and							
					Admini-							
											Commitment	
					strative	. .	_				Commitment	
					Symbol/	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	Market	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Indicator	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	CREA Fund 57	Indianapolis	IN	City Real Estate Advisors, Inc.		01/02/2018		0	3, 153, 490	0	0	15.330
000000-00-0	R4 Fund 5	New York	NY	R4 California State Credit Partners LLC		12/07/2015		0	1,532,644	0	0	7.633
000000-00-0	Garnet Fund 41	Dover	DE	AEGON USA Realty Advisors, LLC		03/13/2015		0	43,856	0	0	25.000
000000-00-0	Garnet Fund 46	Dover	DE	AEGON USA Realty Advisors, LLC		04/01/2016		0	954,577	٥	0	99.990
3399999. Noi	-Guaranteed Federal Low Income Housing Tax Credit -	Unaffiliated						0	5,684,567	0	0	XXX
4499999. Tot	al - Unaffiliated							0	5,684,567	0	0	XXX
4599999. Tot	al - Affiliated							0	0	0	0	XXX
4699999 - To	tals				•			0	5,684,567	0	0	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			n Book/Adju				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			
							Less	Unrealized	(Depre-	Temporary	ized		Change in	Less		Exchange			
							Encum-	Valuation		Impair-	Deferred	Carrying		Encum-		Gain	Realized	Total	
					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	,	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal		Disposal	Income
		o.t.y	Otato					0.00007	71001011011	200	0 11.01		74.40						
							I												
							-												
							 												
							t												
4699999 - Tot	als																		

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10 NAIC Designation and Admini- strative Symbol/
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Market Indicator (a)
3137FL-YL-2	FHMS K-1511 X1		05/09/2019	MORGAN STANLEY & CO. LLC.		2,001,111	0	9,496	
3137FM-D4-1	FHMS KG01 X1		06/20/2019 05/10/2019	J.P. MORGAN SECURITIES LLC		3,058,160		31,260	
59333P-4Q-8	MIAMI-DADE CU-B-HEF		06/27/2019	RAYMOND JAMES & ASSOCIATES		1,000,000 2,234,058	1,000,000 2,280,000	22,701	1FE
735240-R7-0	PORT OF PORTLAND-TXBL		04/04/2019	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		1FE
	SOUTHAVEN CMBD CYCLE GEN		05/23/2019	AMHERST PIERPONT SECURITIES LLC		2,240,948	2,145,474	23,608	
3199999. Subt	otal - Bonds - U.S. Special Revenues	•		<u>. </u>		12,034,277	6,925,474	87,065	XXX
00037B-AF-9	ABB FINANCE USA INC		06/20/2019	AMHERST PIERPONT SECURITIES LLC		1,401,868	1,300,000	11,115	
00108W-AH-3	AEP TEXAS INC		04/29/2019	WELLS FARGO BANK		1,729,352	1,665,000	27,403	
00115A-AK-5	AEP TRANSMISSION CO LLC		06/10/2019	BANK OF AMERICA - MERRIL LYNCH		1,988,280	2,000,000	0	
031652-BK-5 032654-AJ-4	ANKOR TECHNOLOGY INC		05/08/2019 04/10/2019	CITIGROUP GLOBAL MARKETS				5,870 25,350	
037833-AL-4	APPLE INC		06/27/2019	BANK OF AMERICA - MERRIL LYNCH		2,124,180	2,000,000		
03836W-AB-9	AQUA AMERICA INC		04/24/2019	RBC CAPITAL MARKET CORP		2,000,000	2,000,000		2FE
03836W-AC-7	AQUA AMERICA INC		05/09/2019	VARIOUS		3,039,173	3,050,000	6, 159	
04248N-AA-1	ARMY HAWAII FAMILY HSG		04/04/2019	RAYMOND JAMES & ASSOCIATES		5,529,945	4,822,318	83,615	
05351W-AA-1 05379B-AQ-0	AVANGRID INC		04/10/2019	WELLS FARGO BANK AMHERST PIERPONT SECURITIES LLC		1,974,500	2,000,000	22,925	
05379B-AQ-0 05550M-AX-2	AVISTA CORP		04/23/2019 05/17/2019	BARCLAYS CAPITAL INC.		2,086,440 5,149,815	2,000,000 5,000,000	34,800 5.410	
05968K-AG-9	BAFC 2014-R2 2A2		06/27/2019	CAPITALIZED INTEREST				5,410	1FM
06051G-GL-7	BANK OF AMERICA CORP		04/17/2019	MIZUHO SECURITIES USA INC		2,008,260	2,000,000	36,638	
06051G-HG-7	BANK OF AMERICA CORP		05/31/2019	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,067,510	2,000,000	19,629	1FE
06406R-AB-3	BANK OF NY MELLON CORP		06/26/2019	SMBC NIKKO SECURTIES AMERIC, INC		2,369,134	2,285,000	30,804	1FE
071734-AD-9	BAUSCH HEALTH COS INC		05/10/2019	VARIOUS		1,226,060	1,223,000		4FE
080555-AF-2	BELO CORP		04/17/2019	RBC CAPITAL MARKET CORP		1,810,200	1,680,000	12,518	
09256B-AJ-6	BLACKSTONE HOLDINGS FINA		05/14/2019	ROYAL BANK OF CANADA		1,952,480	2,000,000	7,700	
096630-AF-5 097023-BY-0	BOARDWALK PIPELINES LP		06/12/2019 06/21/2019	GOLDMAN SACHS & COMPANY		3,003,930 1,274,226	3,000,000 1,268,000	55,254 14,254	
097023-CD-5	BOEING CO		04/30/2019	CITIGROUP GLOBAL MARKETS		2,960,700	3,000,000	14,254	
109641-AH-3	BRINKER INTERNATIONAL IN		04/15/2019	U.S. BANCORP INVESTMENTS, INC.		1,229,918	1,233,000	2,740	
110122-CC-0	BRISTOL-NYERS SQUIBB CO		05/07/2019	VARIOUS		5,991,640	6,000,000		1FE
12621E-AL-7	CNO FINANCIAL GROUP INC		05/30/2019	GOLDMAN SACHS & COMPANY		1, 167, 891	1, 165,000		2FE
126307-AH-0	CSC HOLDINGS LLC		06/25/2019	GOLDMAN SACHS & COMPANY		432,638	417,000	1,581	
126307-AT-4	CSC HOLDINGS LLC		04/26/2019	VARIOUS		2,223,166	2,170,000	33,113	
138616-AE-7	CANTOR FITZGERALD LP		04/24/2019	GOLDMAN SACHS & COMPANY VARIOUS		1,994,120	2,000,000		2FE
14162V-AB-2 141781-BK-9	SABRA HEALTH CARE LP		05/08/2019 05/20/2019	WAHIOUS			742,000 10,000,000	8,745	1FE
14879E-AE-8	CATALENT PHARMA SOLUTION		05/20/2019	JP MORGAN CHASE		1, 193, 048	1,184,000		4FE
14913Q-2V-0	CATERPILLAR FINL SERVICE		05/14/2019	MITSUBISHI		2,993,610	3,000,000	0	1FE
15138A-AC-4	CENTENNIAL RESOURCE PROD		04/01/2019	VARIOUS		751,778	740,000	2,544	4FE
15189X-AM-0	CENTERPOINT ENER HOUSTON		05/29/2019	ANHERST PIERPONT SECURITIES LLC		1, 123, 527	1,149,000	13,597	
163851-AB-4	CHEMOURS CO		05/30/2019	VARIOUS		1,590,968	1,587,000	5,024	
16411Q-AB-7	CHENIERE ENERGY PARTNERS		04/01/2019	JP MORGAN CHASE		672,400	656,000		
172967-LS-8 184496-AN-7	CITIGROUP INC		04/16/2019 06/18/2019	BANK OF AMERICA - MERRIL LYNCH		1,972,580 1,275,336	2,000,000 1,262,000	33,440	1FE
18539U-AA-3	CLEARWAY ENERGY OP LLC		06/27/2019	VARIOUS		623.725	610,000	7.405	
185899-AC-5	CLEVELAND-CLIFFS INC		05/28/2019	VARIOUS		1,564,820	1,632,000	2,114	
186108-CL-8	CLEVELAND ELECTRIC ILLUM		04/03/2019	AMHERST PIERPONT SECURITIES LLC		1,411,844	1,350,000	26,106	2FE
19421U-AB-0	CASL 2019-A A2		06/26/2019	BARCLAYS CAPITAL INC.		9,996,338	10,000,000	0	1FE
20030N-CJ-8	CONCAST CORP		06/26/2019	U.S. BANCORP INVESTMENTS, INC		3, 157, 770	3,000,000	38,025	
209111-FV-0	CONSOLIDATED EDISON INC		05/06/2019	JP MORGAN CHASE		3,998,600	4,000,000	0	1FE
210518-CY-0 237194-AL-9	CONSUMERS ENERGY CO		05/22/2019 06/25/2019	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS AMHERST PIERPONT SECURITIES LLC		1,533,375 2,174,778	1,500,000 2,097,000	1,538 12,559	
23/194-AL-9 29103D-AJ-5	DAHDEN RESTAURANTS TING		06/25/2019	JEFFERIES & CO INC.		2,1/4,7/8	2,097,000	12,559	
30288*-AE-0	FLNG LIQUEFACTION 2. LLC		05/26/2019	MIZUHO SECURITIES USA INC		4,000,000	4.000,000		2FE
31428X-BB-1	FEDEX CORP		06/26/2019	GOLDMAN SACHS & COMPANY		1,022,083	1,074,000	17,981	
04000M D I 4	FIDELITY NATI INFO CEDY	1	05 /14 /0010	ID MODOAN CHACE		000,000	1,000,000		055

1 CUSIP	2 3	4	5	6	7	8	9	10 NAIC
CUSIP								Designation and Admini- strative Symbol/
	scription Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Market Indicator (a)
337738-AT-5 FISERV INC		06/10/2019	JP MORGAN CHASE	Ctook	999,930	1,000,000		2FE
34959J-AG-3FORTIVE CORPORATION		06/19/2019	GOLDMAN SACHS & COMPANY		1,986,220	2,000,000	1,050	
370334-CH-5 GENERAL MILLS INC		06/14/2019	BARCLAYS CAPITAL INC FIXED		3, 119, 100	3,000,000	23,129	
38239J-AA-9 GOODMAN US FIN THREE		06/28/2019 04/25/2019	VARIOUS JP MORGAN CHASE		1,514,540 248,750	1,500,000 250,000	15,211 5,910	
40010P-AA-6 GRUBHUB HOLDINGS INC		06/28/2019	VARIOUS		3,479,853	3,421,000	4.420	
404119-BR-9 HCA INC, MW@50		06/27/2019	VARIOUS		2, 194, 140	2,025,000	45, 103	
40443R-AG-6 HPLY 2019-HIT B		05/16/2019	MORGAN STANLEY & CO. LLC.		5,000,000	5,000,000		1FE
415864-AM-9 HARSCO CORP		06/13/2019	VARIOUS		857,249	845,000		3FE
418751-AA-1 HAT HOLDINGS I LLC/HAT		06/26/2019 06/24/2019	WELLS FARGO BANKS		1,274,375 945.000	1,270,000 945.000		3FE
		05/24/2019	SEAPORT GROUP SECURITIES		945,000	825.000	1.263	
437076-BY-7 HOME DEPOT INC		06/03/2019	MORGAN STANLEY & COMPANY		1,988,520	2,000,000	0	1FE
449253-AB-9 IAA SPINCO INC		05/22/2019	JP MORGAN CHASE		645,000	645,000	0	4FE
459200-JZ-5 IBM CORP		05/08/2019	JP MORGAN CHASE		4,990,700	5,000,000		1FE
46590X-AA-4 JBS_USA/F00D/FINANCE		04/23/2019	VARIOUS		4,325,708	4,203,000	8,125	
46591A-BE-4 JPMDB 2018-C8 AS		06/25/2019	J.P. MORGAN SECURITIES LLC		5,527,930 1,500,000	5,000,000 1,500,000	15,965	2FE
46647P-AM-8 JPMORGAN CHASE & CO		05/17/2019	ROYAL BANK OF CANADA		1,991,640	2,000,000	23,003	
478160-BU-7 JOHNSON & JOHNSON		06/27/2019	JEFFERIES & CO., INC.		2,643,072	2,504,000	29,631	
48252A-AA-9 KKR GRP FIN CO VI LLC		06/17/2019	CITIGROUP GLOBAL MARKETS		3,988,760	4,000,000	0	11 E
		06/18/2019	BANK OF AMERICA - MERRIL LYNCH		3,290,280	3,000,000	1,750	
487312-AD-2 KEENAN FT DETRICK ENERGY		04/16/2019	VARIOUS		3,014,760	3,000,000		1FE
487836-BQ-0 KELLOGG CO		06/10/2019 06/06/2019	GOLDMAN SACHS & COMPANY WELLS FARGO BANK		3,320,884 997,000	3,380,000	29,998 2,361	
514666-AN-6 LAND OLAKES INC		06/26/2019	BAIRD, RW		1,410,750	1,485,000	3,176	
55303X-AG-0		04/08/2019	RBC CAPITAL MARKET CORP			410.000	4,911	
571676-AC-9 MARS INC		05/16/2019	VARIOUS		4,672,902	4,656,000	19, 117	1FE
58013M-EZ-3 MCDONALDS CORP		06/21/2019	VARIOUS		5,519,370	5,000,000	39,950	
582839-AH-9 MEAD JOHNSON NUTRITION C		05/16/2019	AMHERST PIERPONT SECURITIES LLC		1,922,666	1,815,000	1,040	
585055-BT-2 MEDTRONIC INC		04/08/2019	CANTOR FITZGERALD, LP		3,405,717 3,001,720	3,150,000	9,570	1FE
594918-BS-2 MICROSOFT CORP, MW020		06/05/2019	UBS PAINE WEBBER		1.020.370	1,000,000	11,404	
61691X-AG-8 MSC 2019-PLND B		05/10/2019	MORGAN STANLEY & CO. LLC.		5,700,000	5,700,000		1FE
61754J-AH-1 MSC 2007-T27 AJ		05/23/2019	MERRILL LYNCH PIERCE FENNER & SMITH		7,445,494	7,086,729	32,657	
62943W-AE-9 NRG YIELD OPERATING LLC		06/28/2019	GOLDMAN SACHS & COMPANY		523,320	534,000	7,936	
63941C-AB-9 NAVSL 2019-D A2A		06/19/2019	J.P. MORGAN SECURITIES LLC		9,995,555	10,000,000		1FE
64051N-AA-1 NEON HOLDINGS INC		04/09/2019	GOLDMAN SACHS & COMPANY BANK OF AMERICA - MERRIL LYNCH		921,748 3.528.839		1,734 17,715	
647622-AE-9 NOHT 2019-HNLA C		04/17/2019	WELLS FARGO SECURITIES, LLC					1FE
65158N-AB-8 NEWMARK GROUP INC		04/02/2019	CANTOR FITZGERALD, LP		670,800	645,000	16,241	
65342Q-AK-8 NEXTERA ENERGY OPERATING		06/27/2019	VARIOUS		565,815	563,000		3FE
66765R-CH-7 NORTHWEST NATURAL GAS CO		06/11/2019	U S BANCORP INVESTMENTS, INC		6,000,000	6,000,000	0	1FE
67021C-AN-7 NSTAR ELECTRIC CO		06/20/2019 06/03/2019	AMHERST PIERPONT SECURITIES LLC		2,763,360 2,011,780	2,657,000 2,000,000	8,875 14.044	
67103H-AH-O ORE ILLY AUTOMOTIVE INC		05/03/2019	WELLS FARGO BANK		1,999,820	2,000,000	14,044	
677415-CR-0 OHIO POWER COMPANY		05/20/2019	CREDIT SUISSE		2,992,680	3,000,000		1FE
678858-BU-4 OKLAHOMA G&E CO		06/04/2019	MITSUBISHI			1,000,000		1FE
693475-AW-5 PNC FINANCIAL SERVICES		04/16/2019	JP MORGAN CHASE		998,400	1,000,000	0	1FE
701094-AN-4 PARKER-HANNIFIN CORP		06/05/2019	BARCLAYS CAPITAL INC FIXED		1,993,740	2,000,000	ō	1FE
70213B-AB-7 PARTNERRE FINANCE B LLC		06/12/2019 05/28/2019	CITIGROUP GLOBAL MARKETS SCOTIA CAPITAL (BANK OF NOVA SCOTIA)		4,989,150 979.780	5,000,000 1,000,000	6,771	1FE
717081-EC-3 PFIZER INC, MW@15		06/04/2019	MORGAN STANLEY & COMPANY			1,000,000		
718172-CJ-6 PHILIP MORRIS INTL INC		04/29/2019	CITIGROUP GLOBAL MARKETS		3,946,680	4,000,000		1FE
		05/21/2019	CREDIT SUISSE		997,480	1,000,000	n	1FE
720186-AL-9 PIEDMONT NATURAL GAS CO								11 E
		04/12/201905/28/2019	BARCLAYS CAPITAL INC FIXED VARIOUS		3,000,000 4,083,391	3,000,000 4,100,000	30,405	1FE

			Show Al	Long-Term Bonds and Stock Acquired During the Current Quarte					
1	2	3	4	5	6	7	8	9	10 NAIC Designation and Admini-
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	strative Symbol/ Market Indicator (a)
	PROTECTIVE LIFE GLOBAL		04/08/2019	DEUTSCHE BANC		5,000,000	5,000,000		1FE
	QUEST DIAGNOSTICS INC		04/08/2019	SEAPORT GROUP SECURITIES		1,975,860	2,000,000	24,725	
	RELX CAPITAL INC RAYTHEON COMPANY		06/19/201906/20/2019	VARIOUS		4, 148,800 5,535,125	4,000,000 5,000,000		
	REINSURANCE GRP OF AMER		06/20/2019	VARIOUS		4, 120, 238	4,048,000	9,752	
	SABAL TRAIL TRANS		05/23/2019	JEFFERIES & CO., INC.		2.063.220	2.000.000	7.023	
808513-AU-9	CHARLES SCHWAB CORP		05/20/2019	U S BANCORP INVESTMENTS, INC		2,001,140	2,000,000		
811054-AG-0	EW SCRIPPS CO		06/24/2019	VARIOUS		1,944,856	2,047,000	8,669	4FE
	SILGAN HOLDINGS INC		05/22/2019	VARIOUS		2,781,126	2,775,000	20,215	
82894*-BB-2	J.R. SIMPLOT		05/01/2019	BANK OF AMERICA - MERRIL LYNCH		3,000,000	3,000,000		2FE
	SIRIUS XM RADIO INC, MW050		04/01/2019	CITIGROUP GLOBAL MARKETS			772,000	8,991	
82967N-BE-7 84474Y-AB-2	SIRIUS XM RADIO INC		06/25/2019 04/10/2019	VARIOUS		2,114,449 2,632,136	2,081,000 L 2,494,915		3FE
	SOUTHWEST GAS CORP		05/28/2019	WELLS FARGO BANK					1FE
845743-BR-3	SOUTHWESTERN PUBLIC SERV		06/11/2019	BAIRD, RW			500,000	6,064	
87305Q-CH-2	TTX CO		06/06/2019	WELLS FARGO BANK		2.084.000	2.000.000	29,600	
87422V-AF-5	TALEN ENERGY SUPPLY LLC		05/08/2019	VARIOUS		1,026,585	1,016,000	0	3FE
87422V-AG-3	TALEN ENERGY SUPPLY LLC		06/27/2019	VARIOUS		926,625	928,000		3FE
882384-AC-4	TEXAS EASTERN TRANSMISSION, M/W 144A		06/27/2019	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS			800,000	4,729	
883203-CA-7	TEXTRON INC		04/30/2019	GOLDMAN SACHS & COMPANY		1,998,220	2,000,000		2FE
	3M COMPANY TRIBUNE MEDIA CO		05/28/2019 06/25/2019	CANTOR FITZGERALD, LPBANK OF AMERICA - MERRIL LYNCH		3,065,910 1,349,537	3,000,000 L	27,563 34.840	
90171V-AA-3	TWIN RIVER WORLDWIDE HLD		05/07/2019	CREDIT SUISSE		1,021,458	1,009,000		4FE
	BAUSCH HEALTH COS INC		05/30/2019	JP MORGAN CHASE		1,143,828	1,165,000	9,300	
92343V-CV-4	VERIZON COMMUNICATIONS		06/26/2019	JEFFERIES & CO., INC.		3,236,010	3,000,000		
927804-FW-9	VIRGINIA ELEC & POWER CO		06/19/2019	JEFFERIES & CO., INC.		1,357,626	1,295,000	5, 180	1FE
92840V-AF-9	VISTRA OPERATIONS CO LLC		06/06/2019	VARIOUS		3,470,036	3,450,000		3FE
92928Q-AF-5	WEA FINANCE LLC		06/10/2019	VARIOUS		4,967,550	5,000,000		1FE
92936U-AF-6	WP CAREY INC		06/10/2019	WELLS FARGO BANK		4,943,800	5,000,000		2FE
	WASTE MANAGEMENT INC		05/14/2019	JP MORGAN CHASE		1,997,920	2,000,000 L		2FE
	WISCONSIN POWER & LIGHT		06/21/2019 06/17/2019	BARCLAYS CAPITAL INC FIXED			3,000,000	9,956	1FE
	AIR CANADA 2015-2AA PTT. MW@25	Δ	06/07/2019	UBS PAINE WEBBER		919.022	879.447	16.123	
	BANK OF MONTREAL	A	06/04/2019	CREDIT SUISSE		2,048,320	2,000,000		
06367W-MQ-3	BANK OF MONTREAL	A	06/25/2019	BMO CAPITAL MARKETS			1,000,000	0	
0778FP-AB-5	BELL CANADA	A	05/08/2019	BANK OF AMERICA - MERRIL LYNCH		1,996,040	2,000,000		2FE
	FAIRSTONE FINANCIAL INC	A	06/26/2019	VARIOUS		565,371	563,000		4FE
87971M-BK-8	TELUS CORP	A	05/22/2019	RBC CAPITAL MARKET CORP		2,971,440	3,000,000		2FE
89114Q-CA-4 98417E-AK-6	TORONTO-DOMINION BANK	A	06/05/2019 05/20/2019	GOLDMAN SACHS & COMPANY		2,999,580 2,083,740	3,000,000 2,000,000		1FE
	AP MOLLER-MAERSK A/S	n	05/20/2019 06/17/2019	CITIGROUP GLOBAL MARKETS		2,083,740	3,000,000		2FE
	ASB BANK LIMITED	D	06/1//2019	NATWEST MARKETS		2,981,640	2,000,000	22,708	
00216L-AC-7	ASB BANK LIMITED	D	05/16/2019	MORGAN STANLEY & COMPANY		1,995,600	2,000,000	22,700 N	1FE
02014P-DL-5	ALM 2015-17A A1BR	C	06/10/2019	BARCLAYS CAPITAL INC.		2,939,675	2,950,000	18,520	
06675F-AM-9	BANQUE FED CRED MUTUEL	D	06/18/2019	VARIOUS		5,383,585	5,395,000	53,944	1FE
	BSP 2014-IVA A2RR	D	04/10/2019	DEUTSCHE BANK SECURITIES INC.		8,000,000	8,000,000	0	
210314-AB-6	TRANSMANTARO	D	04/11/2019	JP MORGAN CHASE		3,000,000	3,000,000		2FE
22284H-AC-7	COV 2017-1A B	D	05/14/2019	CREDIT SUISSE SECURITIES (USA) LLC		7,738,868	7,735,000	29,618 13.998	
22847D-AE-2 26874R-AJ-7	CHNPT 2018-6A B	η	06/06/201905/02/2019	LITIGROUP GLOBAL MARKETS		2,247,750 1,994,840	2,250,000 2,000,000	13,998	
	EG GLOBAL FINANCE PLC	D	05/02/2019	VARIOUS		1,849,286	1,845,000	 N	4FE
	EMPRESA DE TRANSMISION	D	04/25/2019	BANK OF AMERICA - MERRIL LYNCH		2.000.000	2,000,000	n	2FE
449259-AB-6	ICG 2017-1A B	D	05/22/2019	BARCLAYS CAPITAL INC.		8,002,500	8,000,000	23,513	
456837-AP-8	ING GROEP NV	D	04/02/2019	CITIGROUP GLOBAL MARKETS		1,997,000	2,000,000	0	1FE
47048B-AM-2	JTWN 2015-7A A2R	D	05/31/2019	CREDIT SUISSE SECURITIES (USA) LLC		1,688,100	1,700,000		
49245P-AA-4	KERRY GROUP FIN SERVICES	D	04/17/2019	MESIROW CAPITAL MARKETS		4,955,650	5,000,000	5,778	
59802X-AL-7	MIDO 2016-6A BR	υ	05/06/2019	JEFFERIES LLC		7,500,000	7,500,000	0 ne nao	1FE

SCHEDULE D - PART 3

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

			Onow Am Long Torri Do	inds and Stock Acquired During the Ourie	one dealer				
1	2	3	4	5	6	7	8	9	10 NAIC Designation
									and
									Admini-
									strative
					N			D : 17 A	Symbol/
OLIOID.			5.		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)
67097L-AC-0	OCP 2017-13A A2A	. D	05/23/2019 BARCLAYS CAPITAL IN			3,501,750	3,500,000	18,381	
67109Y-AN-4	OAKC 2015-12A A2R	C	06/10/2019 MERRILL LYNCH PIERC			1,980,000	2,000,000	10,810	
675922-AG-3 69689L-AC-0	0CT34 2017-1A B2	. D	06/13/2019 GOLDMAN SACHS & CO 06/28/2019 CITIGROUP GLOBAL MA	ARKETS. INC.			450,000 4,000,000	2,537	
69689P-AC-1	PSTAT 2019-3A A2	. D		ARKETS, INC.		9,000,000	9,000,000		1FE
83368R-AT-9	SOCIETE GENERALE	. D	04/18/2019 SOCIETE GENERALE	MINETO, TINO.		2.009.820	2,000,000	3 875	
8672EM-AL-8	SUNCORP-METWAY LTD	D				4.988.800	5,000,000		1FF
87244A-BN-9	WINDR 2012-1A BR2	D	06/19/2019 CITIGROUP GLOBAL MA	ARKETS. INC.		3.000.000	3,000,000	0	1FE
89641A-AR-6	TRNTS 2016-5A B1R	D	04/15/2019 NATIXIS SECURITIES			8,000,000	8,000,000	0	1FE
898339-AA-4	TRUST F/1401	D	06/26/2019 VARIOUS			3,515,947	3,500,000	0	2FE
927320-AA-9	VINCI SA	. D	04/03/2019 VARIOUS			5,005,360	5,000,000	0	1FE
94949R-AU-1	WELF 2016-1A BR	. D	06/07/2019 GOLDMAN SACHS & CO			4,960,000	5,000,000	28,413	
Q8773@-AT-5	STOCKLAND TRUST	D	04/30/2019 NATIONAL AUSTRALIA			2,000,000	2,000,000	0	1FE
Q8773@-AU-2	STOCKLAND TRUST	D	04/30/2019 NATIONAL AUSTRALIA	BANK		2,000,000	2,000,000	0	1FE
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					502,023,904	495,908,374	1,747,098	XXX
	I - Bonds - Part 3					514,058,181	502,833,848	1,834,163	XXX
	I - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999. Tota						514,058,181	502,833,848	1,834,163	XXX
	I - Preferred Stocks - Part 3					0	XXX	0	XXX
	I - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
	I - Preferred Stocks					0	XXX	0	XXX
*******	FHLB DES MOINES		06/30/2019 DIRECT FROM ISSUER		17,082.000	1,708,200		0	A
	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					1,708,200	XXX	0	XXX
9799997. Tota	I - Common Stocks - Part 3					1,708,200	XXX	0	XXX
9799998. Tota	I - Common Stocks - Part 5					XXX	XXX	XXX	XXX
	I - Common Stocks					1,708,200	XXX	0	XXX
9899999. Tota	I - Preferred and Common Stocks				·	1,708,200	XXX	0	XXX
9999999 - Tota	als	-				515.766.381	XXX	1.834.163	XXX

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Rec	deemed or C	Otherwise	Disposed (of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
													Total	Total							nation
												Current	Change in	Foreign							and
												Year's	Book/	Exchange	Book/				Bond		Admini-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	strative
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Symbol
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	/Market
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
modion	Becompact	o.g.i	Duto	SINKING FUND REDEMPTION	Otook	oration	T di Valuo	0001	¥ alao	(Decrease)	Accidion	Tilzca	10)	Value	Date	Diopodai	Біоробаі	Бюроса	Duning rour	Duto	(α)
71654Q-BD-3	PETROLEOS MEXICANOS, M/W SR UNSECURED	D	_06/20/2019 _	OTTACHO FORD TESEM FROM		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,463	12/20/2022	1
	·			SINKING FUND REDEMPTION		,		•													
71654Q-BF-8	PETROLEOS MEXICANOS, M/W UNSECURED	D	06/20/2019			75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	638	12/20/2022 _	1
700571 10 0	OLE MALLED MAIN GEOLOGIC CALLADIE		04 (45 (0040	SINKING FUND REDEMPTION		45.000	45.000	45.000	45.000						45.000				400	04 (45 (0000	
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE	C	04/15/2019	CINKING FIND DEDENDTION		15,839	15,839	15,839	15,839	0	0	0	0	0	15,839	0	0	0	123	01/15/2022 _	
802722-AA-6	SANTA ROSA LEASING LLC.SECURED. SINKABLE		05/15/2019	SINKING FUND REDEMPTION		24,716	24,716	24,716	24,716	0	0		0	n	24,716	0	n	n	209	08/15/2024 .	1
	SHAIN NOON LENGTHO LEV, SECONED, STHEADLE		\$1 02 /01 10/20	SINKING FUND REDEMPTION			24, / IU	24,110	4, / 10	Ī			1		24,710				209		
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W		06/20/2019	The rest of the second of the		86,957				0	0	0	0	0		0	0	0	950	12/20/2024 _	1
	Subtotal - Bonds - U.S. Governments					352.512	352.512	352.512	352.512	0	0	0	0	0	352.512	0	0	0		XXX	XXX
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				SINKING FUND REDEMPTION		, .		, .		İ	_	<u> </u>					,		-,,-		
68607L-XP-7	OR ST-TXB-PENSION		06/01/2019			954,402	954,402	1,060,638	956,563	٥	(2, 160)	٥	(2, 160)	0	954,402	0	0	0	27,496	06/01/2023 _	1FE
1799999.	Subtotal - Bonds - U.S. States, Territo	ries an	nd Possess	sions		954,402	954,402	1,060,638	956,563	0	(2, 160)	0	(2, 160)	0	954,402	0	0	0	27,496	XXX	XXX
				SINKING FUND REDEMPTION																	
68583R-CJ-9	OREGON COMM COLLEGE, GEN OB BOND		06/30/2019			204,247	204,247	204,247	204,247	0	0	0	0	0	204,247	0	0	0	0	06/30/2020 _	_
2499999.	<u> Subtotal - Bonds - U.S. Political Subdi</u>	ivisions	s of States,	Territories and Posse	essions	204,247	204,247	204,247	204,247	0	0	0	0	0	204,247	0	0	0	0	XXX	XXX
184126-YU-8	CLAYTON CNTY WTR AUTH WTR & SEWAGE		05/01/2019	. MATURITY		1,500,000	1,500,000	1,455,840	1,497,280	0	2,720	0	2,720	0	1,500,000	0	0	0	13,500	05/01/2019 .	1FE
3128LX-GZ-7	FG G02016		06/01/2019	. MBS PAYDOWN		6,972	6,972	6,887	6,971	0	1	0	1	0	6,972	0	0	0	151	11/01/2035 .	
312935-XY-0 31297G-MK-4	FG A88795FG A28462		06/01/2019 06/01/2019	MBS PAYDOWN		5,117 48,262	5, 117 48, 262	5,047 47,735	5, 115 48, 252		2	0	10	0	5,117 48,262	0	0		107 1,184	02/01/2033 . 11/01/2034 .	
31297H-4M-8	FG A29828		06/01/2019	MBS PAYDOWN		2,825	2,825	2,780	2,823	n	2	0	2	0	2,825	0	0		1, 104	02/01/2035 _	1
31297T-XD-0	FG A37876		06/01/2019	MBS PAYDOWN		7.190	7.190	7,089	7 . 185	0	5	0	5	0	7 . 190	0	0	0	152	09/01/2035 .	1
313637-ZF-0	FN 109742		06/01/2019	MBS PAYDOWN		9,037	9,037	9, 185	9,062	0	(25)	0	(25)	0	9,037	0	0	0	168	_09/01/2048 _	1
31371L-ZS-1	FN 255553		06/01/2019	MBS PAYDOWN		13,044	13,044	12,873	13,033	0	11	0	11	0	13,044	0	0	0	275	01/01/2035 _	1
31371M-RQ-2	FN 256195		06/01/2019	MBS PAYDOWN		1,009	1,009	1,001	1,009	0	0	0	0	0	1,009	0	0	0	21	04/01/2036 _	
3137AW-QJ-7	FHMS K023 X1		06/25/2019	. INTEREST ONLY PAYMENT		0	0	3,211	1,320	0	(1,320)	00	(1,320)	0	0	0	0	0	262	08/25/2022	
3137B7-N2-1 3137BN-NA-8	FHMS K036 X1FHMS KC01 X1		06/25/2019 06/25/2019	. INTEREST ONLY PAYMENT			-ا ۷	842 918			(584)		(584)	0	0	0			59 83	10/25/202312/25/2022	
3137FA-RG-5	FHMS K727 X1		06/25/2019	INTEREST ONLY PAYMENT		0	0	3,837	2,070	0	(2,070)		(2,070)	0	0	0	0	0	353	07/25/2024	1FE
3137FB-TC-0	FHMS K728 X1		06/25/2019	INTEREST ONLY PAYMENT		0	o [1,017		0	(590)		(590)	0	0	0	0	0	77	.08/25/2024	1
3137FL-2N-3	FHMS K-1510 X1		06/25/2019	. INTEREST ONLY PAYMENT		0	Ω	214	0	0	(146)	0	(146)	0	0	0	0	0	6	01/25/2034 .	1
31381S-CW-0	FN 469085		06/01/2019	. MBS PAYDOWN		855	855	952	858	0	(3)	0	(3)	0	855	0	0	0	20	09/01/2041 _	1
31402D-GN-4	FN 725705		06/01/2019	_ MBS PAYDOWN		8,657	8,657	8,496	8,648	0	9	0	9	0	8,657	0	0	0	180	_08/01/2034 _	
31402R-FT-1 31403D-GY-9	FN 735578FN 745515		06/01/2019 06/01/2019	MBS PAYDOWN		7,562 6,825	7,562 6,825	7,383 6,731	7,553 6,820	L	9	0	9	0	7,562 6,825		0		164 142	06/01/2035 . 05/01/2036 .	
31403D-G1-9	FN 745870		06/01/2019	MBS PAYDOWN		8,280		8,731	8,271	n	a	n	a	n		n	n	n	142	10/01/2036 .	1
31405G-AU-4	FN 788519		_06/01/2019 _	MBS PAYDOWN		4, 141	4,141	4,086	4, 137	0	4	0	4	0	4,141	0	0	0	92	07/01/2034 _	1
31407H-HS-8	FN 831041		06/01/2019	. MBS PAYDOWN		9,916	9,916	9,696	9,902	0	14	0	14	0	9,916	0	0	0	214	10/01/2035 .	1
31407K-L6-4	FN 832949		06/01/2019	. MBS PAYDOWN		1,778	1,778	1,752	1,777	0	1	0	1	0	1,778	0	0	0	37	09/01/2035 .	1
31408F-6B-0	FN 850566		06/01/2019	. MBS PAYDOWN		4,345	4,345	4,266	4,342	0	3	0	3	0	4,345	0	0	0	88	01/01/2036 .	
31409E-FW-6	FN 868781GRAND STRAND SC WTR & SWR AUTH. REV BOND		06/01/2019	MBS PAYDOWN		1,809	1,809	1,784	1,807	0	2	0	2	0	1,809	0	0		38	04/01/2036 . 06/01/2019 .	1
386475-ER-4	GRAND STRAND SC WIR & SWR AUTH, HEV BUND		06/01/2019	SINKING FUND REDEMPTION		1,000,000		1,000,000	1,000,000						1,000,000				16,280	06/01/2019 .	IFE
485428-ZX-7	KANSAS ST DEV FIN AUTH REV. SINK BOND		05/01/2019	OTHER THOU I OND THE DEMICTION		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,820	05/01/2026 _	1FE
	, , , , , , , , , , , , , , , , , , , ,			SINKING FUND REDEMPTION		,									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
68286#-AA-6	BGS FBI WESTCHESTER		06/05/2019			45,418	45,418	45,418	45,418	0	0	0	0	0	45,418	0	0	0	683	_07/05/2032 _	1
1				CALLED BY ISSUER at						I		1						1			
68442C-BV-7	ORANGE CO WTR DT-B, MW		06/27/2019	. 108.476		1,084,760	1,000,000	1,000,000	1,000,000	Fō		ō	Fō	0	1,000,000	ō	0	Fō	113,793	08/15/2028 .	1FE
83162C-MQ-3 83162C-NG-4	SBAP 2002–20K 1		05/01/2019 04/01/2019	MBS PAYDOWN		25,266 15,132	25,266 15,132	25, 168 15, 422	25,264 15,142	0	2	\f	2	0	25,266 15,132	0	0		643 372	11/01/2022 . 10/01/2023 .	
83162C-NG-4	SBAP 2003–20J 1		05/01/2019	MBS PAYDOWN			24,389	15,422	24,376	ļ	12	' ⁰	12	0	15, 132	0	0	ļ	607	10/01/2023 . 11/01/2023 .	- 1
83162C-PE-7	SBAP 2004–20L 1		06/01/2019	MBS PAYDOWN		7,111		6,797	7,098	n	13	n	13	n		n	n	n	173	12/01/2023 .	1
83162C-QG-1	SBAP 2006-20E 1		05/01/2019	MBS PAYDOWN			88,722	89,680		0	(27)		(27)	0		0	0	0	2,604	05/01/2026 _	1
83162C-QR-7	SBAP 2006-20K 1		_05/01/2019	MBS PAYDOWN		26,721	26,721	26,721	26,721	0	0	0	0	0	26,721	0	0	0	716	_11/01/2026 _	1
83162C-QS-5	SBAP 2006-20L 1		06/01/2019	MBS PAYDOWN		58.539	58.539	56.428	58.494	١	45	1	45	n	58.539	0	١ ،	l 0	1.722	12/01/2026	1

				;	Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Rec	leemed or C	Otherwise	Disposed of	of During th	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							NAIC
																					Desig-
													Total	Total							nation
												Current	Change in	Foreign							and
												Year's	Book/	Exchange	Book/				Bond		Admini-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	strative
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Symbol
CUSIP					Number of				Adjusted	Valuation	(Amor-		Value		Value at	Gain	Gain	Total Gain	Dividends	tractual	/Market
		Го.,	Diamagal	Name		Canaid		A atual	•		`	Impairment		/Adjusted							
. ldent-	D		Disposal	Name	Shares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	SBAP 2007-20E1	-	05/01/2019 .	. MBS PAYDOWN		49,923	49,923	50,013	49,925	0	(3)	0	(3)	0	49,923	0	0	0	1,325	05/01/2027	
	SBAP 2009–20E 1		05/01/2019 .	MBS PAYDOWN		39,846	39,846	39,846	39,846	0	0	0	0		39,846	0	0		895	05/01/2029	-]
	SBAP 2009-20F 1		06/01/2019 .	MBS PAYDOWN		32,271	32,271	32,271	32,271						32,271	0			812	06/01/2029	- I
3199999.	Subtotal - Bonds - U.S. Special Rever	nues		Total Inc. State Propriet Inc.		4,250,722	4,165,962	4, 128, 532	4, 167, 498	0	(2,269)	0	(2,269)	0	4, 165, 962	0	0	0	161,042	XXX	XXX
00028#-AA-2	AAAM A-1 PASSTHRU TR		06/15/2019 .	SINKING FUND REDEMPTION		256, 103	256, 103	256, 103	050 000		0	0	0		050 000	0	(450)	(159)	3.128	05/25/2025	455
00101J-AH-9		-	05/28/2019 .	VARIOUS		3,026,008	3,104,000	2,965,748	256,263 2,974,169		10,466	0	0	0	256,263 2,984,635	0	(159) 41,372	41,372	56,755	06/15/2023	1FE
UU IU IU-NII-9	NOT WITH		ـ 10 02 /02 /04	MORGAN STANLEY & COMPANY					, 314, 109	ļ	10,400		10,400		2,304,000		41,012	41,012	, 00, 130	۱۵/۵۵/۱۰/۱۰/۱۰	. U L
00101J-AK-2	ADT CORP		05/28/2019 .	monoria otriale a comental		1, 118, 250	1,065,000	1,117,196	1, 117, 196	n		0	n	0	1, 117, 196		1,054	1,054	41,602	10/15/2021	3FE
00105H-DZ-6	AFC 1999-2 1A		06/25/2019 .	MBS PAYDOWN		14,783	14,783	13,582	14,692	0	91	0	91	0	14,783	0	0	0	219	06/25/2029	
00442V-AE-7	ACE 2006-ASP3 A2D		_06/25/2019 _	MBS PAYDOWN		128,357	128,357	102,685	126,879	0	1,478	0	1,478	0	128,357	0	0	0		_06/25/2036 _	
02146T-AB-3	CWALT 2006-24CB A2		06/01/2019 .	MBS PAYDOWN		20,735	22,777	21,426	20,845	0	(111)	0	(111)	0	20,735	0	0	0	606	06/25/2036	
02146Y-AC-0	CWALT 2006-0A9 2A1A	. -	06/20/2019 .	. MBS PAYDOWN		19,627	26,226	18,861	19,627	0	0	0	0	0	19,627	0	0	0	304	09/20/2046	1FM
				SINKING FUND REDEMPTION																	
023764-AA-1	AMERN AIRLINE 16-2 A PTT		06/15/2019 .			33,750	33,750	33,919	33,755	0	<u>(</u> 5)	0	(5)	0	33,750	0	0	0	616	06/15/2028	1FE
000770 44 0	ANED ALDIAL 45 4 A DIT INNOCE		05 (04 (0040	SINKING FUND REDEMPTION		000 074	000 074	004.045	004 044		(70)		(70)		000 074				4.040	05 (04 (0007	455
023770-AA-8 026930-AA-5	AMER AIRLN 15-1 A PTT, MW@25 AHMA 2007-2 A1		05/01/2019 .	MBS PAYDOWN		290,971	290,971 159.398	294,245	291,044		(73)	0	(73)	0	290 , 971	0	0		4,910 1,846	05/01/2027	1FE
020930-AA-3	ATMA 2007-2 AT	-	00/23/2019 .	CALLED BY ISSUER at		139,007	139,390	144,733	130,310			0		0	139,007	0	0		1,040	1402/2012	. 1511
035240-AD-2	ANHEUSER-BUSCH INBEV WOR		04/25/2019	102.831		5.141.567	5,000,000	5, 177, 450	5.077.035	0	(7.702)	0	(7.702)	0	5.069.333	0	(69, 333)	(69,333)	287.400	_01/15/2022	2FE
03755L-AC-8	APERGY CORP		05/31/2019 .	JP MORGAN CHASE		335,380	328,000	335,620	335, 177	0	(267)	0	(267)	0	334,910	0	470	470	12,372	05/01/2026	
03939P-AA-2			04/16/2019 .	VARIOUS		1,379,901	1,253,000	1,250,815	1,251,154	0	57	0	57	0	1,251,210	0	104,256	104,256		09/15/2025	
				SINKING FUND REDEMPTION																	
04248N-AA-1	ARMY HAWAII FAMILY HSG		06/15/2019 _			51,034	51,034	57,012	22,694	0	(14)	0	(14)	0	51,034	0	0	0	1,410	06/15/2050	
04544G-AH-2	ABSHE 2006-HE4 M1		05/25/2019 .	. MBS PAYDOWN		0	13,872	11,653	(2)	0	2	0	2	0	0	0	0		150	05/25/2036	
05526W-AA-1	BAMLL 2015-HAUL A1		06/01/2019 .	. MBS PAYDOWN		25 , 355	25,355	26,760	25,462	0	(107)	0	(107)	0	25,355	0	0	0	361	07/05/2043	
05526W-AE-3 05530V-AB-5	BAMLL 2015-HAUL XA		06/07/2019 . 06/25/2019 .	. INTEREST ONLY PAYMENT			121,592	11, 128 117, 944	5,524 121,016		(5,524) 576	0	(5,524) 576		121,592	0	0		816 1,402	07/05/2043 04/25/2037	1FE
00000V-AB-0	DUAF 2007-AAS TATE		00/23/2019 _	SINKING FUND REDEMPTION		121,392	121,392	117,944	121,010			0	370		121,092	0	0		1,402	94/23/203/	. IFM
05566S-AA-1	BURLINGTON NORTH SANTA FE, MKWL/SINK,		04/05/2019 .	STREET ON THE PERSON		15,425	15,425	15,444	15,428	0	(3)	0	(3)	0	15,425	0	0	0	405	01/15/2023	1FE
	Done I to the total to the total to the total to the total to the total to the total total to the total total to the total tot			SINKING FUND REDEMPTION					, .20						, 120						
05567Y-AA-7	BURLINGTON NO SF 05-4 TRUST	. []	_04/05/2019 _			87,547	87,547	84,045		0	(1,273)	0	(1,273)	0	87,547	0	0	0	2,271	04/01/2023	1FE
				SINKING FUND REDEMPTION																	
05568Y-AA-6	BNSF RAILWAY CO 2007-1M/W PASS THRU CERT	.	04/01/2019 .			246 , 123	246,123	245,962	246 , 121	0	1	0	1	0	246 , 123	0	0	0	7 , 379	04/01/2024	
056059-AL-2			05/15/2019 .	. MBS PAYDOWN		45, 156	45, 156	45, 156	45, 156	ō	0	0	0	0	45, 156	0	0	<u>0</u>	701	11/15/2035	
05950P-AU-7	BAFC 2006-H 6A1		_06/20/2019 _	. MBS PAYDOWN		100,584	100,584	87,209	99,862		722	0	722		100,584	0	0		1,067	12/20/2055	1FM
05952D-AB-4 06406H-CU-1	BAFC 2007-A 2A1BANK OF NEW YORK CO.		06/20/2019 . 05/15/2019 .	MBS PAYDOWN		262,099 2,000,000	262,099 2,000,000	253,744	261,258		840	0	840		262,099 2,000,000		0		2,920 2,000	02/20/2047 05/15/2019	1FM
06541X-AG-5	BANK 2017-BNK7 XA		06/17/2019 .	. INTEREST ONLY PAYMENT		∠,000,000	2,000,000		1,999,090	0	(1,077)		(1.077)		2,000,000			n	578	09/15/2019	1FF
071734-AD-9	BAUSCH HEALTH COS INC		05/30/2019 .	JP MORGAN CHASE		1,218,360	1,223,000	1,226,060	0	0	(21)	0	(21)	0	1,226,039	0	(7,679)	(7,679)		01/15/2028	
07383F-WP-9	BSCMS 2003-PWR2 J		06/01/2019 .	MBS PAYDOWN		164.896	164.896	177,489	166,581	0	(1,685)	0	(1.685)	0	164.896	0	0	0	4,215	05/11/2039	
07383F-Y4-4	BSCMS 2004-PWR6 E		04/01/2019 .	. MBS PAYDOWN		40,000	40,000	41,600	40,329	0	(329)	0	(329)	0	40,000	0	0	0	721	11/11/2041	
	BALTA 2005-9 26A1		.06/01/2019 .	. MBS PAYDOWN		11, 132	17,543	16,099	11,090	0	42	0	42	0	11, 132	0	0	0	342	11/25/2035	
110122-AA-6	BRISTOL-MYERS CO., DEB.		05/06/2019 _	JP MORGAN CHASE		5,800,950	5,000,000	5,711,360	5,231,550	0	(16,263)	0	(16,263)	0	5,215,287	0	585,663	585,663	142,007	06/15/2023	1FE
				SINKING FUND REDEMPTION						_				_		_	_	_			
12200B-AA-6	BURLINGTON NORTH SANTA FE 04-1 TRUST		04/10/2019 .	MDC DAVDOWN		39,345	39,345	40,902	39,853	łō	(508)	0	(508)	łō	39,345	ļ0	0	}ō	1,098	01/15/2021	1FE
12433W-AC-5 12532A-BD-0	BX 2018-EXCL B		04/15/2019 . 06/12/2019 .	. MBS PAYDOWN		145, 182	145, 182	144,354 1,438	144,883	0	299	0	299		145, 182	0	0	0	1,859 .83	09/15/2020 .11/10/2049	1FM
125634-AG-0	CLIF 2013-1A NOTE		06/12/2019 . 06/18/2019 .	MBS PAYDOWN		193,333	193,333	187.934	192.765		(778)	0 n	(778)	n	193.333	u	0	u	2.038	03/18/2028	1FE
125634-AU-4	CLIF 2013-1A NOTE		06/18/2019 .	MBS PAYDOWN		222, 133	222,133	220, 161	221,667	n	466	n	466	n	222, 133	n	n	n	2,969	06/18/2028	1FE
12591Q-AS-1	COMM 2014-UBS4 XA		06/12/2019 .	. INTEREST ONLY PAYMENT		0	0	34,431	23,027	0	(23,027)	0	(23,027)	0	0	0	0	0	2,590	08/10/2047	
12594M-BD-9	COMM 2016-COR1 XA		.06/12/2019 .	. INTEREST ONLY PAYMENT		0		1,258	666	0	(666)	0	(666)	0		0	0	0	76	10/10/2049	
		1		SINKING FUND REDEMPTION			[1				1	1	1		1			1 1
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS	.	.06/10/2019 .			39,753	39,753	40,356	39,774	0	(21)	0	(21)	0	39,753	0	0	0	878	01/11/2027	2FE
4000== == =	eve copp		00 (40 :== :1	SINKING FUND REDEMPTION		,	J	,				_					_			04 (40 :	055
126650-BC-3	CVS CORP.	. 1	.06/10/2019			102.774	102.774	107.746	102.949	. 0	(175)	. 0	(175)	1 0	102.774	0	. 0	. 0	2.520	.01/10/2028	12FE

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise [Disposed (of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
													Total	Total							nation
												Current	Change in	Foreign							and
												Year's	Book/	Exchange	Book/				Bond		Admini-
									Prior Year		Current	Other Than	n Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	strative
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Symbol
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	/Market
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
		9	- 5.17	SINKING FUND REDEMPTION					7 51.5.0	(200.000)	71001011011	200	.0)	7 4.40		- 10 0 0 0 11		- 10 0 0 0 11	_ = = = = = = = = = = = = = = = = = = =	- 5110	()
126650-BP-4	CVS LEASE PASS THROUGH		06/10/2019			31,057	31,057	31,621	31,075	0	(19)	0	(19)	0	31,057	0	0	0	782	12/10/2028	2FE
				SINKING FUND REDEMPTION																	
126650-BY-5	CVS PASS-THROUGH TRUST, 144A, SINKABLE		06/10/2019			8,522	8,522	8,522	8,522	0	0	0	0	0	8,522	0	0	0	211	01/10/2034	2FE
400051/ 44 0	OVO DAGO TIPOUGIL TO COAA		00 (40 (0040	SINKING FUND REDEMPTION		0.450	0.450	0.450	0.450		0				0.450				4.47	00 (40 (0000	055
	CVS PASS-THROUGH TR 2014		06/10/2019 06/25/2019	MBS PAYDOWN			8,452 72,033	8,452 67,229	8,452 58,255		191		191	0	8,452 58,446	0	0		147 918	08/10/2036 03/25/2036	2FE
12667H-AD-3	CWL 2006-20 2A3		06/25/2019	MBS PAYDOWN		24,490	24.490	22,076	24.146	0	345	0	345	0	24 . 490	0	0	0		04/25/2047	1FM
	CWALT 2005-85CB 2A2		06/01/2019	MBS PAYDOWN		11.814	15,504	15,546	12.054	0	(240)	0	(240)	0	11.814	0	0	0	354	02/25/2036	3FM
	CALIFORNIA WATER SERVICE, IST MORTGAGE					2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	58 , 750	_05/01/2019 _	1FE
				SEAPORT GROUP SECURITIES														1			
	CARDINAL HEALTH INC, MW@25		06/06/2019			1,024,470	1,000,000	999,280	999,468	0	31	0	31	0	999,499	0	24,971	24,971	27,604	09/15/2025	2FE
	CFMT 2018-RM2 A		06/25/2019			15,256	15,256	15, 184	15,207	0	49	0	49		15,256	0	0	0	265	10/25/2068	1FE
	CD 2006-CD3 AM		05/01/2019 06/25/2019			158,382 46,898	158,382	159,476 45,583	158,414 47,949	0	(32)	}0	(32)		158,382 46,898	0 0	0		3,645 672	10/15/2048 08/25/2037	1FM
1001001-AB-8	UFLX 2007-MT TAZ		100/25/2019	SINKING FUND REDEMPTION		40,898		40,083	47,949		(1,050)	,	(1,050)	,	40,898					180/25/2037	- IFML
17305B-AB-7	CITICORP LEASE, 144A, P/P, P/T CERT		06/18/2019	STAKING FOND HEDEMPTION		2,314	2,314	2,454	2,319	0	(5)	0	(5)	0	2,314	0	0	0	93	12/15/2019	2FE
17307G-4K-1	CMLTI 2006-WF1 A2E		06/01/2019	MBS PAYDOWN		76,591		51,029		0	1,010		1,010	0		0	0	0	711	_03/25/2036 _	1FM
	CLEVELAND-CLIFFS INC		06/28/2019	VARIOUS		1,062,910	1,091,000	1,046,438	0	0	465	0	465	0	1,046,902	0	16,008	16,008	8,590	_06/01/2027	4FE
201723-AN-3	COMMERCIAL METALS CO			. JP MORGAN CHASE			825,000	822,000	821,971	0	48	0	48	0	822,019	0	13,293	13,293			3FE
201736-AB-1	CMLBC 2001-CMLB A2		06/01/2019			292,431	292,431	299,011	295,945	0	(3,514)	0	(3,514)	0	292,431	0	0	0	8,919	06/20/2031	
20338Q-AD-5	COMMSCOPE FINANCE LLC		06/19/2019	. CREDIT SUISSE		2,925,881	2,865,000	2,866,791	0	0	(80)	00	(80)	00	2,866,711	0	59, 170	59, 170	58,255	03/01/2026 _	3FE
210795-PZ-7	CONTL AIRLINES 2012-1 A		04/11/2019	STINKTING FUND REDEMPTION		3,691	3,691	3,806	3,695	0	(4)		(4)		3,691	0	0	0	77	04/11/2024	1FE
	CAFL 2017-1 A		06/01/2019	MRS PAYDOWN		31,450	31.450	31,449	31,450	0		0	0	0	31.450	0	0	0	429	10/15/2049	1FF
	CSMC 2006-0MA B1			MBS PAYDOWN		108,600	108,600	118,854	109,923	0	(1,323)	0	(1,323)	0	108,600	0	0	0	2,475	05/15/2023	1FM
	CWALT 2006-0A12 A2		06/20/2019			34,851	50,644	33,754	34,410	0	441	0	441	0	34,851	0	0	0	614	_09/20/2046	1FM
	DBUBS 2011-LC2A XA		06/12/2019	. INTEREST ONLY PAYMENT		0	0	660	222	0	(222)	٥	(222)		0	0	0	0	75	07/10/2044	
	DBUBS 2011-LC2A A1FL		06/12/2019			25,769	25,769	25,398	25,684	0	85	0	85	0	25,769	0	0	0	413	07/12/2044	
24422E-RR-2	JOHN DEERE CAP CORP, UNSECURED		04/17/2019	SINKING FUND REDEMPTION		2,000,000	2,000,000	1,994,600	1,999,756	0	244	0	244	0	2,000,000	0	0	0	22,500	04/17/2019 _	1FE
247358-AA-2	DELTA AIR LINES 2012-1A. MW@50		05/07/2019	STINKTING FUND REDEMPTION		580.543	580.543	612.603	584.288	0	(3,745)		(3,745)		580 . 543	0	0	0	13.788	05/07/2020	1FF
247361-ZH-4	DELTA AIR LINES 2010-2A, MW050		05/23/2019	MATURITY		2,022,728	2,022,728	2,119,559	2,045,948	0	(23, 220)	0	(23,220)	0	2,022,728	0	0	0	50,062	05/23/2019	1FE
	DELTA AIR LINES 2011-1, MW@50			MATURITY		2, 182, 647	2, 182, 647	2,311,819	2,202,486	0	(19,839)	0	(19,839)	0	2, 182, 647	0	0	0	57,840	04/15/2019	1FE
	DBALT 2007-0A3 A1		06/25/2019	MBS PAYDOWN		25,657	25,657	20,109	25,332	0	326	0	326	0	25,657	0	0	0	281	_07/25/2047 _	1FM
25151T-AC-4	DEUTSCHE ALT- A	.	06/25/2019	. MBS PAYDOWN		73,245	73,245	51,775	72, 189	٥	1,056	٥	1,056	0	73,245		0	0	531	03/25/2037	1FM
25151X-AA-9	DBALT 2007-0A4 1A1A		06/25/2019	. MBS PAYDOWN		43,081	43,081	40,712	42,830	0	251	0	251	0	43,081	0	0	0	479	08/25/2047	1FM
05000 4 5	DICITAL DEALTY TRUCT OF CHARACT		.06/17/2019	CALLED BY ISSUER at 104,401		0.700.005	6,500,000	0.000.005	6,609,305	0	(OF 000)		(05,000)		0 504 070	0	(04.070)	(04.070)	543,898	00/45/0004	2FF
25389J-AJ-5	DIGITAL REALTY TRUST, CO GUARNT		06/1//2019	CALLED BY ISSUER at		6,786,065	6,500,000	6,826,025			(25,032)	·	(25,032)	0	6,584,273	0	(84,273)	(84,273)	543,898	03/15/2021	2FE
25470D-AC-3	DISCOVERY COMM., M/W CO GUARNT		06/20/2019	. 102.504		1,951,676	1,904,000	2,001,866	1,921,903	0	(5,812)	0	(5,812)	0	1,916,091	0	(12,091)	(12,091)	100,827	06/01/2020	2FF
	5.555.2 John , iii ii oo doraan			CALLED BY ISSUER at		1,001,010	1,004,000	2,001,000			(0,012)		(0,012)		1,010,001		(12,001)	12,001)	100,021		
	DISCOVERY COMMUNICATIONS		06/05/2019	100.082		2,001,636	2,000,000	1,994,840	1,998,949	0	512	0	512	0	1,999,461	0	539	539	32, 192	11/15/2019	
26442E-AA-8	DUKE ENERGY OHIO INC		04/01/2019	MATURITY		5,425,000	5,425,000	5,660,816	5,432,644	0	(7,644)	00	(7,644)	0	5,425,000	0	0	0	147,831	_04/01/2019 _	1FE
				MORGAN STANLEY & COMPANY																	
26907Y-AA-2	ESH HOSPITALITY INC, MW@50		06/21/2019	FIETH THIPD OF OUR LTUE		478,288	461,000	468,345	467, 108	0	(620)	00	(620)	00	466,488	0	11,799	11,799	15,732	05/01/2025	3FE
	EDISON INTERNATIONALEMERSON ELECTRIC CO,MW037.5 BULLET		06/12/2019 04/15/2019	FIFTH THIRD SECURITIES .		1,869,660 2,000,000	2,000,000 2,000,000	1,993,440 2,291,460	1,995,137 2,016,454	0	571 (16,454)		571	0	1,995,708 2,000,000	0	(126,048)	(126,048)	35,867 50,000	09/15/2022 04/15/2019	2FE1FE
291011-BA-1	LINERGON LECTRIC CO, MINEGO . 3 DULLET		94/ 10/2019 _	GOLDMAN SACHS & COMPANY		∠,000,000	2,000,000	400 کی۔۔۔۔۔۔۔	2,010,404	ļ	(10,404)	' 	(10,454)	'	2,000,000	ļ	ļ	ļ	000,000 لز	94/ 10/2019	- " =
29362U-AB-0	ENTEGRIS INC		04/08/2019	GOLDINAN GAGIO & CONTANT		1,720,995	1,734,000	1,666,346	n	n	1,797	n	1,797	0	1,668,143	o	52.852	52.852	43,517	_02/10/2026 _	3FE
302508-AM-8	FMR CORP. P/P, M/W, NOTES, 144A		06/15/2019	MATURITY		10,750,000	10,750,000	11,881,851	10,799,464	0	(49, 464)	0	(49,464)	0	10,750,000	0	0	0	402,588	06/15/2019	
30291D-AA-4	FRS LLC, 144A ELIGIBLE		04/15/2019	MBS PAYDOWN		28,000	28,000	27,711	27,990	0	10	0	10	0	28,000	0	0	0	168	04/15/2043	1FE
30291D-AB-2	FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG	.	04/15/2019			10,474,271	10,474,271	10,444,070	10,472,521	٥	1,750	0	1,750		10,474,271	0	0	0	107,536	04/15/2043	
	FLAGSHIP RAIL CAR 2013 SUBORDINATED BOND		04/15/2019	MBS PAYDOWN		3,556,570	3,556,570	3,643,400	3,561,221	ō	(4,652)		(4,652)		3,556,570	0	0	0	46,947		
	FORDO 2016-B A3		06/15/2019 05/16/2019	MBS PAYDOWN		68,207	68,207 2,225,000	68,200 2,243,969	68,216 2,238,482	0	(10)		(10)		68,207 1,974,688	ō	0	0	376	10/15/2020 04/01/2023	
	GSAMP 2007-FM2 A2A		06/25/2019			2,072,525	2,225,000	2,243,969	2,238,482		(1,420)		(263,794)		1,974,688		96, 16	97, 938		04/01/2023 01/25/2037	
3044WIT-ND-Z	UUNIII LUUI TI IIIL ALA	. [או 20 / 20 / 10 יטע	בווווטס דאוטטוווז		20,403	∠∪,4∪3	12, 191	∠∪, 184	L	419	L	219	J	∠∪,4∪3	JU	L	J	421	1607 / 100 / 11 ע	- 11 M

					Show All Lo	ng-Term Bo	nds and Stoc	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During t	he 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							NAIC
																					Desig-
													Total	Total							nation
												Current	Change in	Foreign							and
												Year's	Book/	Exchange	Book/				Bond		Admini-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	strative
									Book/	Unrealized		Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Symbol
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	/Market
Ident-		For- D	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
ification	Description		Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GSR 2005-AR7 6A1	- 9	6/01/2019	MBS PAYDOWN	Slock	15,933	15,933	15,694	15,936	(Decrease)	Accretion	Tilzeu			15,933	Dispusai	Disposai	Dispusai	321	11/25/2035	(a)
362437-AD-7	GSAMP 2006-HE5 A2C		6/25/2019	MBS PAYDOWN		97,748	97,748	90,356	96,842	0	906	0	(2)	0	97,748			n	1,095	08/25/2036	1FM
	GSAMP 2006-FM2 A2C		6/25/2019	MBS PAYDOWN		65,603	65,603	32,472	64.855	0	748	0	748	0	65,603	0	0	0	241	09/25/2036	3FM
	GSMPS 2006-RP2 1AF1		6/25/2019	MBS PAYDOWN		122,820	130,381	110,335	122,229	0	591	0	591	0	122,820	0	0	0	1,224	04/25/2036	. 1FM
	GECC/LJ VP HOLDINGS LLC, 144A SR UNSECURE		6/18/2019	MATURITY		2,000,000	2,000,000	1,997,600	1,999,818	0	182	0	182	0	2,000,000	0	0	0	38,000		2FE
	GOAL 2015-1 A		6/25/2019	MBS PAYDOWN		26,972	26,972	25,422	26,865	0	108	0	108	0	26,972	0	0	0	355	09/25/2041	
389375-AJ-5	GRAY TELEVISION INC	06	6/24/2019	. JP MORGAN CHASE		437,850	420,000	404,250	405,055	}0	763	}0	763	0	405,818	0	32,032	32,032	23,373	07/15/2026	4FE
389375-AK-2	GRAY TELEVISION INC	ne	6/19/2019	CITIOHOUP GLUBAL MARKETS		364.265	358.000	338.670	340 . 164	0	1.232	n	1.232	n	341.396	0	22,869	22.869	12,537	10/15/2024	4FF
	HVMLT 2006-12 2A2A		6/19/2019 6/19/2019	MBS PAYDOWN		29,507	29,507	27,828	29,367	n	1, 232	0	140	0	29,507	0	22,009	22,009	335	01/19/2038	1FM
	HARLAND CLARKE HOLDINGS		4/23/2019	VARIOUS		379, 169	422,000	425, 165	423,803		(198)	43,089	(43, 287)	0	380,517	0	(1,347)	(1,347)			4FE
				MORGAN STANLEY & COMPANY					-,			1	1	1							
	IAA SPINCO INC		6/05/2019			654,675	645,000	645,000	0	0	0	0	0	0	645,000	0	9,675	9,675	99	06/15/2027	. 4FE
	IMSA 2006-4 A2C		6/25/2019	MBS PAYDOWN		0	21,870	16,439	18	0	(18)		(18)	00	0	0	0	0	260	01/25/2037	. 1FM
	INDX 2006-AR15 A1		6/25/2019 6/25/2019	MBS PAYDOWN		36,409	36,331	28,542	36,139	ļ0	270 106	0	270	0	36,409 15.847	0	0	0	407	07/25/2036 07/25/2047	. 1FM
	IBM CORP, M/W SR UNSECURED		5/15/2019	MATURITY		4,000,000	4.000.000	3,994,000	3.999.661		339		339		4,000,000	0			37.500	05/15/2019	1FE
	IHSFR 2018-SFR4 A		6/17/2019	MBS PAYDOWN		138,759	138,759	138,759	138,759	0	0	0	0	0	138,759	0	0	0	2,049	01/17/2038	1FE
	JBS USA/FOOD/FINANCE		6/20/2019	VARIOUS		2,315,304	2,133,000	2,172,908	0	0	(598)	0	(598)	0	2,172,310	0	142,994	142,994	26 , 194	04/15/2029	3FE
	JPALT 2007-S1 A1		6/25/2019	. MBS PAYDOWN		175,673	175,673	171,995	175,073	٥	600	0	600	0	175,673	0	0	0	2, 105	04/25/2047	. 1FM
	JPMCC 2012-C6 XA		6/17/2019	. INTEREST ONLY PAYMENT		0	Ω	3, 120	1,586	0	(1,586)		(1,586)		0	0	0	0	421	05/15/2045	1FE
	JPMCC 2012-C8 XA		6/17/2019	. INTEREST ONLY PAYMENT		0	0	4,216	2,006	0	(2,006)		(2,006)		0	0	0	0	418	10/15/2045	1FE
46642N-BF-2 46646R-AL-7	JPMBB 2014-C22 XA		6/17/2019 6/17/2019	. INTEREST ONLY PAYMENT			٠	1,520 972	378 528	ļ	(378)		(378)		0	0			123	09/15/2047 12/15/2049	1FE
	JPMDB 2017-C7 XA		6/17/2019 6/17/2019	. INTEREST ONLY PAYMENT			0	665	428	n	(428)	0	(428)		ν ο	0			43	10/15/2050	1FE
	JCPL 2006-A A4		6/05/2019	MBS PAYDOWN		109,787	109,787	109,688	109,724	0	63	0	63		109,787	0	0	0	3,080	06/05/2023	1FE
	KANSAS CITY P& L, M/W IST MORTGAGE		4/01/2019	MATURITY		1,000,000	1,000,000	998,920	999,964	0	36	0	36	0	1,000,000	0	0	0	35,750	04/01/2019	1FE
	LBUBS 2007-C6 AM		6/11/2019	. MBS PAYDOWN		9,390	9,390	9,648	9,390	0	0	0	0		9,390	0	0	0	248	07/15/2040	1FM
525245-AU-0	LXS 2007-3 4BA1	.	6/25/2019	. MBS PAYDOWN		67,964	173,295	138,717	59,782	0	8, 182	0	8, 182	0	67,964	0	0	0	519	03/25/2037	. 1FM
526057-BZ-6	LENNAR CORP	06	6/27/2019	U.S. BANCORP INVESTMENTS, INC.		644,605	611,000	611,390	611,308	0	(27)	0	(27)		611,282	0	33,323	33,323	18,406	04/30/2024	3FE
	MEFA 2008-1 A1		4/25/2019	VARIOUS		7.817	7.817	7.739	7.785	0	31	0	31	0	7.817	0	00,020	00,020	141	04/27/2038	
	MASSMUTUAL GLOBAL FUNDIN		4/09/2019	MATURITY		2,000,000	2,000,000	1,997,840	1,999,876		124	0	124	0	2,000,000	0	0	0	23,500	04/09/2019	1FE
	MEDNAX INC		6/06/2019	VARIOUS		3,427,865	3,422,000	3,431,853	3,422,158	0	(5, 234)	0	(5,234)		3,416,923	0	10,942	10,942	93,763	12/01/2023	3FE
589929-PX-0	MLMI 1998-C1 D	06	6/01/2019			164,569	164,569	172,797	165,919	0	(1,351)	0	(1,351)	00	164,569	0	0	0	4,630	11/15/2026	1FE
ED4ECD AV O	METILIEE INC., MAW OR INCECURED		0./04/0040	CALLED BY ISSUER at 104.263		1 040 000	1 000 000	1 001 000	1 007 050		(4.000)		(4.000)		1 005 000	_	(F 000)	(F 000)	04 004	00 (00 (0004	1FF
	METLIFE INC., M/W SR UNSECURED		6/24/2019 4/10/2019	. 104.263		1,042,630	1,000,000 2,000,000	1,031,030 1,997,380	1,007,652 1,999,848	0	(1,689)	ļ0	(1,689)	·0	1,005,963	0	(5,963)	(5,963)	84,324	02/08/2021 04/10/2019	1FE
	MICROSOFT CORP., SR UNSECURED		6/01/2019	MATURITY		7,000,000	7,000,000	6,894,910	6,994,587	0	5.413	0	5,413		7,000,000	0	0	0	147,000	06/01/2019	
59560W-AE-7	MDST 2010-1 B		6/01/2019	MBS PAYDOWN				99,853		0	(1,607)	0	(1,607)			0	0	0	2,655	12/15/2045	
	MSAC 2006-WMC1 A2C		6/25/2019	. MBS PAYDOWN		85,650	85,650	78,343	84,852	0	798	0	798	0	85,650	0	0	0	1,004	12/25/2035	. 1FM
	MSC 2006-T21 B		6/01/2019	. MBS PAYDOWN		58,459	58,459	58,879	58,455	0	4	0	4	0	58,459	0	0	0	1 , 164	10/12/2052	1FM
	MSM 2006-9AR A1		6/25/2019	MBS PAYDOWN		144,490	144,490	74,232	141,890	0	2,600 150	0	2,600		144,490	0	0	0	1,279		
	MSAC 2006-HE7 A2B		6/25/2019 6/01/2019	MBS PAYDOWN		18, 103	18,103 17,952	9,617 18,860	17,953 0	ļ	150	0	150		18,103 17,952	0			175	09/25/2036 06/11/2042	1FM
61767E-AF-1	MSBAM 2017-C34 XA		6/17/2019	. INTEREST ONLY PAYMENT		0	0	1,340		0	(873)	0	(873)		0	0	0	0	84	11/15/2052	1FE
	MOTEL 2017-MTL6 A		6/15/2019	MBS PAYDOWN		106,581	106,581	105,582	106,332	0	249	0	249		106,581	0	0	0	1,320	08/15/2034	1FM
				SINKING FUND REDEMPTION			·														
	NATIONAL RAILROAD PASSENGER CORP		5/15/2019			592,593	592,593	592,593	592,593	٥	0	0	0	0	592,593	0	0	0	11,289	11/15/2031	1FE
	NAVSL 2016-AA A2A		6/15/2019	. MBS PAYDOWN		58, 109	58,109	58,691	58, 103	<u>0</u>	5	0	5	0	58,109	0	0	0	936	12/15/2045	1FE
	NAVSL 2016-AA A2B		6/15/2019 6/25/2019	MBS PAYDOWN		164,974	164,974 46.513	172,604	165,591	0	(617)	ļō	(617)	· 0	164,974	0	ō	}ō	3,143		1FE
	NAVSL 2017-2A A		6/25/2019 6/25/2019	MBS PAYDOWN		46,513		46,513 50,202	46,513 50,202	0	0	ļ0	0	0	46,513 50,202	0	0	0	687 811	12/27/2066 03/25/2066	1FE
	NBCUNIVERSAL ENTERPRISE, MW@20		4/15/2019	MATURITY		2,000,000	2,000,000	1,979,620	1,998,863	0	1,137	n	1, 137	n	2,000,000	0	n	n	19,740	04/15/2019	1FE
	NSLT 2005–2 A5		6/22/2019	MBS PAYDOWN		60,633	60,633	56,843		0	163	0	163	0	60,633	0	0	0	862	03/23/2037	1FE
	NSLT 2005-3 A5		6/22/2019			15.838	15.838	15.094	15.803	0	35	0	35	0	15.838	0	0	0	227		1FE

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise	Disposed (of During t	the 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							NAIC
																					Desig-
													Total	Total							nation
												Current	Change in	Foreign							and
												Year's	Book/	Exchange	Book/				Bond		Admini-
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	strative
									Book/	Unrealized		Temporary	- ,	Book	Carrying	Exchange	Realized		Stock	Con-	Symbol
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	/Market
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	Received	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
Illication	Description	eigii	Date	CITIGROUP GLOBAL MARKETS	Slock	Cialion	rai vaiue	COST	Value	(Decrease)	Accretion	IIIZeu	13)	value	Date	Dispusai	Dispusai	Dispusai	During real	Date	(a)
64072T-AC-9	NEPTUNE FINCO CORP, MW@50		_04/18/2019	CITIONOOF GEODAL MARKETS		922,271	867,000	913,601	0	0	(1,212)	0	(1,212)		912,389	0	9,882	9,882	15,636	10/15/2025 .	3FE
			06/25/2019	MBS PAYDOWN		14,694	14.694	7,218	14.532	0	162	0	162	0	14.694	0	0	0	141	03/25/2037	
670001-AA-4	NOVELIS CORP, MW@50		06/19/2019 .	VARIOUS		2,657,647	2,551,000	2,623,400	2,605,614	0	(6,542)	0	(6,542)	0	2,599,072	0	58,575	58,575	135, 140	08/15/2024 .	
				SINKING FUND REDEMPTION																	
677071-AA-0			04/01/2019 .			200,000	200,000	215,000	200,931	0	(931)	0	(931)	00	200,000	0	0	0	5,471	10/01/2021 _	
68268E-AA-1	OMFIT 2015-1A A		05/18/2019 .	MBS PAYDOWN		126,749	126,749	126, 130	126,021	0	728	ļ0	728	0	126,749	0	0	0	1,469	03/18/2026 .	
68268F-AA-8	OMFIT 2016-2A A OOMLT 2007-4 2A3		06/18/2019 . 06/25/2019 .	MBS PAYDOWN		326,588 44,477	326,588 . .44,477	334, 150	332,814	0	(6,226)	L	(6,226)	·0	326,588	0	0	0	5, 112 511	03/20/2028 . 04/25/2037 .	
UU4UJF=MD=8	OUNL1 2007-4 2A0		90/23/2019 .	SEAPORT GROUP SECURITIES		44,411		∠4,000	43,001		010	1	010				10		١١١ن		
694308-GY-7	PACIFIC GAS & ELECTRIC, MW@25		06/13/2019			6, 238, 155	6,874,000	7,703,916	7,630,216	0	(9,999)	0	(9,999)	0	7,620,217	0	(1,382,062)	(1,382,062)	0	12/15/2041 .	6FE
				SEAPORT GROUP SECURITIES							(1,000)							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
694308-GZ-4			06/13/2019 .			2,515,763	2,757,000	2,918,119	2,907,418	0	(1,872)		(1,872)		2,905,546	0	(389,784)	(389,784)	0	04/15/2042 .	
694308-HM-2	PACIFIC GAS & ELECTRIC		04/17/2019 .	WELLS FARGO BANK		545,250	600,000	624,594	620,949	0	(956)	0	(956)	00	619,993	0	(74,743)	(74,743)	0	06/15/2025 _	6FE
704471/ 15 0	DIL CRIVIC PRINT CORP.		00 (40 (00 40	CITIGROUP GLOBAL MARKETS		200 000	070 000	070 040	070.040		(0.40)		(0.40)		075 070		44.000	44.000	45.045	00 (00 (0007	455
72147K-AE-8	PILGRIMS PRIDE CORP		06/19/2019 .	BARCLAYS CAPITAL INC		390,600	372,000	376,840	376,216	0	(246)	·	(246)	00	375,970	0	14,630	14,630	15,845	09/30/2027 .	4FE
730481-AJ-7	JB POINDEXTER & CO INC		06/21/2019 .	FIXED		370,025	361,000	369,493	368,733	0	(599)		(599)		368 , 134	0	1,891	1,891	17,814	04/15/2026 _	4FF
			04/15/2019	MATURITY		6,500,000	6,500,000	6,911,755	6,515,205	0	(15, 205)		(15,205)		6,500,000	0	0	0	198,250	_04/15/2019	
74256L-AR-0			04/18/2019 .	MATURITY		500,000	500,000	498,440	499,842	0	158	0	158	0	500,000	0	0	0	3,750	04/18/2019 .	
74368C-AB-0			04/15/2019 .	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	25,830	04/15/2019 .	
74733V-AB-6			04/01/2019 .	VARIOUS		3,063,375	3,150,000	3,308,288	3, 179,623	0	(1,930)	98,568		0	3,079,125	0	(15,750)	(15,750)	85,597	10/01/2022 _	
			06/25/2019 _	MBS PAYDOWN		67,638	67,321	58,780	67,232	0	406	0	406	0	67,638	0	0	0		09/25/2036 _	
/5115A-AC-5	RALI 2006-QS8 A3		06/01/2019 .	MBS PAYDOWN		46,457	63,336	54,535	47,318	0	(861)	·0	(861)	00	46,457	0	0	0	1,583	08/25/2036 .	1FM
75508E-AA-6	RAYONIER AM PROD INC		05/10/2019 .	SEAPURI GROUP SECURITIES		811,688	925,000	872,063	654, 120	0	2.854	١ ،	2.854	0	875.724	0	(64,036)	(64,036)	23,035	06/01/2024 _	4FF
75971F-AE-3			_06/01/2019	MBS PAYDOWN		46,077	46,077	27,243	45,913	0	165	0	165	0	46,077	0	0	0	693	09/25/2037 _	
759950-FA-1			06/25/2019	MBS PAYDOWN		207,804	207,804	200,401	207,038	0	765	0	765	0	207,804	0	0	0	2,506	05/25/2035	
	RCTF 2004-1A A1		05/15/2019 .	MBS PAYDOWN		24,588	24,588	24,495	24,628	0	(40)	0	(40)	٥	24,588	0	0	0	642	05/17/2021 .	
			06/15/2019 .	MBS PAYDOWN		49,066	49,066	48, 146	48,972	0	94	0	94	0	49,066	0	0	0	855	03/15/2033 .	
78443C-BH-6 78446V-AB-5			06/15/2019 . 05/15/2019 .	MBS PAYDOWN		76,799 65,446	76,799 65,446	74,039 67.187	76,654	0	145	0	145	0	76,799 65,446	0	0	0	1,202 892	06/15/2033 . 01/17/2045 .	
78448D-AC-1	SLMA 2014-A A2B		06/15/2019 .	MBS PAYDOWN		116,092	116,092	116.437	116.101		(9)	J	(9)		116.092	0			1.731	01/17/2045 .	
78449F-AB-7			06/15/2019	MBS PAYDOWN		42, 179	42.179	42, 161	42, 138	0	41	0	41	0	42,179	0	0	0	468	05/15/2031 .	1FE
			06/25/2019 _	MBS PAYDOWN		74,329	74,329	73,651	74, 124	0	205	0	205	0	74,329	0	0	0	849	12/26/2036	
811054-AG-0		. [04/01/2019 .	WELLS FARGO BANKS		1,015,908	1,061,000	1,004,598	1,007,471		1,775	0	1,775	0	1,009,246	0	6,661	6,661	20,844	05/15/2025 .	4FE
			06/25/2019 .	MBS PAYDOWN		78,613	78,613	70,850	78,014	0	599	0	599	0	78,613	0	0	0	1,072	03/25/2036 .	
813765-AC-8	SABR 2006-FR3 A3		06/25/2019 .	MBS PAYDOWN		75,286		46,841	74,245	0	1,041	00	1,041	0	75,286	0	0	0	659	08/25/2046 .	1FM
84858D-AA-6	SPIRIT AIR 2015-1 PTT A. MW@30		04/01/2019	SINKING FUND REDEMPITUN		252,578	252,578	254,035	252,605	0	(27)		(27)		252.578	0	0	0	5, 178	04/01/2028 .	1FE
			06/01/2019	MBS PAYDOWN		524.436	524.436	534,295	532,451	0	(8,015)	0	(8,015)		524 . 436	0	0	0	49.265	12/20/2043 .	
			06/15/2019			501,919	501,919	503,242	504.325	0	(2,406)		(2,406)		501,919	0	0	0	6.740	11/15/2024	
			06/20/2019 .	MBS PAYDOWN		46,488	46,488	46,471	46,386	0	103	0	103	0	46,488	0	0	0	831	10/20/2048 .	1FE
	SAIL 2006-2 A3		_06/25/2019 _	MBS PAYDOWN		82,696	82,696	80,939	82,398	0	298	0	298	0	82,696	0	0	0	704	_04/25/2036	
			06/25/2019 .	MBS PAYDOWN		119, 184	119,184	113,970	118,635	0	549	0	549	۵	119, 184	0	0	0	1,403	02/25/2036 .	
86723C-AF-5 87407P-AA-8	SUNCOKE ENRGY PART LP/FITAL 2013-1A A		06/24/2019 . 06/20/2019 .	JEFFERIES & CO., INC		1, 183, 155 185,000	1,212,000 . 185.000	1,223,993 186,050	825,385 184,956	ō	(1,244)	¦ō	(1,244)	, 	1,222,141	ļ0	(38,986)	(38,986)	46,850 2,181	06/15/2025 . 02/22/2038 .	
87407P-AA-8			06/20/2019	MBS PAYDOWN		112.500	112.500	113.187	112.494	0 n	44	n	44	n	112.500	n	n	n	1.856	02/22/2038	2FF
87407P-AE-0			06/20/2019	MBS PAYDOWN		100,000	100,000		99.826	n	174	o	174	0	100.000	n	0	n	1,479	11/20/2038 .	
880779-AZ-6	TEREX CORP, MW050		06/27/2019	DEUTSCHE BANC		1,444,850	1,420,000	1,414,063	1,257,960	0	288	0	288	0	1,414,647	0	30,203	30,203		02/01/2025 .	
88327H-AA-1	THPT 2018-THL A		04/11/2019 .	MBS PAYDOWN		257 , 178	257 , 178	255,330	256,799	0	379	0	379		257 , 178	0	0	0	2,785	11/11/2034 .	1FM
89656F-AA-4	TRL 2012-1A A1		06/15/2019 .			29,017	29,017	28,664	28,964	0	53	0	53	0	29,017	0	0	0	329	01/15/2043 .	1FE
		1		SINKING FUND REDEMPTION								1									1
90119#-AA-3	TWAIN NOTE ISSUER 8 LLC		06/30/2019 .	CINICINO FUND DEDENDE CON			87,731	87,731	87,731	0	0	ļ0	0	0	87,731	0	0	0	2,598	12/31/2020 .	1FE
90346W_AA1	US AIRWAYS 2013. MW@50		05/15/2019	SINKING FUND REDEMPTION		191.377	191.377	197.084	191.551	0	(174)		(174)		191.377	0	0	0	3,780	11/15/2025 _	1FE
ווטרטטע	100milio E010, milio00		L-90/ 10/40 10 .					101,004						L	101,011	L					0

					Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise [Disposed (of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	llue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
													Total	Total							nation
												Current	Change in	Foreign							and
												Year's	Book/	Exchange	Book/				Bond		Admini-
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	strative
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Symbol
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	/Market
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
meation	Bescription	Cigii	Date	SINKING FUND REDEMPTION	Otook	Ciation	i di valuc	0031	Value	(Decrease)	Accietion	IIIZEG	13)	value	Date	Disposai	Disposai	Disposai	During rear	Date	(α)
90782J-AA-1	UNION PACIFIC RR 2015-1 MW@12		_05/12/2019 _	OTTENTION TOTAL TELEBRIN TOTAL		141,630	141,630	135,244	141,496	0	134	0	134	0	141,630	0	0	0	1,908	_05/12/2027	1FE
				SINKING FUND REDEMPTION																	
90932P-AA-6	UNITED AIR 2014-1 A PTT		04/11/2019			218,440	218,440	221,821	218,505	0	(65)		(65)	0	218,440	0	0	0	4,369	04/11/2026 .	1FE
911312-AK-2	UNITED PARCEL SERVICE, M/W SR UNSECURED		04/01/2019	. MATURITY		4,400,000	4,400,000	4,948,808	4,426,525	0	(26,525)	00	(26,525)	0	4,400,000	0	0	0	112,750	04/01/2019 .	1FE
911365-BH-6	UNITED RENTALS NORTH AM		06/24/2019	. WELLS FARGO BANKS		2,802,360	2,743,000	2,865,198	2,497,162	0	936	0	936	0	2,498,098	0	304,262	304,262		10/15/2025 _	
912909-AM-0 914906-AR-3	UNITED STATES STEEL CORP		06/11/2019 04/01/2019	VARIOUS		1,658,734	1,800,000 873,000	1,728,000 848,993	1,728,703 851,311		3,771 26,846	25,785	3,771		1,732,474 852,372	0	(73,740)	(73,740)	99,349 17,151	08/15/2025 . 05/15/2023 .	
914900-An-3	UNIVISION COMMUNICATIONS		04/01/2019	CALLED BY ISSUER at		029,023	0/3,000	040,993	001,011		20,040	25,765	1,001		002,372		(22,341)	(22,341)			. 465
91913Y-AR-1	VALERO ENERGY CORP., M/W SR UNSECURED		_04/25/2019	102.479		5, 123, 950	5,000,000	5,401,160	5,057,219	0	(16,462)	0	(16,462)	0	5,040,757	0	(40,757)	(40,757)	348,525	_02/01/2020 _	2FE
	, , , , , , , , , , , , , , , , , , , ,			CALLED BY ISSUER at			,	,			, ,		, ,		, ,		, , ,	, , ,	, , ,	-	
92343V-BC-7	VERIZON COMMUNICATIONS, M/W SR UNSECURED		05/06/2019	. 102.238		715,666	700,000	694,456	698,223	0	208	0	208	٥	698,431	0	1,569	1,569	28,256	11/01/2021 .	2FE
				CALLED BY ISSUER at																	
929043-AG-2	VORNADO REALTY LP, M/W SR UNSECURED		04/01/2019	. 105.514		6,415,278	6,080,000	6,285,232	6, 152, 887	0	(6,312)		(6,312)		6, 146, 575	0	(66,575)	(66,575)	551,456	01/15/2022 _	2FE
92925G-AA-1 92927X-AH-7	WAMU 2006-AR16 1A1 WAMU 2007-HY6 3A2		06/01/2019 06/01/2019	MBS PAYDOWN		41,253	56,832 25,727	56,280	41,565	0	(312)		(312)		41, 253 35, 934	0	0		826	12/25/2036 . 06/25/2037 .	1FM
931266-AG-5	WARR 2016-BOCA B			MBS PAYDOWN		500,000	500,000	500,000	500,000	0	0		0	0	500,000	0			11,438	06/25/2037 . 06/15/2029 .	O
933638-AD-0	WAMU 2006-AR19 2A			MBS PAYDOWN		29,045	29,045	28,319	28,910	0	135		135	0	29,045	0	0	0	294	_01/25/2047 _	
93363R-AA-4	WAMU 2006-AR13 1A		06/01/2019	MBS PAYDOWN		32,733	35,745	33,428	32,880	0	(147)		(147)	0	32,733	0	0	0	509	10/25/2046	
948565-AC-0	WEEKLEY HOMES LLC/ FINAN		04/03/2019	VARIOUS		270,480	276,000	274,260	269,955	0	0	4,305	(4,305)	0	265,650	0	4,830	4,830	11,224	02/01/2023 .	
94984L-AA-4	WFMBS 2006-AR17 A1		06/01/2019	. MBS PAYDOWN		17,682	17 , 757	18,799	17,653	0	30	0	30	0	17 , 682	0	0	0	370	10/25/2036 .	
95001P-AL-7	WFCM 2018-BXI D		06/15/2019	. MBS PAYDOWN		71,733	71,733	71,688	71,606	0	127	0	127	0	71,733	0	0	0	1,462	12/15/2036 .	
96221T-AH-0	WFRBS 2014-LC14 XA		06/17/2019	. INTEREST ONLY PAYMENT		0	0	2,373	1,031	0	(1,031)	00	(1,031)	0	0	0	0	0	204	03/15/2047 _	1FE
009088-AA-3	AIR CANADA 2015-2AA PTT. MW@25	۸.	06/15/2019	SINKING FUND REDEMPTION		168,775	168,775	170,643	144,690	0	(26)		(26)	0	168,775	0	0	0	3, 165	12/15/2027 .	1FF
009000-AA-0	ATH CANADA 2013-2AA FIT, MM923	۸	00/13/2019	BARCLAYS CAPITAL INC		100,773	100,773	170,043	144,030		(20)		(20)		100,773					12/ 13/ 2027 .	. 11 L
57701R-AH-5	MATTAMY GROUP CORP	Α	_06/26/2019 _	FIXED		2,642,850	2,517,000	2,550,463	2,544,437	0	(2,490)	0	(2,490)	0	2,541,947	0	100,903	100,903	121,340	_10/01/2025 _	4FE
66977W-AP-4	NOVA CHEMICALS CORP, MW@50	A	05/06/2019	VARIOUS		1,068,583	1,100,000	1,091,925	1,091,092	0	(129)	12,963	(13,092)	0	1,078,000	0	(9,418)	(9,418)	28,569	05/01/2025 .	3FE
00191Y-AM-6	ARES 2015-1A A2R	D	06/05/2019	. MBS PAYDOWN		1,750,000	1,750,000	1,750,875	0	0	(875)	0	(875)	0	1,750,000	0	0	0	40,910	12/05/2025 .	1FE
000001 11 0	IDENOS TRANSPORTATION OF D	_	04/00/0040	SINKING FUND REDEMPTION		40.000	40.000	44.007	40.000		(0)		(0)		40.000				074	04/00/0040	055
00289L-AA-3	ABENGOA TRANSMISION SUR	D	04/30/2019	MATURITY		10,800	10,800	11,867	10,809	0	(9)	00	(9)	0	10,800	0	0	0	371	04/30/2043 _	
00772B-AD-3 00900A-AJ-7	AERCAP IRELAND CAP LTD/A	D	05/15/2019 05/29/2019	MBS PAYDOWN		1,025,000 2,000,000	1,025,000 2,000,000	1,025,000	1,025,000 2,000,000		0 0		0	0	1,025,000 2,000,000				19,219	05/15/2019 . 07/20/2026 .	
02154V-AB-7	ALTICE LUXEMBOURG SA, MW@50	D	06/18/2019	VARIOUS		613,620	650,000	681,975	672,921	0	(2,304)	0	(2,304)	0	670,618	0	(56,998)	(56,998)	35,657	02/15/2025 .	
04964H-AN-8	ATRM 8A BR	D	_04/23/2019 _	MBS PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,734	10/23/2024	
05565Q-CQ-9	BP CAPITAL MARKETS PLC	D	05/10/2019	MATURITY	ļ	4,000,000	4,000,000	4,000,000	4,000,000		0	٥	0	0	4,000,000	0	0		63,232	05/10/2019 .	
1				SINKING FUND REDEMPTION															_		1
11042A-AA-2	BRITISH AIR 13-1 A PTT, MW@50	D	06/20/2019	OTHER PROPERTY.		241,328	241,328	254,474	242,326	0	(998)	٥	(998)	0	241,328	0	0	0	5,581	06/20/2024 _	1FE
110400 44 0	BRITISH AIR 13-1 B PTT	D .	06/20/2019	SINKING FUND REDEMPTION		314,950	044 050	200 000	040 504	_	(3,633)		(3,633)	_	314,950	_	_	_	0.050	06 /00 /0000	100
11042B-AA-0	BRITISH AIR 13-1 B PTT	D	00/20/2019	SINKING FUND REDEMPTION		14,950 د	314,950	329,890	318,584	0	(3,633)	,	(3,033)		314,950				8,858	06/20/2020 .	1FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT	D	06/20/2019	OTTAKTING TONE TIEDEMI TTON		15, 161	15, 161	15, 161	15, 161	0	0	0	0	0	15, 161	0	0	0	288	09/20/2031 .	1FF
				SINKING FUND REDEMPTION			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														
11043H-AA-6	BRITISH AIR 18-1 A PTT	D	_06/20/2019 _			38,372	38,372	38,324	38,289	0	83	0	83	0	38,372	0	0	0	791	_09/20/2031	1FE
12479L-AC-4	CAI 2013-1A A	C	06/25/2019	. MBS PAYDOWN		200,000	200,000	199,626	199,565	0	435	0	435	0	200,000	0	0	0	2,792	03/27/2028 .	1FE
454001.44.0	OF FO DEDEC OPERAGINAL OF	_	00 (00 (00 10	SINKING FUND REDEMPTION		10 100	40, 400	40.404	40.070						40 400					00 (00 (00 47	055
	CELEO REDES OPERACION CL	υ	06/22/2019 06/01/2019	MBS PAYDOWN		10,102 95,337	10,102 95,337	10,101 95,336	10,072 95,337	0	30	ļō	30	ļō	10 , 102 95 , 337	ō	₀	}ō	263 991	06/22/2047 . 06/15/2048 .	2FE
19023U-AA-/	UNIL 2010-1 A	υ	00/01/2019	CALLED BY ISSUER at		90,33/	90,33/		95,33/	ļ	ļ	ļ	J	ļ		ļ	ļ	t		_ טער אטן אטע	1FE
22303Q-AL-4	COVIDIEN INTL FINANCE SA, M/W CO GUARNT	С	04/08/2019	. 101.927		6, 115, 620	6,000,000	6,058,080	6,015,943	n	(2,913)	0	(2,913)	n	6,013,030	n	(13,030)	(13,030)	193,320	06/15/2020 .	1FE
227170-AE-7	CRNN 2013-1A A	D	06/18/2019	MBS PAYDOWN		185,000	185,000	184,653	184,830	0	170	0	170	0	185,000	0	0	0	2,374	04/18/2028 _	
24668P-AF-4	KONONKIJKE A DELHAIZE, M/W SR UNSECURED	D		MATURITY		3,950,000	3,950,000	3,953,316	3,950,148	0	(148)	0	(148)	0	3,950,000	0	0	0	81,469	_04/10/2019 _	
				BANK OF AMERICA - MERRIL																	
24718P-AA-5	DELPHI TECHNOLOGIES	C	06/28/2019	LYNCH		730,714	825,000	783,625	785,293	0	2,448	0	2,448	0	787,741	0	(57,021)	(57,021)	31,003	10/01/2025 .	
	SEACO 2013-1A A	D		. MBS PAYDOWN		337,500	337,500	338 , 140	337,245	ō	255 89	ō	255	ō	337,500	ō	Fō	ō	4, 191	04/17/2028 _	
40538F-AQ-6 48251B-AC-4	HLA 2014-3A AR	η	04/22/2019 06/05/2019			41,120	41,120	41,004 12,003,750	41,031	0	89	, 		0	41,120 12.000.000	0		0		10/22/2025 _ 01/20/2029 _	
40ZU ID-AU-4	NNN IU AZ	J D	או 20/כט /טע	ווווט ראזטטוווע		12,000,000	12,000,000	12,003,700	U	L	(3,70U)	, L	(3,750)	ļU	12,000,000	JU	ļU	L	201,239	2012/02/11 ע	_ IFE

SCHEDULE D - PART 4

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

					CHOW 7 (II EO	ig reiiii be	nas ana Stoc	ik Cola, Hea	comea or c												
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
													Total	Total							nation
												Current	Change in	Foreign							and
												Year's	Book/	Exchange	Book/				Bond		Admini-
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	strative
										Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Symbol
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	/Market
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	Received	Maturity	
ification	Description	eian	Disposar	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal		DuringYear	Date	(a)
	MACQUARIE GROUP LTD. SR UNSECURED	n	06/24/2019		Otook	2,000,000	2.000.000	1,998,780	1,999,876	(Decrease)	124	n	124		2.000.000	ρισροσαι	ρισροσαι	Disposar	26,000	06/24/2019 .	()
	MDPK 2012-10A BR	D		MBS PAYDOWN		3,000,000	3,000,000	3,045,000	3,042,376	0	(42,376)	0	(42,376)		3,000,000	0	0	0	85,296	01/20/2029 .	
	OHALF 2012-1A AR	D	06/03/2019	MBS PAYDOWN		900,000	900,000	900,000	900.000	0	0	0	0	0	900.000	0	0	0	22.068	01/23/2027 .	
	OHALF 2012-1A B1R		06/03/2019			2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	55,345	01/23/2027 .	. 1FE
	RSO 2017-CRE5 B			MBS PAYDOWN		1,896,637	1,896,637	1,896,637	1,896,637	0	0	0	0	0	1,896,637	0	0	0			. 2FE
	TELOS 2014-6A A1R		04/17/2019	MBS PAYDOWN		4,791	4,791	4,790	4,783	0	8	0	8	0	4,791	0	0	0	94	01/17/2027 .	. 1FE
89153V-AM-1	TOTAL CAPITAL INTL SA,MW07	D	06/19/2019			2,000,000	2,000,000	1,997,360	1,999,741	0	259	0	259	0	2,000,000	0	0	0	21,000	06/19/2019 .	. 1FE
89675*-AN-7	TRITON CONTAINER INTL LTD., P/P SR NOTE	С	04/30/2019	SINKING FUND REDEMPTION		571.429	571.429	571.429	571.429	0	0	0	0	0	571,429	0	0	0	17,343	04/30/2020 _	2
	Subtotal - Bonds - Industrial and Misce			ated)		230.200.794	229.574.765	235 . 189 . 396	205.507.067	0	(311, 228)	447.084	(758.312)	0	229.884.088	0	(817.814)	(817.814)	6.536.073	XXX	XXX
0000000.0		ilarico	us (Onanii	l aicu _j		230,200,794	223,374,703	200, 100,000	203,307,007	0	(311,220)	447,084	(730,312)	0	229,004,000	0	(817,614)	(617,614)	0,330,073	7000	7000
8299999. S	Subtotal - Bonds - Bank Loans				h	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
	Total - Bonds - Part 4					235,962,677	235,251,888	240,935,325	211, 187, 887	0	(315,657)	447,084	(762,741)	0	235,561,211	0	(817,814)	(817,814)	6,727,994	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	Total - Bonds					235,962,677	235,251,888	240,935,325	211, 187, 887	0	(315,657)	447,084	(762,741)	0	235,561,211	0	(817,814)	(817,814)	6,727,994	XXX	XXX
8999997. T	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
	FHLB DES MOINES			DIRECT FROM ISSUER	10,671.000	1,067,100		1,067,100	1,067,100	0	0	0	0	0	1,067,100	0	0	0	466,261		. A
9099999. 5	Subtotal - Common Stocks - Industrial	and M	liscellaneoı	us (Unaffiliated)		1,067,100	XXX	1,067,100	1,067,100	0	0	0	0	0	1,067,100	0	0	0	466,261	XXX	XXX
					0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
	Subtotal - Common Stocks - Parent, S	ubsidi	aries and A	ffiliates		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
	Total - Common Stocks - Part 4					1,067,100	XXX	1,067,100	1,067,100	0	0	0	0	v	1,067,100	0	0	0	466,261	XXX	XXX
9799998. 1	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Total - Common Stocks	-				1,067,100	XXX	1,067,100	1,067,100	0	0	0	0	0	1,067,100	0	0	0	466,261	XXX	XXX
	Total - Preferred and Common Stocks					1,067,100	XXX	1,067,100	1,067,100	0	0	0	0	0	1,067,100	0	0	0	466,261	XXX	XXX
9999999 -	Totals					237,029,777	XXX	242,002,425	212,254,987	0	(315,657)	447,084	(762,741)	0	236,628,311	0	(817,814)	(817,814)	7, 194, 255	XXX	XXX

Chawing all Options	Cana Floor	Collara Cwan	and Earwards Open	as of Current Statement Date	
SHOWING All ODDIONS	. Gabs. Floors	o. Collais, Swap	s and Forwards Open i	as di Guitetti Statettietti Date	;

1 2 3 4 5 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20	ng of at Inception Refer- and at
Description of Item(s) Hedged, Used for Income Schedule/ of Schedule/	nt Quality Effectivenes of at Inception and at ence Exposure Entity (b)
Description of Item(s) Hedged, Used for Income Generation Exhibit Finds Find	nt Quality Effectivenes of at Inception and at ence Exposure Entity (b)
Office Hedged, Used for U	nt Quality Effectivenes of at Inception and at ence Exposure Entity (b)
Hedged Use for Use for Income Schedule Schedule False	nt Quality Effectivenes of at Inception and at ence Exposure Entity (b)
Used for Income Schedule Foreign For	ng of at Inceptior and at Potential ence Exposure Entity (b)
Income Central or Generation Central or Generati	F Refer- and at Potential ence Quarter-ence Exposure Entity (b)
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 Contracts Item Contracts Amount Contracts Income Value Code Fair Value (Decrease) B./A.C.V. Accretion Item Contracts Item Contracts Income Value Code Fair Value (Decrease) B./A.C.V. Accretion Item Contracts Item C	Exposure Entity (b)
O7999999.9. Subtotal - Purchased Options - Hedging Effective 0 0 0 0 0 0 0 0 0	(-)
SSF 500 Call Spread Indexed Annuity N/A Equity/Index Candalian Imperial Candalian	0
Option Liability N/A Equity/Index, Bark of Comerce 2 G190L770X0HC3ZE78 11/15/2018 11/15/2019 354 965,638 2760.26 67.015 0 0 82.914 82.914 58.179 0 0 0 0 0 0 0 0 0	.0 0
Spr Spr	.0 0
Skp SoO Call Spread Indexed Annuity Canadian Imperial Bank of Commerce 2 G 190L770X0HC3ZE78 12/14/2018 12/13/2019 574 1,491,665 2630.37 109,190 0 0 0 0 0 0 0 0 0	.0
Continguist Continguist	.0 0 0 0 0 0
SSP 500 Call Spread Option	0
S&P 500 Call Spread Option	.0
Qotion Liability N/A Equity/Index Bank of Commerce 2 G 19DL770X0HC3ZE78 02/15/2019 02/14/2020 718 1,991,567 2812.85 0 114,316 0 159,861 * 159,861 .45,545 0 0 0	0
S&P 500 Call Spread Option	
S&P 500 Call Spread Option	
Option Liability N/A Equity/Index Bank NA Equity/Index Skp 500 Call Spread Option Liability N/A Equity/Index Bank NA Equity/Index Skp 500 Call Spread Option N/A Equity/Index Skp 500 Call Spread Skp 500 Call Spread Skp 500 Call Spread Skp 500 Call Spread Skp 500 Call Spread Indexed Annuity N/A Equity/Index Skp 500 Call Spread Skp 500 Call Spread Skp 500 Call Spread Indexed Annuity N/A Equity/Index Skp 500 Call Spread Indexed Annuity N/A Equity/Index Skp 500 Call Spread Indexed Annuity N/A Equity/Index Skp 500 Call Spread Indexed Annuity N/A Equity/Index Skp 500 Call Spread Indexed Annuity N/A Equity/Index International W22LROWP2HZNB86K528 0.66/14/2019 0.67/15/2020 0.541 1.560,618 0.2917.44 0.0 87,395 0.0 100,281 1.2,887 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.	
S&P 500 Call Spread Option	0 0
S&P 500 Call Spread Option	
Option Liability N/A Equity/Index International W22LROWP21HZNB86K528 06/14/2019 06/15/2020 541 .1,560,618 .2917.44 .0 .87,395 .0 .100,281 * .100,281 .12,887 .0 .0 .100,281 .12,887 .0 .0 .100,281 .12,887 .0 .0 .100,281 .12,887 .0 .0 .100,281 .12,887 .0 .0 .100,281 .12,887 .0 .100,281 .12,887 .0 .0 .100,281 .12,887 .0 .100,281 .12,887 .0 .0 .100,281 .12,887 .0 .100,281 .12,887 .0 .100,281 .12,887 .100,281 .12,887 .100,281 .12,887 .0 .100,281 .12,887 .12,887	0
JPNorgan Chase Bank NA Indexed Annuity VA Liability N/A Equity/Index Co 7H6GLXDRUGGFU57RNE97 .01/27/2017 .01/15/2020 .3 .544 .157.67 .27 .0	
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase &	
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase &	
JPUSSSSA Liability N/A Equity/Index Co. 7H6GLXDRUGGFU57RNE97 01/27/2017 01/15/2021 6 916 157.67 50 0 0 18 * 18 (3) 0 0	
JPMorgan Chase Bank NA Indexed Anuity	
JPUSSC5A Liability N/A Equity/Index Co. 7H6GLXDRUGGFU57RNE97 0.1/27/2017 0.1/14/2022 8 1,226 157.67 77 0 0 0 31 * (3) 0 0 0	0
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase & JPUSSC5A Liability N/A Equity/Index Co. 7H6GLXDRUGGFU57RNE97 _01/27/2017 _01/13/2023	
JPUSSC5A Liability N/A Equity/Index Co 7H6GLXDRUGGFU57RNE97 .01/27/2017 .01/13/2023 10 1,568 158.29 106 0 0 45 ** 45 0 0 0 0	
JPUSSOSA Liability	0
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase & JPUSSC5A Liability N/A Equity/Index Co. 7H6GLXDRUGQFU57RNE97 01/27/2017 01/12/2024 1.683 265.399 166.41 14.969 0 0 4.694 4.4694 4.694 (217) 0 0 0 0 JPUSSC5A Liability N/A Equity/Index Co. 7H6GLXDRUGQFU57RNE97 01/12/2024 1.683 265.399 166.41 14.969 0 0 4.694 4.69	
JPUSSC5A Liability N/A Equity/Index Co	
JPUSSC5A Liability N/A Equity/Index Co. 7H6GLXDRUGGFU57RNE97 - 04/17/2017 ↓ 02/15/2024 ↓	
J-Miorgan Chase Bank NA Indexed Annuity IP Morgan Chase & TING VIDUOCIUSTANESS A 465 000 4 00 00 00 00 00 00 00 00 00 00 00	
JPUSSC5A Liability N/A Equity/Index Co	U
JPUSSOSA Liability N/A Equity/Index Co. 7H6GLXDRUGGPU57RNE97 . 05/15/2024 1,518 244,833 170.1 14,568 0 0 0 3,374 . 3,374 (302) 0 0 0	
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase &	
JPUSSC5A Liability N/A Equity/Index Co	
UPUSSCS Liability N/A Equity/Index Co. 7H6GLXDRUGGPU57RNE97 .08/15/2014 .1,470 .235,155 .168.75 .14,109 .0 .0 .3,859 * .3,859 .296) .0 .0	_0 0
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase &	
JPUSSC5A Liability N/A Equity/Index Co	0
Uniforgan Chase Bank Net Tribuse Annual Cy N/A Equity/Index Co 7H6GLXDRUGGPU57RNE97 10/13/2017 10/15/2024 4,146 661,841 168.5 33,820 0 0 11,699 * 11,699 (738) 0 0	_0
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase &	
JPUSSCSA Liability NA Equity/Index Co. 7H6GLX0RU00FU57RNE97 . 11/15/2017 . 11/15/2024	
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase & JPUSSC5A Liability N/A Equity/Index Co. 7H6GLXDRUGGFU57RNE97 12/15/2017 12/12/2024 1,742 284,447 172.26 14,365	0 0
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase &	
JPUSSSSA Liability N/A Equity/Index Co. 7HGLXDRUGGPU57RNE97 01/12/2018 01/15/2025 2,397 401,013 176.55 20,051 0 0 3,981 * 3,981 (385) 0 0 0	
JPMorgan Chase Bank NA Indexed Annuity JP Morgan Chase & JPUSSC5A Liability N/A Equity/Index Co. 7H6GLXDRUGGFU57RNE97 02/15/2018 02/14/2025	
JPMorgan Chase Bank NA Indexed Annuity DPMorgan Chase & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.S. Horse & U.	
JPUSSC5A Liability N/A Equity/Index Co. 7H6GLXDRUGGFU57RNE97 . 03/15/2018 . 03/14/2025	0
JPMorgan Chase Bank NA Indexed Annuity	

SCHEDULE DB - PART A - SECTION 1

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

					,	Jilowing a	ан Орион	s, Caps, i	ioois, cone	ars, Swaps	anu i oiwa	ius Openia	S OI CUITE	iii Stateiiie	iii Dale						
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21 22	23
											Cumulative										
											Prior	Current									
	Description										Year(s)	Year Initial									
										0. "											
	of Item(s)									Strike	Initial Cost	Cost of								Cred	
	Hedged,									Price,	of Un-	Un-					Total	Current	Adjustment	Quali	ty Effectivenes
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying	of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Refe	
			0.	F h		Tuesda			Nistianal												
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/		Potential ence	
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Va	ue (Decrease)	B./A.C.V.	Accretion	Item E	Exposure Entit	y (b)
JPMorgan Chase Bank NA	Indexed Annuity			JP Morgan Chase &																	
JPUSSC5A	Liability	N/A	. Equity/Index	. Co	7H6GLXDRUGQFU57RNE97	01/15/2019 _	01/15/2026 _	2,281	353,889	162.28	0	17.482	0	11,936	* 1	936(5,546	6)0	0	0	0	
JPMorgan Chase Bank NA	Indexed Annuity		. ,	JP Morgan Chase &																	
JPUSSC5A	Liability	N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	05/15/2019	05/15/2026	6,618	1.034.963	163.38	0	53.508	0	34.070	* 34	070 (19.438	8) 0	0	0	0	
	total - Purchased Op					1.00/ 10/ 2010 1					409,215	614.834	0	1,268,332			,	0	^	0 XXX	XXX
		nions - neag	ing Other -	Caps				l	ı	0.000.04.7	409,215	014,834	U	1,208,332	AAA 1,20	,332 484,983	0	U	U	0 ^^^	^^^
S&P 500 Call Spread	Indexed Annuity									2,802.04 /		_	_					_	_	_	
Option	Liability	N/A	_ Equity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 _	07/13/2018 _	07/15/2019 .	6,414	17,967,729		362,948	0	0	556,402	*550	402465,371	10	0	0	0	
S&P 500 Call Spread	Indexed Annuity									2,807.00 /											
Option	Liability	N/A	. Equity/Index	. BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	07/13/2018 .	07/15/2019 .	6,638	18,594,330		518,782	0	0	770,408	*770	408651,310	00	0	0	0	
S&P 500 Call Spread	Indexed Annuity			Goldman Sachs			1			2,819.95 /				1		1					
Option	Liability	N/A	Equity/Index	International	W22LR0WP21HZNBB6K528 _	08/15/2018 _	_08/15/2019 _	7,849	22, 120, 441	2,926.76	495,498	0	0	625, 127	*62	127499,332	2 [0	0	0	0	
S&P 500 Call Spread	Indexed Annuity			Goldman Sachs	•	1	1		l ' '	2,822.88 /				1			1				
Option	Liability	N/A	Equity/Index	. International	W22LR0WP21HZNBB6K528 .	08/15/2018 .	_08/15/2019 _	8,044	22,672,020		662,023	n	n	820,969	* 82	969662,756	n 1	n	0	n	Ī
S&P 500 Call Spread	Indexed Annuity	""	qu , / mucx	Canadian Imperial			T	5,044	, 5, 2, 520	2,905.07		[,	[Γ			
Option	Liability	N/A	Fauity/Indov		21G119DL770X0HC3ZE78 _	_09/14/2018 _	_09/13/2019 _	8,024	23,308,419		524 . 439	n	n	495,558	* 40	.558406,917	, ,	0	0	٥	
S&P 500 Call Spread	Indexed Annuity	14/A	quity/index	Canadian Imperial		00/ 17/2010 _	00/ 10/2019 .		20,000,419	2.907.07 /		u	0	450,300	495	,000,917	t				
		NI/A	F		01014001770701007570	00/14/0010	00/40/0040	7 570	01 000 051		004 440	_	_			000 457 000	,	_		_	
Option	Liability	N/A	Equity/Index		21G119DL770X0HC3ZE78 .	09/14/2018 .	09/13/2019 _	7,570	21,990,954		631,140	0	0	557,386	*55	386457,082	20	0	0	0	
S&P 500 Call Spread	Indexed Annuity			Canadian Imperial						2,750.79 /											
Option	Liability	N/A	_ Equity/Index	Bank of Commerce	21G119DL770X0HC3ZE78 _	10/15/2018 .	10/15/2019 .	10,335	28,428,053		631, 103	0	0	829,809	*829	809559,510	00	0	0	0	
S&P 500 Call Spread	Indexed Annuity			Canadian Imperial						2,753.79 /											
Option	Liability	N/A	Equity/Index	Bank of Commerce	21G119DL770X0HC3ZE78 .	10/15/2018 .	10/15/2019 .	9, 113	25,069,060		689,399	0	0	921,046	*92	046633,837	,0	0	0	0	
S&P 500 Call Spread	Indexed Annuity		1	Canadian Imperial				,	, ,	2,730.20 /	,,,,,,			,							
Option	Liability	N/A	Equity/Index		21G119DL770X0HC3ZE78 _	11/15/2018 .	_11/15/2019 _	11,215	30,618,692		633.807	0	0	846.859	* 84	859533,068	s n	0	0	0	
S&P 500 Call Spread	Indexed Annuity	10/11	Lqui ty/ mucx	Canadian Imperial	LIGITODETTOXORIODELTO .		2.11/ 10/2010 .			2,732.63 /							,				
		N/A	Eastitu/Indov		21011001770704027570	11/15/2018 .	11/15/2010	11 056	20 641 041		868,273	0	0	1, 167, 966	* 1.10	966749, 183		0	0	0	
Option	Liability	N/A	. Equity/Index		21G119DL770X0HC3ZE78 .	11/15/2018 .	11/15/2019 _	11,956	32,641,841				0	1, 107,900	*1, 167	900		0		u	
S&P 500 Call Spread	Indexed Annuity			Canadian Imperial	01014001770701007570	40 (44 (00 40	10 (10 (00 10	0.000	04 047 070	2,600.83 /	405 550					200 205 240					
Option	Liability	N/A	_ Equity/Index		21G119DL770X0HC3ZE78 .	12/14/2018 .	12/13/2019 _	9,326	24,247,876		465,559	0	0	697,933	*69	,933335,840	00	0	0	0	
S&P 500 Call Spread	Indexed Annuity			Canadian Imperial						2,615.26 /											
Option	Liability	N/A	Equity/Index	Bank of Commerce	21G119DL770X0HC3ZE78 .	12/14/2018 .	12/13/2019 .	8,809	22,903,134		510,739	0	0	790,746	*790	746397, 135	50	0	0	0	
S&P 500 Call Spread	Indexed Annuity			Goldman Sachs						2,611.29 /											
Option	Liability	N/A	Equity/Index	International	W22LR0WP21HZNBB6K528 _	_01/15/2019 _	_01/15/2020 _	7,221	18,848,020		0	375,076	0	536,457	*530	.457161,381	10	0	0	0	
S&P 500 Call Spread	Indexed Annuity		1	Goldman Sachs				,	, ,	2,623.66 /				, ,		, , , , , , , , , , , , , , , , , , , ,					
Option	Liability	N/A	Equity/Index		W22LROWP21HZNBB6K528 .	01/15/2019 .	01/15/2020	6,777	17,689,752		0	427, 208	0	642,400	* 64	400215, 192	0	0	0	0	
S&P 500 Call Spread	Indexed Annuity	1V A	- Lyurty/ inuex	Canadian Imperial	"					2,741.13				, , , , , , , , , , , , , , , , , , , ,		2 13, 132					
Option	Liability	N/A	Equity/Index		21G119DL770X0HC3ZE78 .	02/15/2019 .	_02/14/2020 _	7,078	19,646,135	2,871.66	0	383, 100	^	461,514	* 40	51478,414		_		٥	1
		IN/ A	. Equity/Index		210113011100000000000000000000000000000	02/13/2019 .	02/ 14/2020 _	1,078	13,040,135			383, 100	0	401,314	46		·	l0			
S&P 500 Call Spread	Indexed Annuity	N/4	F 14 11 1	Canadian Imperial	01014001770701007555	00/45/0045	00/44/0000		40 040 000	2,787.31 /	_	/77 07-	_			400	, _			_	1
Option	Liability	N/A	_ Equity/Index		21G119DL770X0HC3ZE78 _	_02/15/2019	02/14/2020 _	6,778	18,813,996		ļ0	477,876	0	609, 103	*609	103131,227	'	ļ0	0	0	
S&P 500 Call Spread	Indexed Annuity	1	L .	Canadian Imperial			l		l	2,822.48 /					1.		1	1			Ī
Option	Liability	N/A	. Equity/Index		21G119DL770X0HC3ZE78 .	03/15/2019 .	03/13/2020 _	8, 104	22,872,308		0	480,318	0	555,564	*55	56475,246	6 0	0	0	0	
S&P 500 Call Spread	Indexed Annuity			Canadian Imperial			1			2,824.51 /				1		1					1
Option	Liability	N/A	Equity/Index	Bank of Commerce	21G119DL770X0HC3ZE78 _	03/15/2019	_03/13/2020	6,094	17, 199, 344	2,965.35	0	474,702	0	563,454	*56	,454	20	0	0	0	
S&P 500 Call Spread	Indexed Annuity	1		Canadian Imperial			1		1	2,905.58 /		[· ·	1	1 1 -	1	1	1	[1
Option	Liability	N/A	Equity/Index		21G119DL770X0HC3ZE78 .	_04/15/2019 _	_04/15/2020 _	8,918	25,911,798		n	.528.601	n	537,997	* 53	.997	n n	n	0	n	Ī
S&P 500 Call Spread	Indexed Annuity		quity/index	Canadian Imperial	2.3.1002770701002270		17 107 2020			2,908.54 /											
Option	Liability	N/A	Equity/Index		2IGI19DL770X0HC3ZE78 _	04/15/2019	04/15/2020	8,636	25.092.838		_	697.581	^	707,857	* 70	857 10,276		_		٥	1
		IV A	_ Lqui ty/ index		210113DL11UAUNUNAE18 .	04/ 13/2019 _	1.04/ 13/2020 .	0,030		3,054.58	ļ		0	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	/0/		′	ļ	u	u	
S&P 500 Call Spread	Indexed Annuity	N/4	F 14 /1 1	Goldman Sachs	WOOL DOWDOLLIZADDOY/500	05 (45 (00 10	05 (45 (0000	7 400	00 004 004		_	440.005	_	405 335	4 40	775					
Option	Liability	N/A	. Equity/Index		W22LR0WP21HZNBB6K528 .	05/15/2019 .	05/15/2020 .	7, 133	20,334,691		ļ0	418,895	0	465,775	46	77546,880	,	l0	0	0	
S&P 500 Call Spread	Indexed Annuity	I	L	Goldman Sachs			l			2,854.69 /				1	1.		. [
Option	Liability	N/A	Equity/Index	International	W22LROWP21HZNBB6K528 _	05/15/2019 _	05/15/2020 _	7,515	21,424,931	3,000.21	0	612,753	0	680 , 125	*680	12567,372	2 0	0	0	0	
S&P 500 Call Spread	Indexed Annuity			Goldman Sachs		1	1			2,886.98 /				1		1					
Option	Liability	N/A	. Equity/Index	International	W22LR0WP21HZNBB6K528 .	06/14/2019 .	06/15/2020 _	7,211	20,817,831	2,988.46	0	418,438	0	451,242	*45	,24232,804	10	0	0		
S&P 500 Call Spread	Indexed Annuity		' /	Goldman Sachs		1	1		' ' '	2,889.87 /		' '									
Option	Liability	N/A	Equity/Index		W22LROWP21HZNBB6K528	_06/14/2019 _	.06/15/2020	7,053	20,362,032		0	570.135	0	615,695	*61	695 45,560)n	n	0	0	
	total - Purchased Op	tions . Hada							,002,002	1.,	6,993,710		^	15,907,392				^	0	0 XXX	XXX
				Ouliais								-, , .	U					U			
	total - Purchased Op										7,402,925	6,479,517	0	17,175,724		,724 7,798,827	/ 0	0	0	0 XXX	XXX
0219999999. Subt	total - Purchased Op	tions - Repli	cations								0	0	0	0	XXX	0 0	0	0	0	0 XXX	XXX
0289999999 Suht	total - Purchased Op	tions - Incon	ne Generati	on							0	0	n) 0	XXX	0 0) 0	n	0	0 XXX	XXX
JEGGGGGGGG. Gubt	oral i diviladed Op	111001	Goriorali	···							U	U	U	. 0	,,,,,,	٠, ١	. 0	. 0	V I	0 ////	,,,,,,

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

					Showing	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwai	rds Open a	s of Curre	nt Statemer	nt Date						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21 2	2 23
										Cumulative										
										Prior	Current									
	Description									Year(s)	Year Initial									
	of Item(s)								Strike	Initial Cost	Cost of								Cre	edit Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment	Qua	
	Used for		Typo(c)			Date of			Rate or	discounted	discounted		Book/		Unrealize		Year's	to Carrying	Que	
		Schedule/	Type(s)			Maturity	Number		Index	Premium	Premium	Current			Valuation		(Amorti-	Value of	Re	
	Income		Dial/a	Freshanna Carratamanti.	Tuesla		Number	Nietiesel					Adjusted				,			
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase	Change in	zation)/	Hedged	Potential en	
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income		Code Fair V	lue (Decrease	e) B./A.C.V.	Accretion		Exposure En	(~)
	total - Purchased Op									0	_	0		XXX	0	0 0	0	0	0 XX	
	I Purchased Options			rants						0		0		XXX	0	0 0	0	0	0 XX	
0379999999. Total	I Purchased Options	s - Put Option	ns							0	0	0		XXX	0	0 0	0	0	0 XX	
0389999999. Total	I Purchased Options	s - Caps								409,215	614,834	0	1,268,332	XXX 1,2	3,332 484,9	35 0	0	0	0 XX	X XXX
0399999999. Total	I Purchased Options	s - Floors								0	0	0	0	XXX	0	0 0	0	0	0 XX	X XXX
0409999999. Total	I Purchased Options	s - Collars								6,993,710	5,864,683	0	15,907,392	XXX 15,9	7,392 7,313,8	42 0	0	0	0 XX	X XXX
	I Purchased Options									0	0	0	0	XXX	0	0 0	0	0	0 XX	X XXX
	I Purchased Options									7,402,925	6,479,517	n		XXX 17,1	5,724 7,798,8	27 0	1 0	0	0 XX	
	total - Written Option		Effective							.,402,020	0,470,017	0		XXX	0 7,700,0	0 0	0	0	0 XX	
	total - Written Option									0	0	0		XXX	0	0 0	1	0	0 XX	
												0			0	0 0	1			
	total - Written Option									0				XXX	U	0 0	0	0	0 XX	
	total - Written Option		Generation							0				XXX	0	U 0	0	0	0 XX	
	total - Written Option									0				XXX	0	0 0	0	0	0 XX	
0789999999. Total	I Written Options - 0	Call Options	and Warrant	S						0	0	0		XXX	0	0 0	0	0	0 XX	
0799999999. Total	I Written Options - F	Put Options								0	0	0	0	XXX	0	0 0	0	0	0 XX	X XXX
0809999999. Total	I Written Options - 0	Caps								0	0	0	0	XXX	0	0 0	0	0	0 XX	X XXX
0819999999. Total	I Written Options - F	loors								0	0	0	0	XXX	0	0 0	0	0	0 XX	X XXX
	Written Options - 0									0	0	0		XXX	0	0 0	0	0	0 XX	
	Written Options - 0									0				XXX	0	0 0	0	0	0 XX	
08499999999. Total		Juici								0				XXX	0	0 0	0	0	0 XX	
Interest Rate Swap -	William Options	1	1					l				0	· ·	7070		0			0 7/7	X XX
Rec floating [Pay	UNIONBANCAL CORP		Interest																	
fixed]	908906AC4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/08/2014	.06/18/2022	0	1.000.000	3ML+0.94/(3.50)	0	0	663	0	(3,296)	0 0	0	0	8,617	104/103
Interest Rate Swap -								,							, = - ,					
Rec floating [Pay	WHIRLPOOL CORP		Interest																	
fixed]	96332HCF4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/08/2014	03/01/2023 .	0	3,900,000	3ML+1.02/(3.70)	0	0	(192)0	(1)	7,506)	.00	0	0	37,363	105/103
Interest Rate Swap -																				
Rec floating [Pay	MARATHON OIL CORP		Interest																	
fixed]	565849AK2	D 1	_ Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/10/2014	11/01/2022 _	0	4,000,000	3ML+0.26/(2.80)	0	0	2,459	0	(10	3,408)	.00	0	0	36,565	101/101
Interest Rate Swap -	DD 01D1711	J	I																	
	BP CAPITAL MARKETS PLO		Interest	OUE O	04/44/0000	44 (00 (0000		0 000 000	0.01 0.01110.55	_	_		1		054)		1 -		07 100	400 (400
fixed]	05565QCB2	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/11/2014	11/06/2022 .	0	3,000,000	3ML-0.04/(2.50)	0	0	1,920	0	(3,051)	.00	l0	0	27,480	100/100
Interest Rate Swap -	WEST MASS ELECTRIC CO		Interest																	
Rec floating [Pay fixed]	958587BJ5	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/11/2014	00/15/2021	0	3 000 000	3ML+1.15/(3.50)	_	^	5,071			5,091)	0 0		0	22,318	105/103
	BANK OF NEW YORK		nate	OME GLOUP THE SNZZUJEFKOMNINGEQUE39	04/ 11/2014	09/10/2021 .			JmL+1.10/(3.00)		0	١/٥, هـ		(;	,,001)		t		22,318	100/103
	MELLON		Interest														1			
	06406HBY4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_04/11/2014	09/23/2021	0	4.000.000	3ML+1.20/(3.55)	0	0		0	(.	7,844)	0 0	0	0	29,904	105/103
Interest Rate Swap -		- '	1	STATE OF THE STATE		20, 20, 2021		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,/					
Rec floating [Pay	TTX CO		Interest												1					
fixed]	87305QCC3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_04/14/2014	05/01/2021	0	4,000,000	3ML+2.09/(4.40)	0	0	7,222	0	(1,494)	.00	0	0	27,117	108/105
Interest Rate Swap -]		' '	1			,]	.	
Rec floating [Pay	NORTHWEST NATURAL GAS		Interest																	
fixed]	66765RBZ8	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/14/2014	09/15/2021 .	0	2,000,000	3ML+0.81/(3.18)	0	0		0	(1,492)	.00	0	0	14,879	104/102
	DUKE ENERGY INDIANA														1					
Rec floating [Pay	INC		Interest												1					
fixed]	263901AC4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_04/16/2014	07/15/2020 .	0	3,090,000	3ML+1.60/(3.75)	0	0		0 -		3,656)	.00	ļ0	0	15,785	106/103
Interest Rate Swap -	AENEDAL 1117 : 5 ::::		I																	
Rec floating [Pay	GENERAL MILLS INC	l	Interest	NIE 0 1 NIE 0 NIE	04/40/05::	10 (15 (005)					_				. 500] _		20 544	100 (100
fixed]	370334BM5	ן ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	04/16/2014	12/15/2021 .	0	3,000,000	3ML+0.72/(3.15)	0	0	3,892	0	(6,522)	.υ0	ļ0	0	23,541	103/102
Interest Rate Swap -	DECTON DICKINGON		1,												1					
Rec floating [Pay	BECTON DICKINSON 975887AW9	ln 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/17/2014	11/10/0000	_	0 000 000	3ML+0.96/(3.25)	_	_	3.683			9,342)				11.716	103/102
fixed]	31300/AW9	ו ען	_ nate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/1//2014	11/12/2020 _	0	∠,000,000	DML+U.90/(3.25)	L0	L0		L0 .		t, 044)	.v L 0	L0	LU L.	II, / Ib	103/102

	Showing all Options	Caps, Floors,	Collars, Swaps and	Forwards Open as	of Current Statement Date
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					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	s of Currei	nt Stateme	nt Date	!							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	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 -	AIR PRODUCTS &		\ <i>y</i>	3					(/							,						
Rec floating [Pay	CHEMICALS		Interest																			1
fixed]	009158AR7	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/17/2014 .	11/03/2021 _	0	2,000,000	3ML+0.52/(3.00)	0	0	1,880	0		(31,891)	0	0	0	0	15,323		102/101
Interest Rate Swap -																						1
Rec floating [Pay	ENTERGY GULF STATES LA	\	Interest																			1
fixed]	29365PAQ5	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/22/2014 .	10/01/2020 .	0	2,000,000	3ML+1.67/(3.95)	0	0	4,348	0		(7,646)	0	0	0	0	11,214		106/103
Interest Rate Swap -	DAVITUEON COMPANY																					1
Rec floating [Pay	RAYTHEON COMPANY 755111BT7	D 1	Interest	CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/00/0044	10/15/2020		0 000 000	ONI -O OC//O 10\	0		4,297	,		(8, 144)					11 004		103/102
fixed] Interest Rate Swap -	/3311181/	U I	. Rate	. CINE Group Inc SNZ2UJLFK8MNNULQUF39	04/22/2014 .	10/ 15/2020 .		∠,000,000	3ML+0.86/(3.13)	0		4,291	0					0	0	11,384		103/ 102
Rec floating [Pay	TRAVELERS COS INC		Interest																			1
fixed]	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	5,692	0		(12,881)	0	0	٥	0	17,380		106/103
Interest Rate Swap -	004172/04	D 1		one droup mo.					JIIL - 1.01/ (0.00)						(12,001)							100/ 100
Rec floating [Pay	AT&T INC		Interest																			1
fixed]	00206RAZ5	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/23/2014 .	08/15/2021 _	0	2,500,000	3ML+1.45/(3.88)	0	0	2,807	0		(31,073	0	0	0	0	18,238		106/103
Interest Rate Swap -				·																		1
Rec floating [Pay	TARGET CORP		Interest																			1
fixed]	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	2,244	0		(34,518)	0	0	0	0	15,962		102/101
Interest Rate Swap -																						1
Rec floating [Pay	HALLIBURTON CO	L .	Interest				_			_			_			_	_	_	1	.=		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	1,995	0		(30,335)	0	0	0	·	15,430		103/102
Interest Rate Swap -	DUKE ENERGY PROGRESS																					1
Rec floating [Pay fixed]	INC 144141DC9	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/25/2014	05/15/2022 _	0	2 000 000	3ML+0.28/(2.80)	0		1,200			(42,902)					16,961		101/101
Interest Rate Swap -	144 14 1009	U I	. nate	. One droup The SNZZOJEFKONNNOLGOF39	04/23/2014 .	03/ 13/2022 .		2,000,000	SIIIL+U.20/(2.0U)	0		1,200	0		(42,902			0	0	10,901		1017 101
Rec floating [Pay	MORGAN STANLEY		Interest																			1
fixed]	61746BDJ2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/25/2014 .	.02/25/2023 .	0	3 000 000	3ML+1.10/(3.75)	0	0	58	0		(94,475)	0	0	0	0	28.698		105/103
Interest Rate Swap -	011100000			one droup mor man dreader nominoequi do					J. 1. 10, (0.10)													1 00, 100
Rec floating [Pay	CARLISLE COS INC		Interest																			1
fixed]	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	556	0		(97,855)	0	0	0	0	32, 177		105/103
Interest Rate Swap -																						1
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	4,537	0		(5,902)	0	0	0	· 0	11,017		105/102
Interest Rate Swap -	MODIFIED TOUGH CORD																					1
Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AL8	D 1	Interest	CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/28/2014 .	11/04/2020 _	0	1 500 000	3ML+1.18/(3.45)	0		3,084			(6,262)							104/102
Interest Rate Swap -	003039AL0	U I	. Rate	. One droup The SNZZOJEFKOMINIOEQUESS	04/20/2014 .	11/04/2020 .	0	1,300,000	SML+1.10/(3.43)	0			0					0				104/ 102
Rec floating [Pay	NORTHERN TRUST CORP		Interest																1			(l
fixed]	665859AL8	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/28/2014 .	11/04/2020 .	n	1,500.000	3ML+1.18/(3.45)	n	n	3,084	L		(6,262)	n	n	Ln	n			104/102
Interest Rate Swap -								,,	,			,										1
Rec floating [Pay	BECTON DICKINSON		Interest																			1
fixed]	075887AW9	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/28/2014	11/12/2020	0	1,500,000	3ML+0.99/(3.25)	0	0	2,928	0		(6,552)	0	0	0	0	8,787		103/102
Interest Rate Swap -																						1
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	4,528	0		(3,466)	0	0	0	·0	10, 181		105/103
Interest Rate Swap -	DAVITUEON COMPANY																					1
Rec floating [Pay	RAYTHEON COMPANY 755111BT7	D 1	Interest	ONE Crown Inc. ONTOO II EVOLUNIO COFOO	04/20/2014	10/15/2020 .		1 000 000	ONI -0 OO//O 40\	_		2,320	_		(3,630)	_	_			5,692		103/102
fixed] Interest Rate Swap -	/3311181/	ν Ι	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/29/2014 .	10/ 15/2020 .		1,000,000	3ML+0.89/(3.13)	l0	0	∠,320	l			10	l	l0	·	5,692		103/ 102
Rec floating [Pay	UNITED PARCEL SERVICE		Interest				1						Ì]]		1			1
fixed]	911312AM8	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/29/2014 .	01/15/2021	n	1 000 000	3ML+0.83/(3.13)	0	n	2,018	n		(6, 118)	n	n	n	n	6,221		103/102
Interest Rate Swap -	0.101E/1110			Sine at sup 1110.			1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	J 0.00/ (0.10)											, 221		.55, 102
Rec floating [Pay	CANADIAN NATL RAILWAY		Interest																1			(l
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	1,270	0		(15,727)	0	0	0	0	7,847		102/101
Interest Rate Swap -	VIRGINIA ELEC & POWER						1												1			(l
Rec floating [Pay	CO		Interest				1												1			(l
fixed]	927804FK5	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/30/2014 .	01/15/2022 _	0	1,000,000	3ML+0.50/(2.95)	0	0	1,234	0		(16,674)	0	0	0	0	7,981		102/101

Chawing all Options	Cana Floor	Collara Cwan	and Earwards Open	as of Current Statement Date	
SHOWING All ODDIONS	. Gabs. Floors	o. Collais, Swap	s and Forwards Open i	as di Guitetti Statettietti Date	;

					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	s of Currei	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
										Cumulative												i
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	- · · · ·	- .	Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Danamintian	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of Combined	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	Fair Value	Increase/	Change in B./A.C.V.	zation)/	Hedged	Potential	ence Entity	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 - Rec floating [Pay	US BANCORP		Interest																			1
fixed]	91159HHC7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/30/2014 .	03/15/2022 .	0	2,000,000	3ML+0.52/(3.00)	0	0	2,066	0		(37,843	0	0	0	0	16,461		102/101
Interest Rate Swap -				·																		1
Rec floating [Pay	CONSUMERS ENERGY CO		Interest																			1
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	702	0		(20,856	00	0	0	0	8,480		101/101
Interest Rate Swap - Rec floating [Pay	COMCAST CORP		Interest																			1
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	867	0		(22,882	0	0	0	١ ،	8,723		103/102
Interest Rate Swap -	JOHN DEERE CAPITAL			one droup ino.	1 11047 007 2014	1017 107 2022			DIIIL - 0.017 (0.10)						(22,002					3,720		100/ 102
Rec floating [Pay	CORP		Interest																			1
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	1,566	0		(13,303	00	0	0	0	7,576		103/102
Interest Rate Swap -	0.11.01/ED / 1.11 \ 0.00		l																			i
Rec floating [Pay	SMUCKER (J.M.) CO 832696AB4	D 1	Interest	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/02/2014 .	10/15/2021 .	0	1 000 000	OM . 1 11//O EO.)		0	1,551	0		(13,277		0	0		7,576		105/103
fixed] Interest Rate Swap -	032090AD4	υ ι	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/02/2014 .	10/15/2021 .	0	1,000,000	3ML+1.11/(3.50)				0		(13,277	,u	0					100/100
Rec floating [Pay	STATOIL ASA		Interest																			1
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	1,573	0		(54,300	0	0	0	0	18,851		100/100
Interest Rate Swap -																						1
Rec floating [Pay	AMERICAN HONDA FINANCE		Interest	01/5 0 1 01/700 # 51/01/#### 00/500	05 (00 (0044	00/04/0000		4 400 000	0111 4 74 ((0.00)			0.050			(0.004					0.400		100 (100
fixed]	02666QG72	ו ע	_ Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/06/2014 .	09/21/2020 _	0	1,100,000	3ML+1.71/(3.88)	0	0	2,952	0		(2,324	0	0	0	0	6, 100		106/103
Interest Rate Swap - Rec floating [Pay	AMERI SOURCEBERGEN CORP		Interest																			1
fixed]	03073EAJ4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/06/2014 .	11/15/2021 .	0	1.000.000	3ML+1.12/(3.50)	0	0	1,298	0		(13,676	0	0	0	0	7,715		105/103
Interest Rate Swap -								, ,												,		1
Rec floating [Pay	COSTCO WHOLESALE CORP		Interest																			i
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		0		2,778	0	0	0	0	6,784		100/99
Interest Rate Swap - Rec floating [Pay	MORGAN STANLEY		Interest																			1
fixed]	61746BDJ2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/06/2014 .	02/25/2023 .	0	1.000.000	3ML+1.16/(3.75)	0	0	346	0		(29, 146	0	0	0	0	9,566		106/104
Interest Rate Swap -								, ,							,					,		1
Rec floating [Pay	WILLIAMS PARTNERS LP		Interest																			
fixed]	96950FAJ3	D 1	_ Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/06/2014 .	08/15/2022 _	0	1,000,000	3ML+0.85/(3.35)	0	0	703	0		(22,657	l0	0	0	0	8,844		104/102
Interest Rate Swap - Rec floating [Pay	DUKE ENERGY INDIANA INC		Interest																			i
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	3,091	0		(532	0	0	0	0	5, 108		106/103
Interest Rate Swap -												,										
Rec floating [Pay	COCA-COLA ENTERPRISES		Interest													1						
fixed]	459284AB1	1 טן	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/07/2014 .	09/15/2020 .	0	1,000,000	3ML+1.38/(3.50)	0	0	2,847	0		(1,549	00	0	0	0	5,508		105/102
Interest Rate Swap - Rec floating [Pay	NORTHERN TRUST CORP		Interest													1						
fixed]	665859AL8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/07/2014 .	11/04/2020	0	1.000.000	3ML+1.30/(3.45)	0	0	2,624	0	L	(2,643	l o	0	0	0	5,811		104/102
Interest Rate Swap -								,,	(21.0)			,								,		
Rec floating [Pay	COOPER US INC		Interest																			
fixed] Interest Rate Swap -	216871AE3	1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/07/2014 .	12/15/2020 _	0	1,000,000	3ML+1.73/(3.88)	ļ0	0	2,737	0		(3, 115	ļ0	0	0	0	6,048		107/103
Rec floating [Pay	COOPER US INC		Interest													1						
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	2,681	0	l	(3,276	o	0	0	0	6,048		107/103
Interest Rate Swap -					[(2.20)											,.,.,.		
Rec floating [Pay	AVALONBAY COMMUNITIES		Interest		1									1		I						<u> </u>
fixed]	05348EAP4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/09/2014 .	01/15/2021 .	0	1,500,000	3ML+1.75/(3.95)	ļ0	0	3,778	0		(6,591	l0	0	0	0	9,331		107/104
Interest Rate Swap - Rec floating [Pay	WILLIAMS PARTNERS LP		Interest													1						
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	1,438	0		(12,870	0	0	0	0	7,715		107/104
Interest Rate Swap -			1			T		,,,	, ()			, 100				[,,,,,		
Rec floating [Pay	BOSTON PROPERTIES LP		Interest		1									1		I						
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	609	L0		(27,340	00	0	0	0	9,480		106/104

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Current Statemen	t Data
Showing all Options	Caps, Floors	Guidis, Swaps and Furwards Open as of Current Statemen	ı Dal e

					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	s of Currei	nt Stateme	nt Date	•							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												ĺ
										Prior	Current											ĺ
	Description									Year(s)	Year Initial											i
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted	_	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	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 -	NATI DETAIL DOODEDLIES		1-4																			i
Rec floating [Pay fixed]	NATL RETAIL PROPERTIES 637417AE6	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/09/2014 _	_10/15/2022 _	0	1 000 000	3ML+1.29/(3.80)	0	0	956	0		(23,815)	٥	0	0	١ ،	9,077		106/104
Interest Rate Swap -	OUT TITLE			ONE GLOUP THE GREEGE NOMEROEGO GO		107 107 2022 .			DIIIL - 1.20/ (0.00)						(20,010)							100/ 104
Rec floating [Pay	GATX CORP		Interest																			1
fixed]	361448AQ6	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/09/2014 .	03/30/2023 _	0	2,000,000	3ML+1.33/(3.90)	0	0	1,470	0		(59, 167)	0	0	0	0	19,367		107/104
Interest Rate Swap -																						i
Rec floating [Pay	AVALONBAY COMMUNITIES	D 4	Interest	ONE Communication of the Commu	05/10/0014	04 /45 /0004		1 500 000	ONI . 1 75 //O OF)	0	0	0.770			(0.504)		0	0		0.004		107/104
fixed] Interest Rate Swap -	05348EAP4	V I	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/13/2014 .	01/15/2021 .		1,500,000	3ML+1.75/(3.95)	u		3,778			(6,591)	0	0	0	0	9,331		107/104
Rec floating [Pay	KELLOGG CO		Interest																			i
fixed]	487836BD9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/13/2014 _	12/15/2020	0	1,000,000	3ML+1.82/(4.00)	0	0	2,559	0		(3,608)	0	0	0	0	6,048		107/103
Interest Rate Swap -				·																		i
Rec floating [Pay	DETROIT EDISON COMPANY		Interest																			1
fixed]	250847EG1	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/13/2014 .	06/01/2021 _	0	1,000,000	3ML+1.62/(3.90)	0	0	1,950	0		(8,041)	0	0	0	0	6,934		106/104
Interest Rate Swap -	GATX CORP		1-4																			i
Rec floating [Pay fixed]	361448AQ6	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/13/2014 .	03/30/2023 _	0	2 000 000	3ML+1.33/(3.90)	0	0	1.409	0		(59,610)	0	0	0	٥	19,367		107/104
Interest Rate Swap -	ABB TREASURY CENTER			OIL GIOUP THE.		1.00/00/2020 .		2,000,000	DIIIL 1.00/ (0.00)			, 400			(55,610)							1077 104
Rec floating [Pay	USA		Interest																			i
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	5, 192	0		(11,412)	0	0	0	0	13,481		108/104
Interest Rate Swap -	ABB TREASURY CENTER																					i
Rec floating [Pay	USA	D 4	Interest	ONE O I ONZOO II EVOUNDO COEGO	05 (40 (0044	00 (45 (0004		4 400 000	0111 - 4 00 //4 00 \			0 404			(0.700)					0.044		400 (404
fixed] Interest Rate Swap -	00038AAB9	ו ע	_ Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/16/2014 _	06/15/2021 .	0	1,420,000	3ML+1.80/(4.00)	0	0	3,491	0		(9,739)	0	0	0	0	9,944		108/104
Rec floating [Pay	NOVARTIS CAPITAL CORP		Interest																			i
fixed]	66989HAD0	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/20/2014 .	04/24/2020 _	0	1.000.000	3ML+2.46/(4.40)	0	0	3.781	0		1,656	0	0	0	0	4,525		108/104
Interest Rate Swap -								, ,	,			,			,					, , ,		
Rec floating [Pay	HSBC BANK PLC		Interest																			i
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	3,284	0		297	0	0	0	0	5,293		107/104
Interest Rate Swap - Rec floating [Pay	JPMORGAN CHASE & CO		Interest																			i
fixed]	46625HHS2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/20/2014	_07/22/2020 _	0	1 500 000	3ML+2.40/(4.40)	0	0	5.180	0		672	0	0	0	0	7,733		109/104
Interest Rate Swap -	1002011102			one droup mo.				.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	J. 10, (1.10)											, ,, 00		100, 101
Rec floating [Pay	CORNING INC		Interest																			i
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	3, 154	0		320	0	0	0	0	5,312		108/104
Interest Rate Swap -	LOOKIEED MARTIN CORD		l										1									1
Rec floating [Pay	LOCKHEED MARTIN CORP 539830AT6	n 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/20/2014 .	11/15/2019 .		2 000 000	3ML+2.42/(4.25)	_					4, 181	_	_	^	_	6 . 149		107/104
fixed] Interest Rate Swap -	J03000N10	١	nale	. Tomic droup ffic SNZZOULFROMMNULQUE39	03/20/2014 .	1/ 13/2019 .		∠,000,000	µmL+2.42/(4.20)				l		4, 181							1077 104
Rec floating [Pay	AGRIUM INC		Interest										1									i l
fixed]	008916AK4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014	10/01/2022 .	0	3,000,000	3ML+0.72/(3.15)	0	0	4,208	0		(64, 195)	0	0	0	0	27,073		103/102
Interest Rate Swap -	O'REILLY AUTOMOTIVE												1									1
Rec floating [Pay	INC		Interest	OUE O	05 (04 (004 :	00/04/2022		4 470 0	0.00 .4 00 .40 05	_		4 00=	l .		/00 000	_	_ [_	_	10.00=		400/404
fixed] Interest Rate Swap -	67103HAC1	ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	09/01/2022 _	0	1,4/0,000	3ML+1.38/(3.80)	0	0	1,827	ŀ ⁰		(29,393)	·····0	0	0	0	13,097		106/104
Rec floating [Pay	SMITHS GROUP PLC	1	Interest										1									1
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	4,069	0		(64,740)	0	0	0	0	27, 198		106/104
Interest Rate Swap -									3, (2.20)			,,										
Rec floating [Pay	SMITHS GROUP PLC	1	Interest										1									1
fixed]	83238PAD6	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	10/12/2022 .	0	1,500,000	3ML+1.19/(3.63)	0	0	2,035	0		(32,370)	0	0	0	0	13,599		106/104
Interest Rate Swap -	DIGITAL REALTY TRUST		Interest										1									1
Rec floating [Pay fixed]	25389JAK2	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014	_10/01/2022 _	n	2 235 000	3ML+1.19/(3.63)	n	0	3, 108	n		(47,542)	n	n	n	n	20, 169		106/103
Interest Rate Swap -	200000/11/2	['		one at our first the state of t				2,200,000	. 1. 10/ (0.00)				ļ		(47,042)					٠, ١٥٥		.55, 100
Rec floating [Pay	WHIRLPOOL CORP	1	Interest										1									1
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	2,431	0		(76,310)	0	0	0	0	27,783		106/104

	Showing all Options	Caps, Floors,	Collars, Swaps and	Forwards Open as	of Current Statement Date
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				,	Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps a	and Forwai	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
										Cumulative												
	5									Prior	Current											
	Description								Chriles	Year(s)	Year Initial										0	Hadaa
	of Item(s) Hedged,								Strike Price,	Initial Cost of Un-	Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unre	ealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			uation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			rease/	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 V	alue (Dec	rease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -																						
Rec floating [Pay	VIACOM INC 92553PAR3	D 4	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014	03/15/2023 _	0	0 000 000	3ML+0.75/(3.25)	0	0	2.695		,	8,299)	0	0	0		27 ,927		104/102
fixed] Interest Rate Swap -	92000PAH3	U I	. Hale	. CME Group Inc SNZ20JLFK8MINNOLQ0F39 .	05/21/2014	03/ 15/2023 .	0	2,900,000	3ML+0.73/(3.23)	0	0	∠,090	0	(8,299)		0	0		21 ,921		104/ 102
Rec floating [Pay	HYATT HOTELS CORP		Interest																			
fixed]	448579AE2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/21/2014	07/15/2023 .	0	2,900,000	3ML+0.83/(3.38)	0	0	2, 154	0	(0,045)	0	0	0	0	29, 158		104/103
Interest Rate Swap -	TIME WARNED INC																					
Rec floating [Pay fixed]	TIME WARNER INC 887317AQ8	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014	06/15/2022 .	0	1 000 000	3ML+1.02/(3.40)	0	0	1,537		,	7,791)	0	0	0	۰			105/103
Interest Rate Swap -	00/31/AU0	U I	. nate	. CME droup Tric SNZ20JLFR8MINOLQ0F39 .	03/22/2014	00/ 13/2022 .		1,000,000	SML+1.02/(3.40)		0		0	(7,791)		0	0				100/ 100
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	4,680	0	(1,790)	0	0	0	0	24,339		107/104
Interest Rate Swap -	AMEDICAN HONDA ELMANOE		Indonesia																			
Rec floating [Pay fixed]	AMERICAN HONDA FINANCE 02666QG72	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014	09/21/2020 _	0	3 500 000	3ML+1.83/(3.88)	0	0	11,506	0		2,203)	0	0	0	0	19,410		107/103
Interest Rate Swap -	020000012	D 1		GNE GLOUP THE GNEZOGET KOMMANDEGO GO .	03/22/2014	03/21/2020			DIIIL 11.007 (0.00)			11,500			2,200)							1077 100
Rec floating [Pay	HEINEKEN NV		Interest																			
fixed]	423012AA1	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014	04/01/2022 .	0	1,850,000	3ML+1.05/(3.40)	0	0	3,352	0	(8,979)	0	0	0	0	15,357		105/103
Interest Rate Swap - Rec floating [Pay	SMUCKER (J.M.) CO		Interest																			
fixed]	832696AB4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_05/22/2014	10/15/2021	0	3.500.000	3ML+1.24/(3.50)	0	0	7,715	0		6,075)	0	0	0	0	26,516		105/103
	ENTERPRISE PRODUCTS							, , , , , , , , , , , , , , , , , ,							-,,							
	OPER		Interest				_			_			_			_		_				
	29379VAU7	ו טו	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/22/2014	02/15/2022 .	0	3,500,000	3ML+1.71/(4.05)	0	0	5,434	0	(8,685)	0	0	0	0	28,396		107/105
	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		0		3,980	0	0	0	0			99/100
Interest Rate Swap -	0,444,4750, 0000																					
Rec floating [Pay fixed]	SYMANTEC CORP 871503AH1	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/27/2014	00/15/2020	0	1 500 000	3ML+2.16/(4.20)	0	0	4,903	0		(596)	0	0	0	٥			108/104
	DR PEPPER SNAPPLE	D 1	. nate	ONE GLOUP THE SNZZZOJE KOMINIOLIGO 39 .	03/21/2014	09/ 13/ 2020 .		1,300,000	JML+2.10/(4.20)		0				(330)		0	0				100/ 104
Rec floating [Pay	GROUP		Interest																			
	26138EAQ2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_05/27/2014	01/15/2020 .	0	2,354,000	3ML+0.17/(2.00)	0	0	10 , 180	0		4,772	0	0	0	0	8,691		100/100
Interest Rate Swap - Rec floating [Pay	HSBC BANK PLC		Interest																			
fixed]	44328MAC8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/27/2014	.08/12/2020	0	3,700,000	3ML+2.12/(4.13)	0	0	12,195	0		1,203	0	0	0	0	19,583		107/104
Interest Rate Swap -								, ,														
Rec floating [Pay	TIME WARNER CABLE INC		Interest	01/5 0 1 01/700 # EVOID-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1	05 (00 (00 : :	00 (45 (005)		4 500	ou o 44774 :=:	_	_				0.050)	_	_	_				100/104
fixed] Interest Rate Swap -	88732JAX6	1 ען	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/29/2014	02/15/2021 .	0	1,500,000	3ML+2.11/(4.13)	0	0	4,764	I0		2,350)	0	0	0	0	9,584		108/104
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	2,443	0	(5,296)	0	0	0	0	18 , 155		100/100
	ENTERGY MISSISSIPPI		l																			
Rec floating [Pay fixed]	INC 29364NAR9	n 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	.06/03/2014	07/01/2023	0	2 000 000	3ML+0.49/(3.10)	^		993	_	,	6,797)	_	0	^		20,014		103/102
Interest Rate Swap -	LOUGHNING	٠		One droup file SNZZOOLI KOMINIOLQOFS9 .	00/00/2014	01/01/2020 .		∠,000,000	µm∟ · 0 . 43/ (3 . 10)		0	990	l		0,131)					20,014		100/ 102
Rec floating [Pay	COMCAST CORP		Interest																			
fixed]	20030NBF7	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	01/15/2023 .	0	2,000,000	3ML+0.35/(2.85)	0	0	1,959	0	(1,776)	0	0	0	0	18,836		102/101
Interest Rate Swap - Rec floating [Pay	PNC BANK NA		Interest																			
fixed]	69349LAK4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	01/30/2023	n	2 000 000	3ML+0.45/(2.95)	n	n	1,734	n	(2,366)	n	n	n	n	18,945		102/102
Interest Rate Swap -				O LEGOLI NOMETOLIQUI GO	3, 20.7			, , , , , , , , , , , , , , , , , , , ,	(2.00)			,			, ,							
Rec floating [Pay	WELLS FARGO & COMPANY	L.	Interest													_]	_					
	94974BFJ4	1 טן	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/03/2014	02/13/2023 _	0	2,000,000	3ML+0.93/(3.45)	0	0	1,298	J0	(3,516)	0	0	0	······0	19,046		104/103
Interest Rate Swap - 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	2,800	0	l(6,026)	0	0	0	0	16,602		103/102

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Current Statemen	t Data
Showing all Options	Caps, Floors	Guidis, Swaps and Furwards Open as of Current Statemen	ı Dal e

				5	Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps a	and Forwa	rds Open a	s of Curre	ent Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 1	6	17	18	19	20	21	22	23
										Cumulative	Current											1
	Description									Prior Year(s)	Current Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			nrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Of Diale(a)	Fushama Caustamanti	Tuesda	Maturity	Number	National	Index	Premium (Desciused)	Premium (Danai)	Current	Adjusted			/aluation	Exchange	(Amorti-	Value of	Datastial	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair \		ncrease/ Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Interest Rate Swap -	Of Frepholica	Idontino	(α)	or contrar creamignouse	Date	Expiration	Contracto	Autount	(i did)	i did	1 ald	moomo	Value	Code Tail	aide (B	20010400)	B.,71.0.V.	71001011011	itom	Ехросиго	Littley	(2)
Rec floating [Pay	GULF POWER CO	L .	Interest													_						1
fixed] Interest Rate Swap -	402479CC1 VENTAS REALTY LP/CAP	D 1	_ Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014 .	05/15/2022 _	0	2,000,000	3ML+0.65/(3.10)	0	0	1,921	0		38,615)	0	0	0	0	16,961		103/102
Rec floating [Pay	CRP		Interest																			1
fixed]	92276MAZ8	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/04/2014 .	08/15/2022 .	0	2,000,000	3ML+0.75/(3.25)	0	0	1,426	0		45,264)	0	0	0	0	17,688		103/102
Interest Rate Swap - Rec floating [Pay	DEVON ENERGY CORPORATION		Interest																			1
fixed]	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	1,929	0		38,468)	0	0	0	0	16,961		103/102
Interest Rate Swap -	DOW 01/51/10:: :																					1
Rec floating [Pay fixed]	DOW CHEMICAL CO/THE 260543CH4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/05/2014	11/15/2022 _	n	2 000 000	3ML+0.49/(3.00)	n	n	1,312	,		49,912)	٥	n	n	0	18,387		102/102
Interest Rate Swap -	2000100111			SINE OF SUP THE STREED ON TOWN WOLLOW ST	00/ 00/ 20 14		0	۵,000,000	Sinc - 0.70/ (0.00)	0					70,012/			0	[10,007		102/ 102
Rec floating [Pay	AGRIUM INC		Interest		00.405	10/04/			OIII O OC	_					40.00:							1,00,400
fixed] Interest Rate Swap -	008916AK4	1 טן	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014 .	10/01/2022 .	0	2,000,000	3ML+0.66/(3.15)	0	0	2,202	:		46,664)	0	0	0	0	18,049		103/102
Rec floating [Pay	WILLIAMS PARTNERS LP		Interest																			1
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	1,734	0		43,304)	0	0	0	0	17,688		104/103
Interest Rate Swap - Rec floating [Pay	ROPER INDUSTRIES INC		Interest																			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	1,269	00		50,101)	0	0	0	0	18,387		103/102
Interest Rate Swap -																						1
Rec floating [Pay fixed]	ESSEX PORTFOLIO LP 29717PAD9	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/05/2014	08/15/2022 _	0	3 500 000	3ML+1.15/(3.63)	0	0	2,973	,		75,820)	0	0	0	0	30,955		105/103
Interest Rate Swap -	237 171 ADS	D 1	. 114 (6	Oile di dup Tito diazzone Nominioego do .	00/03/2014	00/ 10/2022 _			JIIIL 11.10/ (0.00)				,		73,020)	0						103/ 103
Rec floating [Pay	KELLOGG CO	L .	Interest													_						
fixed] Interest Rate Swap -	487836BD9	ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/06/2014 .	12/15/2020 .	0	2,000,000	3ML+1.86/(4.00)	0	0	5,520	0		(6,043)	0	0	0	0	12,096		107/103
Rec floating [Pay	KROGER CO/THE		Interest																			1
fixed]	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	4,985	i0		74,044)	0	0	0	0			104/103
Interest Rate Swap - 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	2,568	0		37, 149)	0	0	0	0	17,154		101/100
Interest Rate Swap -	CARDINAL HEALTH INC		Interest																			1
Rec floating [Pay 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	1,655	i [0	L	55,518)	0	0	0	0	19,260		103/102
Interest Rate Swap -								/ /	/													
Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/06/2014 .	02/25/2023 .	0	3 500 000	3ML+1.22/(3.75)	0	0	2,267	,		94,430)	0	0	0		33,481		106/104
Interest Rate Swap -	01740DUUZ	٠	nate	Onic Group Tite SINZZUJEFROMNNOLQUE39 .	00/00/2014 .	02/20/2023 .			JIIIL⊤1.22/(J./J)	0	0	∠,∠0/			34,400)			0		481		100/ 104
Rec floating [Pay	HUBBELL INC	L	Interest										.]									1
fixed] Interest Rate Swap -	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	347	'		26,763)	0	0	0	0			105/103
Rec floating [Pay	CBS CORP		Interest																			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	1, 156	0		17, 159)	0	0	0	0	8, 172		104/102
Interest Rate Swap - Rec floating [Pay	DISCOVERY COMMUNICATIONS		Interest																			ı I
fixed]	25470DAF6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014 .	05/15/2022 .	0	1,000,000	3ML+0.83/(3.30)	0	0	865	i		19,780)	0	0	0	0			104/102
Interest Rate Swap -																_ [•		1
Rec floating [Pay fixed]	VIACOM INC 92553PAM4	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014 .	06/15/2022 .	0	1 000 000	3ML+0.64/(3.13)	0	0	1,001			21,004)	0	0	0	0			103/102
Interest Rate Swap -	FEDERAL REALTY INVS			Joine Group Tite SINZZUJEFROMINIVELQUE39 .	00/03/2014 .			,,000,000	um∟⊤u.u4/(J. IJ)				ļu		21,004)			0		0,000		100/ 102
Rec floating [Pay	TRST	L .	Interest										.] .									1
fixed] Interest Rate Swap -	313747AS6	ו ט 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/09/2014 .	08/01/2022 _	0	1,000,000	3ML+0.50/(3.00)	0	0	837	· 0		22,454)	0	0	0	0	8,790		102/102
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	505	il 0		25,957)	0	0	0	0	9.194	1	102/101

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current 9	Statement Date
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					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	s of Currei	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
										Cumulative												i
										Prior	Current											i
	Description									Year(s)	Year Initial											i
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			
			T (-)			D-44					_		Daal./			l lava alima d						Effectiveness
	Used for	0.1	Type(s)			Date of	NI		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	5		Maturity	Number		Index	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	l		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 -																						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	576	0		(26,371	0	0	0	0	9,253		104/102
Interest Rate Swap -	VENTAS REALTY LP/CAP																					1
Rec floating [Pay	CRP		Interest				_			_	_		_			_	_	_	_			1
fixed]	92276MAZ8	ט 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/09/2014 .	08/15/2022 _	0	1,000,000	3ML+0.74/(3.25)	0	0	663	0		(22,941	0	0	0	0			103/102
Interest Rate Swap -	DAVED LINGUES INC		l																			i
Rec floating [Pay	BAKER HUGHES INC		Interest	OUE 0 1 01700 # 51/0188101 00500	00/40/0044	00/45/0004		4 000 000				4 047			/40 500					7 005		100/100
fixed]	057224BC0	ו ט ו	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	08/15/2021 .	0	1,000,000	3ML+0.88/(3.20)	0	0	1,617	0		(10,532	0	0	0	0	7 , 295		103/102
Interest Rate Swap -	TIME WARNED INC		1-44																			1
Rec floating [Pay	TIME WARNER INC	D 4	Interest	CHE Communication of the Children of the Child	00/10/0014	04 /45 /0000		1 000 000	OUI . 1 FO // 1 OO \			1 414	,		/45 054			0	0	7 001		107/104
fixed]	887317AN5	ו ע	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 _	01/15/2022 _	0	1,000,000	3ML+1.58/(4.00)	0		1,414	0		(15,351	0	0	0	0			107/104
Interest Rate Swap -	KENNAMETAL INC																					i
Rec floating [Pay		D 4	Interest	ONE O I ONEGO IL ENGINARIO COEGO	00/40/0044	00 /45 /0000		4 000 000	0.00			4 057			(40 540					0.440		400/404
fixed]	489170AC4	ו ט ו	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	02/15/2022 _	0	1,000,000	3ML+1.44/(3.88)	0		1,057	0		(16,543	0	0	0	0	8, 113		106/104
Interest Rate Swap -	INION DIOLETO CODO																					1
Rec floating [Pay	UNION PACIFIC CORP	D 4	Interest	ONE O I ONEGO IL ENGINARIO COEGO	00/40/0044	04 (45 (0000		4 000 000	0.00 ((0.05)			004			(07.004					0.440		400/404
fixed] Interest Rate Swap -	907818DM7 O'REILLY AUTOMOTIVE	U I	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	01/15/2023 _		1,000,000	3ML+0.39/(2.95)	0		681	0		(27,924	0	0	0	0	9,418		102/101
	INC		Interest																			1
Rec floating [Pay fixed]	67103HAC1	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_06/12/2014	_09/01/2022	١ ,	2 700 000	3ML+1.29/(3.80)	0		2,925	0		(84,433		0	0	0	32,966		106/104
Interest Rate Swap -	07 1001 ACT	U 1	nate	. One droup the SNZZOJE KOMINIOLIGO 39	00/ 12/2014 .	03/01/2022 _		3,700,000	JIIIL+1.23/ (3.00)	0					(04,400			0	0			100/104
Rec floating [Pay	CLOROX COMPANY		Interest																			1
fixed]	189054AS8	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 _	_11/15/2021 _	١ ،	2 000 000	3ML+1.42/(3.80)	0	0	2.664	١ ،		(26,858	0	n	0	0	15,430		106/104
Interest Rate Swap -	100004/100		11010	one droup tho orezoder tomatoego oo		1.117 107 2021			JIIL - 112/ (0.00)						(20,000							100/ 104
Rec floating [Pay	NATL RETAIL PROPERTIES		Interest																			1
fixed]	637417AE6	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	10/15/2022 .	0	3 800 000	3ML+1.30/(3.80)	0	0	3,823	0		(89,268	0	0	0	0	34.494		106/104
Interest Rate Swap -								, , , , , , , , , , , , , , , , , , , ,		-												
Rec floating [Pay	JPMORGAN CHASE & CO		Interest																			1
fixed]	46625HJH4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	01/25/2023 .	0	1,000,000	3ML+0.64/(3.20)	0	0	606	0		(28,067	0	0	0	0	9,454		103/102
Interest Rate Swap -	HONEYWELL			·																		1
Rec floating [Pay	INTERNATIONAL		Interest																			1
fixed]	438516BL9	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	12/01/2016 _	11/01/2026 _	0	7,000,000	3ML+0.17/(2.50)	0	0	11,795	0		(225,693	0	0	0	0	94,857		99/102
Interest Rate Swap -	GOLDMAN SACHS GROUP																					1
Rec floating [Pay	INC		Interest																			i
fixed]	38143U8H7	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	12/07/2016 .	02/25/2026 _	0	2,000,000	3ML+1.52/(3.75)	0	0	4,312	0		(47,112	0	0	0	0	25,813		108/107
Interest Rate Swap -		İ	l			I	I			1			Ì	1		İ						1
Rec floating [Pay	NIAGARA MOHAWK POWER		Interest	NIE 0 1 NIE 0 1 FIGURE 1	00 (44 (05 :=	00/40/00==	l <u> </u>	0.000		_			l .	1	(00 ===] _	_ [_		05		1,00,404
fixed]	114259AN4	ו ען	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/14/2017 .	03/10/2026 _	ł0	2,000,000	3ML+0.86/(3.41)	·····0	ļ0 ļ-	1 , 154	} ⁰		(89,726	ł0	0	0	0	25,882		102/104
Interest Rate Swap -	DAME THE CARLES		Indian A			1																1
Rec floating [Pay	BMW US CAPITAL		Interest	ONE O I ONEGO II ELOUPERO COECO	00/44/0047	04/44/0000	_	0 500 000	OH . O. OF //O. CC.	_		4 004	l _	1	(440, 070	_		_		00.500		400/404
fixed]	05565EAH8MANULIFE FINANCIAL	ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/14/2017 .	04/11/2026 .	t		3ML+0.25/(2.80)	······	0	1,861	l ⁰		(113,973	} ⁰	}0	0	0	32,563		100/101
Interest Rate Swap -	MANULIFE FINANCIAL CORP		Intorcat			1																1
Rec floating [Pay	5650 1RAC0	n 1	Interest	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	.03/15/2017	_03/04/2026 _		E 000 000	ONI -1 60//4 45\	_	_	2 000		1	(213,643	_		_		64,625		105/107
fixed] Interest Rate Swap -	JUJU INAUU	ا	. Rate	OIL GLOUP THE SNZZUJEFKOMNINGEQUE39	03/13/201/ .	00/04/2026 _	t ⁰		3ML+1.62/(4.15)	l0	u	3,286	l		(213,043	``	⁰	0	0	04,025		103/ 10/
	COMMONWEALTH BANK AUST		Interest			1																1
Rec floating [Pay fixed]	2027A0HY8	n 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/15/2017 .	09/06/2026 .	_	2 000 000	3ML+0.07/(2.63)		_	1,435	_	1	(142,299	_		_		40,226		99/101
Interest Rate Swap -	2021 AUIII 0			. Joine Group Hic SINEZUJEFROMININGEQUES9	03/13/201/ .	00/00/2020 _	l		umL+0.01/(2.03)	ļ		1,430	l		(142,299	```	u					30/ 10 1
Rec floating [Pay	APPLE INC		Interest			1																1
fixed]	037833CJ7	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/16/2017 .	02/09/2027 _	_	5 000 000	3ML+0.83/(3.35)	_	0	3,375	^		(226,746	^	0	^	0	69,007		102/104
Interest Rate Swap -	00/00000/	'		. Tomic Group Tite SINZZUJEFROMININGEQUES9			t	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	um_+u.uu/(3.33)	ļ			l		(220,740	†	ا					102/ 104
Rec floating [Pay	MITSUBISHI UFJ FIN GRP		Interest			1																1
fixed]	606822AU8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_04/24/2018	_03/02/2025 _	n	4 000 000	3ML+0.77/(3.78)	n	n	(6,883)	n		(260,502	n	n	n	n	47,652		102/102
Interest Rate Swap -	0000E1100	['		Since at our This Grezzoot Nominade (Gregoria)			l		· · · · · · · · · · · · · · · · ·	I		(0,000)	T		\200,002	I						.02/ 102
Rec floating [Pay	VISA INC.MW@15		Interest			1																1
fixed]	92826CAD4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/24/2018 _	12/14/2025	n	3.000.000	3ML+0.14/(3.15)	0	0	(5, 151)	n	1	(218, 132	0	n	n	0			100/101

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current 9	Statement Date
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					Showing a	all Option:	s, Caps, F	loors, Colla	rs, Swaps a	and Forwa	rds Open as	s of Currer	nt Stateme	ent Date	9							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												i
										Prior	Current											i
	Description									Year(s)	Year Initial											i
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
										of Un-							Tatal	0	A ali a tura a sat			
	Hedged,		- ()			5			Price,		Un-		D 17				Total	Current	Adjustment		,	Effectiveness
	Used for		Type(s)			Date of	l		Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	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 -																						1
Rec floating [Pay	MASTERCARD INC		Interest																			i - I
fixed]	57636QAJ3	D 1	Rate	_ CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/24/2018 _	02/26/2028 _	0	4,000,000	3ML+0.44/(3.50)	0	0	(8,051)	0		(363,678	0	0	0	0	58,875		102/103
Interest Rate Swap -																						i
Rec floating [Pay	WISCONSIN ST GEN FUND		Interest																			i - I
fixed]	977100GH3	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/24/2018 .	05/01/2027 _	0	4,000,000	3ML+0.12/(3.15)	0	0	(7,392)	0		(338,514	0	0	0	0	56,004		100/101
Interest Rate Swap -	PPL CAPITAL FUNDING																					i - I
Rec floating [Pay	INC		Interest																			i - I
fixed]	69352PAL7	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/24/2018	05/15/2026 .	0	3,000,000	3ML+0.11/(3.10)	0	0	(5,324)	0		(225, 366	0	0	0	0	39,343		100/101
Interest Rate Swap -	MO ST HLTH & EDU FACS,																					1
Rec floating [Pay	MW		Interest																			i - I
fixed]	60636AMR1	D 1	Rate	_ CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/24/2018	01/15/2036 _	0	3, 150, 000	3ML+0.36/(3.47)	0	0	(6,575)	0		(430,857	0	0	0	0	64,086		104/105
Interest Rate Swap -																						i - I
Rec floating [Pay	STARBUCKS CORP		Interest																			i - I
fixed]	855244AP4	D 1	Rate	_ CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/11/2018 .	03/01/2028 _	0	10,000,000	3ML+0.45/(3.50)	0	0	(19, 176)	0		(904,657	0	0	0	0	147,281		102/103
Interest Rate Swap -	PRUDENTIAL FINANCIAL			·																·		1
Rec floating [Pay	INC		Interest																			1
fixed]	74432QCC7	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/11/2018 .	03/27/2028 _	0	2,000,000	3ML+0.83/(3.88)	0	0	(3,295)	0		(182, 160	0	0	0	0	29,577		104/105
Interest Rate Swap -				·																•		i - I
Rec floating [Pay	ACE INA HOLDINGS		Interest																			i - I
fixed]	00440EAV9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/11/2018	_05/03/2026	0	3,000,000	3ML+0.34/(3.35)	0	0	(5, 104)	0		(227,088	0	0	0	0	39,249		101/102
Interest Rate Swap -				·																•		1
Rec floating [Pay	HOME DEPOT INC		Interest																			i - I
fixed]	437076BK7	D 1	Rate	_ CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/11/2018 .	09/15/2025 _	0	3,000,000	3ML+0.35/(3.35)	0	0	(4,733)	0		(209,689	0	0	0	0	37,399		101/102
Interest Rate Swap -	AEP TRANSMISSION CO																					i - I
Rec floating [Pay	LLC		Interest																			1
fixed]	00115AAE9	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/14/2018 .	12/01/2026 _	0	3,000,000	3ML+0.08/(3.10)	0	0	(5,320)	0		(241,214	0	0	0	0	40,880		100/101
Interest Rate Swap -	SYSCO CORPORATION,																					i - I
Rec floating [Pay	MW@25		Interest																			i - I
fixed]	871829BC0	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/14/2018 .	07/15/2026	0	2,000,000	3ML+0.28/(3.30)	0	0	(3,237)	0		(155,785	0	0	0	0	26,545		101/102
Interest Rate Swap -	NATIONWIDE BLDG																					i - I
Rec floating [Pay	SOCIETY		Interest																			1
fixed]	63859WAE9	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/14/2018 _	09/14/2026 _	0	2,000,000	3ML+0.96/(4.00)	0	0	(3,651)	0		(158,583	0	0	0	0	26,858		103/104
Interest Rate Swap -	KENTUCKY UTILITIES CO,	İ				I	I						Ì	1		İ			1			, l
Rec floating [Pay	MW@20		Interest																			1
fixed]	491674BK2	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/14/2018 .	10/01/2025 .	0	3,000,000	3ML+0.30/(3.30)	0	0	(4,449)	0		(212,337	0	0	0	0	37,531		101/102
Interest Rate Swap -		İ				I	I						Ì	1		İ			1			,
Rec floating [Pay	ROLLS-ROYCE PLC, MW@25		Interest			1																, l
fixed]	77578JAB4	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/14/2018 .	10/14/2025 .	0	3,500,000	3ML+0.61/(3.63)	0	0	(5,378)	0		(248,808	0	0	0	0	43,910		102/103
Interest Rate Swap -		İ				I	I						Ì	1		İ			1			, l
Rec floating [Pay	UNILEVER CAPITAL CORP	İ	Interest			I	I						Ì	1		İ			1			, l
fixed]	904764AS6	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/14/2018 .	07/30/2025 .	0	3,000,000	3ML+0.10/(3.10)	0	0	(4,881)	0		(207, 101	0	0	0	0	37,010		100/101
Interest Rate Swap -		İ				I	I						Ì	1		İ			1			, l
Rec floating [Pay	ABBVIE INC	İ	Interest			I	I						Ì	1		İ						, l
fixed]	00287YBF5	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	09/24/2018 .	11/14/2028 _	0	3,000,000	3ML+1.07/(4.25)	0	0	(8,002)	0		(316,583	0	0	0	0	45,949		106/106
Interest Rate Swap -						1																, l
Rec floating [Pay	ROCHE HOLDINGS INC	İ	Interest			I	I						Ì	1		İ						, l
fixed]	771196BP6	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	09/24/2018 .	09/17/2028 _	0	5,000,000	3ML+0.45/(3.63)	0	0	(12,058)	ļ0		(521,384	0	0	0	0	75,930		103/103
Interest Rate Swap -						1																, l
Rec floating [Pay	PFIZER, INC., NOTE		Interest			1																, l
fixed]	717081EP4	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39	09/24/2018 .	09/15/2028 .	0	2,000,000	3ML+0.43/(3.60)	0	0	(4,859)	L0		(208,450	0	0	0	0	30,363		103/103
Interest Rate Swap -	RALSTON PURINA CO.,					1																, l
Rec floating [Pay	DEB.	l	Interest			l								1								i
fixed]	641062AE4	ט 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	09/24/2018 _	09/24/2025 _	L0	5,000,000	3ML+0.34/(3.50)	ļ0	0 -	(11,306)	ļ0		(399,526	ļ0	0	0	ļ0	62,455		101/101
Interest Rate Swap -						1																, l
Rec floating [Pay	FEDERAL EXPRESS CORP	l	Interest			l								1								i l
fixed]	31428XBR6	[D 1	Rate	_ CME Group Inc SNZ20JLFK8MNNCLQ0F39	10/25/2018 .	10/17/2028 _	L0	2,000,000	3ML+0.95/(4.20)	L0	0	(5,566)	L0	I	(221,995	L0	L0	L0	L0	30,507		105/105

				5	Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps a	and Forwa	rds Open a	s of Currer	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												i
										Prior	Current											1
	Description								Outline	Year(s)	Year Initial										0	11
	of Item(s)								Strike Price,	Initial Cost of Un-	Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Hedged, Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	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 Fa	ir Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
Interest Rate Swap -	ELECTRICITE DE FRANCE																					1
Rec floating [Pay	SA 268317AU8	2.4	Interest	015 0 1 01700 # 5/018801 00500	40 (05 (0040	09/21/2028 .	0	0 000 000	011 4 04//4 50)			(5,568)			(220,995)					00.000		107/107
fixed] Interest Rate Swap -	2683 17AU8	D I	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/25/2018 .	09/21/2028 _	0	2,000,000	3ML+1.24/(4.50)	0	0	(5,568)			(220,995)	0	0	0		30,390		107/107
Rec floating [Pay	DEUTSCHE TELEKOM AG		Interest																			1
fixed]	25156PBA0	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/25/2018 .	01/19/2027 .	0	3,000,000	3ML+0.40/(3.60)	0	0	(7,782)	0		(283, 111)	0	0	0	0	41,248		102/102
Interest Rate Swap -																						1
Rec floating [Pay	GOODMAN US FIN THREE 38239JAA9	D 4	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	03/15/2028 .	0	1 000 000	3ML+0.53/(3.70)		0	(2,407)	١ ,		(100 , 386)	0		0		14,761		103/103
fixed] Interest Rate Swap -	38239JAA9	U I	Hate	. CME Group Inc SNZ20JLFK8MMNOLQ0F39 .	10/20/2018	03/ 13/2028 .		1,000,000	3ML+0.53/(3.70)	0		(2,407)		l	(100,386)	0	0	0		14, /01		103/103
Rec floating [Pay	ILLINOIS TOOL WORKS		Interest																			1
fixed]	452308AX7	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_12/11/2018 .	11/15/2026 _	0	3,105,000	3ML-0.21/(2.65)	0	0	(2,842)	0		(216,518)	0	0	0	0	42, 186		99/99
	total - Swaps - Hedg			late						0	0	208,418	0		11,679,807)	0	0	0	0	3,234,506		XXX
	total - Swaps - Hedg	ing Effective	<u> </u>		1	,				0	0	208,418	0	XXX (1	11,679,807)	0	0	0	0	3,234,506	XXX	XXX
Interest Rate Swap -			1-44																			i
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2018	05/18/2021 .	0	1,000,000	3ML/(2.93)	0	0	(1,397)	(20,448)		(20,448)	(13,634)	0	0	٥	6.865		1
Interest Rate Swap -	ASSECTOREIGNED	D 1	na t 6	ome droup ric Sive 200El Rominivol. Qui 39 .	1.03/ 10/ 2010			,000,000					(20,440)	1	(20,440)	(10,004)						
Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_06/21/2018 .	06/25/2028 _	0	1,000,000	3ML/(3.00)	0	0	(1,470)	(89,588)		(89,588)	(65,748)	0	0	0	14,995		
Interest Rate Swap -																						1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2028 .	0	1,000,000	3ML/(3.19)	0	0	(2,379)	(107,244		(107,244)	(67, 160)	0	0	٥	15,209		1
Interest Rate Swap -	ASSECTORETORIO	D 1		one droup me drezzode nominiocedo do .	03/23/2010	03/21/2020 .		1,000,000					(107,244)	'I	(107,244)	(07,100)				15,205		1
Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 .	0	1,000,000	3ML/(3.19)	0	0	(2,367)	(107 , 030		(107,030)	(67, 163)	0	0	0	15,209		
Interest Rate Swap -			1-44																			1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_09/25/2018	_09/27/2028 _	0	1,000,000	3ML/(3.19)	0	0	(2,371)	(107, 107)	,	(107,107)	(67, 162)	0	0	0	15,209		1
Interest Rate Swap -	ASSECTOR COUNTY			one droup me drezeoer nominioced do	203/2010	03/21/2020 _								1		(07,102)				13,203		
Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 _	0	1,000,000	3ML/(3.20)	0	0	(2,393)	(107 , 475		(107,475)	(67, 158)	0	0	0	15,209		
Interest Rate Swap -			Interest																			,
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2028	n	500.000	3ML/(3.19)	n	n	(1, 191)	(53,643)	J I	(53.643)	(33,580)	n	n	n			i
Interest Rate Swap -		- '		Sap 1101 see one to maroud of the					/ (0.10)			(1, 131)		T	(55,010)	(00,000)				, ,007		
Rec floating [Pay			Interest																			i
fixed]	Asset Portfolio	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2030 .	0	1,000,000	3ML/(3.22)	0	0	(2,499)	(122,492)		(122,492)	(78,446)	0	0	0	16,772		
Interest Rate Swap - Rec floating [Pay			Interest																			i
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	09/25/2018	_09/27/2030 _	0	1,000,000	3ML/(3.21)	0		(2,477)	(122,032)		(122,032)	(78,444)	0	0	0	16,772		ıl
Interest Rate Swap -															., ., /							
Rec floating [Pay		L .	Interest										,									,
fixed] Interest Rate Swap -	Asset Portfolio	ט 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2030 _	0	1,000,000	3ML/(3.21)	0	0	(2,477)	(122,032)	·	(122,032)	(78,444)	0	0	0	16,772		
Rec floating [Pay			Interest																			,
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2030 _	0	1,000,000	3ML/(3.21)	0	0	(2,470)	(121,898)	JL.	(121,898)	(78,443)	0	0	0	16,772		ı l
Interest Rate Swap -								,,	(,,	,		,, , ,	,,						
Rec floating [Pay		L .	Interest																			,
fixed]	Asset Portfolio	ו ען 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2030 _	0	1,000,000	3ML/(3.21)	0	0	(2,447)	(121,419)	·	(121,419)	(78,441)	0	0	0	16,772		,
Interest Rate Swap - Rec floating [Pay			Interest																			,
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	10/26/2018	_10/30/2028 _	0	5,000,000	3ML/(3.17)	0	0	(12,414)	(527,989)		(527,989)	(336,463)	0	0	0	76,414		i l
Interest Rate Swap -			1	O DE CONTROL O DE				, 555, 566	, (0)						, 555/							
Rec floating [Pay			Interest																			,
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018 .	10/30/2030 _	0	8,000,000	3ML/(3.21)	0	0	(21,403)	(974,721)		(974,721)	(627,870)	0	0	0	134,714		

Showing all Options.	Cane Floore	Collare Swans	and Forwards Open	as of Current Statem	ant Data
SHOWING All ODDIONS.	Cabs. Floors	. Cullais, Swabs	and Forwards Oben	as of Guiteril Stateril	eni Dale

					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps a	and Forwar	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
										Cumulative											1
	D d . l'									Prior	Current										1
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	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 -																					1
Rec floating [Pay	A+ D+f-li-	D 4	Interest	CHE Communication of the Children of the Child	10 /00 /0010	10 /00 /0000	0	F 000 000	OM //O 40)		0	(44,000)	(400.005)	(400.005	(070 400)		١ ,		67,730		1
fixed] Interest Rate Swap -	Asset Portfolio	. I U I	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2026 _	0	5,000,000	3ML/(3.12)	0	0	(11,339))(438,025)	(438,025	(273, 123)		u		07,730		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2025 .	0	5,000,000	3ML/(3.10)	0	0	(10,777)	(387,818)	(387,818	(239, 260)	0	0	0	62,947		
Interest Rate Swap -																					1
Rec floating [Pay	A A B A C L :	5.4	Interest	ONE O I ONIZOO II EKONINIO OOEGO	40 (40 (0040	40 /44 /0004	0	0.000.000	0111 ((0.00)			(0.055)	(470,000)	(470.000	(407 504)				05.000		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2024 .	0	3,000,000	3ML/(2.89)	0	0	(3,355))(173,863)	(173,863	(127,504)	} ⁰	t ⁰	}	35,060		il
Rec floating [Pay			Interest																		i l
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2025 .	0	8,000,000	3ML/(2.90)	0	0	(9,568)	(532, 102)	(532, 102	(395, 134)	0	0	0	101,690		1
Interest Rate Swap -			l																		i l
Rec floating [Pay	Appat Dartf-1:-	n 1	Interest	CHE Cross Inc. 01700 # EVOLUBIO COCOO	10/10/0010	10/14/0005		7 000 000	OM 7/0 043	_		(0.400)	(400 000)	/400,000	(045 700)	_	_		00.070		₁
fixed] Interest Rate Swap -	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2025 .	0	7,000,000	3ML/(2.91)	0	0	(8,439))(466,399)	(466,399	(345,708)	0	0	0	88,979		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2027 .	0	2,000,000	3ML/(2.95)	0	0	(2,813))(163,957)	(163,957	(124,736)	0	0	0	29,091		
Interest Rate Swap -																					1
Rec floating [Pay	A A B A C L :	5.4	Interest	ONE O I ONIZOO II EKONINIO OOEGO	04 (00 (0040	04 (05 (0000	0	0.000.000	0111 ((0.00)			045	(05,000)	(05.000	(95,689)				00.000		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	_01/23/2019	01/25/2023 .	0	3,000,000	3ML/(2.66)	0		615	(95,689)	(95,689	(95,089)	u	⁰		28,363		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_01/23/2019	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	515	(120,939)	(120,939	(120,939)	0	0	0	32,085		1
Interest Rate Swap -																					1
Rec floating [Pay fixed]	A+ D+f-li-	D 4	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	01/23/2019	01/25/2024 .	0	3,000,000	OUI //O C7)		0	496	(121, 132)	(404 400	(121, 132)		١ ,		32,085		1
Interest Rate Swap -	Asset Portfolio	. I U I	. Hate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	490	(121, 132)	(121,132	(121, 132)				32,085		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	496	(121, 129)	(121, 129	(121, 129)	0	0	0	32,085		
Interest Rate Swap -																					1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_01/23/2019	01/25/2024 _	0	3,000,000	3ML/(2.67)	0	0	491	(121, 184)	(121, 184	(121, 184)		١ ,	0	32,085		1
Interest Rate Swap -	noout FULLIUITU			ome droup file Six2200Li NovillNVCLQUF39	01/20/2019	01/23/2024 .			JIIIL/ (2.0/)		0	491	(121,104)	,	(121, 104)	l0	⁰	⁰	000, علا		
Rec floating [Pay			Interest																		i l
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2023 .	0	5,000,000	3ML/(2.30)	0	0	4,687	(101,907)	(101,907	(101,907)	0	0	0	48,346		
Interest Rate Swap -			Indonesia																		i l
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2010	03/26/2024 .	n	5,000,000	3ML/(2.30)	0	0	4,666	(124, 174)	(124, 174	(124, 174)	0	n		54,443		i l
Interest Rate Swap -	1000t 101t10110			ome or out into onezooet nominioequeos .	00/ 22/ 20 19				(2.00)				(124, 1/4)	, 124, 174	(124, 1/4)				, ۳۷۰		
Rec floating [Pay			Interest																		í l
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2024 .	0	5,000,000	3ML/(2.30)	0	0	4,628	(124,835)	(124,835	(124,835)	0	0	0	54 , 443		
Interest Rate Swap -																		1			ı l
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	.03/22/2019	03/26/2024	n	5.000.000	3ML/(2.29)	n	n	4.724	(123, 172)	(123, 172	(123, 172)	0	n	0	54,443		i l
Interest Rate Swap -	7,0001 10110110			one droup inc drazodei nomiwoeddi da	00/ 22/ 20 10		0		OmL/ (2.23)				(120, 172)	\ 120, 172	(120, 1/2)		l		۲۹۷		
Rec floating [Pay			Interest																		₁
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2025 .	0	3,800,000	3ML/(2.30)	0	0	3,468	(107,910)	(107,910	(107,910)	0	0	0	45,531		
Interest Rate Swap -			Interest																		í l
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019	03/29/2023 .	n	3,000,000	3ML/(2.21)	0	0	3,398	(51,452)	(51,452	(51,452)	_	0	0	29,039		i l
Interest Rate Swap -	noout FULLIVIIV			ome droup file Six2200Li NovillNOCLQ0F39 .				, 000 , 000	UML/ (2.21)			, 390	(31,432)	(31,432	(31,432)				23,009		
Rec floating [Pay			Interest																		₁
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_03/27/2019	03/29/2023 .	0	5,000,000	3ML/(2.20)	0	0	5,718	(84,967)	(84,967	(84,967)	0	0	0	48,399		
Interest Rate Swap -																					₁
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019	03/29/2024	^	5.000.000	3ML/(2.21)	_		5.582	(104,902)	(104,902	(104,902)	_	_		54.490		i l
	MOOUL FULLIOITU	. ט	. nalt	TOME GLOUP THE SINZZUJERNOMININGLUUF39 .	1.00/2//2019	00/20/2024 _			OWL/ (2.21)	LU	U	L	[(104,902)	(104,902	L(104,902)	LU	LU	LU L.			

01 ' 11 0 1'	O E	0 11 0 1			
Showing all Options.	Caps. Floors.	Collars, Swaps and	Forwards Open a	s of Current Statement Date	

				;	Showing a	all Option:	s, Caps, F	loors, Colla	ırs, Swaps a	and Forwai	rds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												i l
	Description									Prior Year(s)	Current Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	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 Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Rec floating [Pay			Interest																			i l
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019 .	03/29/2024 .	0	3,000,000	3ML/(2.21)	0	0	3,348	(62,963)		. (62,963)	(62,963)	0	0	0	32,694		
Interest Rate Swap -																						1
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2018	05/19/2020	0	1,500,000	2.81/3ML	0	0	1.197	9,683		9,683	7.869	0	0				i
Interest Rate Swap -	ASSEL FULLIOITO		nate	GILL GLOUP THE SINZZOJET KOMINIOEQUI 39 .	03/ 10/ 20 10 .	03/ 10/2020 .	0	1,300,000	2.01/3mL			, 197			3,000	, ,609		0				1
Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/21/2018 .	06/25/2023 .	0	1,750,000	2.93/3ML	0	0	1,955	80,749		80,749	54,746	0	0	0	17,476		
Interest Rate Swap - Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_09/25/2018	09/27/2021	0	3,000,000	3.08/3ML	0	0	5,503	86,120		86, 120	49,458	0	0	0	22,483		
Interest Rate Swap -																						i
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2021 _		3,000,000	3.08/3ML	^		5.495	86,087		86,087	49.464		_	_	22,483		í l
Interest Rate Swap -	ASSEL POFITOTIO	. U	Hate	. CME Group Inc SNZ20JLFK8MMN0LQ0F39 .	09/25/2018 .	09/2//2021 .	0	3,000,000	3.08/3ML	0	0		80,087		80,087	49,404	0	0		22,483		
Pay floating [Rec			Interest																			i
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2021 .	0	3,000,000	3.08/3ML	0	0	5 , 498	86,100		86,100	49,462	0	0	0	22,483		
Interest Rate Swap - Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_09/25/2018	.09/27/2021	0	3,000,000	3.09/3ML	0	0	5.546	86,311		86,311	49.419	0	0	0	22,483		1
Interest Rate Swap -								,					, ,									1
Pay floating [Rec	4 4 5 47 11	D 4	Interest	OUE O I ONZOO II EVOUNDO COEGO	00 (05 (0040	00 /07 /0004		4 500 000	0.00/00			0.770	40.440		10 110	04.740				44.044		1
fixed] Interest Rate Swap -	Asset Portfolio	. י עו	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2021 _	0	1,500,000	3.09/3ML	0	0	2,770	43, 142		43, 142	24,712	0	0		11,241		
Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2022 .	0	1,350,000	3.11/3ML	0	0	2,677	58,661		58,661	33,250	0	0	0	12,162		
Interest Rate Swap - Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2022 .	0	3,000,000	3.11/3ML	0	0	5.908	130 , 102		130 , 102	73,921	0	0	0	27,027		i
Interest Rate Swap -								,,,,,,,,,				,,,,,,	,,,,,,		,					,		1
Pay floating [Rec			Interest	OUT O L OUTTOO & EVOLUTION OF TO	00 (05 (00 10	00 (07 (0000			0 11 (0)			5 000	100 045		100 015	70.000				27.027		1
fixed] Interest Rate Swap -	Asset Portfolio	. D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2022 _		3,000,000	3.11/3ML	0	0	5,899	130,045		130,045	73,929	0	0		27,027		1
Pay floating [Rec			Interest																			i l
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2022 .	0	3,000,000	3.11/3ML	0	0	5,876	129,903		129,903	73,947	0	0	0	27,027		
Interest Rate Swap - Pay floating [Rec			Interest																			i l
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2022 .	0	3,000,000	3.11/3ML	0	0	5,858	129,790	<u> </u>	129,790	73,962	0	0		27,027		i I
Interest Rate Swap -								, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							-,					,		
Pay floating [Rec	Annak Dankf III	D 4	Interest	OUE Committee ONDOO II EVOLUBIO CODOO	10 /00 /0010	10 /00 /0001	_	0 000 000	0.05/0**	•	_	45 400	000 005		000 005	405 500	_	_		04 440		i l
fixed] Interest Rate Swap -	Asset Portfolio	. ו ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2021 .	0	8,000,000	3.05/3ML	0	0	15, 183	232,285		232,285	135,599	0	0	}0 -	61,149		
Pay floating [Rec			Interest																			i I
fixed]	Asset Portfolio	D 1	Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2021 .	0	5,000,000	3.05/3ML	0	0	9,489	145, 178		145, 178	84,749	0	0	0	38,218		
Interest Rate Swap -			Interest																			i J
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018 .	10/30/2022 .	0	4,000,000	3.06/3ML	0	0	7.782	171,220	lL.	171,220	100,666	0	0	0	36,535		í
Interest Rate Swap -								, , , , , , , , , , , , , , , , , ,				,.02			,	,,						
Pay floating [Rec			Interest	015 0 1 01500 II EVOLUTION	10 (00 (00 :-	40 (00 (00	_			_		40			00.00-	40.55		_		04 5		i l
fixed] Interest Rate Swap -	Asset Portfolio	. D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018 .	10/30/2020 .	0	6,000,000	3.02/3ML	0	0	10,340	86,068	l	86,068	49,284	0	0	}0 -	34,688		il
Pay floating [Rec			Interest																			í J
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_10/26/2018	10/30/2023 .	0	8,000,000	3.07/3ML	0	0	15,863	442,698		.442,698	265,488	0	0	0	83,302		
Interest Rate Swap -			lakan A																			í l
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2023	n	5.500.000	3.07/3ML	n	n	10.933	304.585		.304.585	182.503	n	n	0	57.270		i l
ul				. Town at any Tito OreEcoel Rowll World Co.	F0/ E0/ E0 10 .				O.017 OIIIL			, 300	,007,000			,000						

Showing all Options.	Cane Floore	Collare Swans	and Forwards Open	as of Current Statem	ant Data
SHOWING All ODDIONS.	Cabs. Floors	. Cullais, Swabs	and Forwards Oben	as of Guiteril Stateril	eni Dale

				;	Showing a	all Option:	s, Caps, F	loors, Colla	ırs, Swaps a	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative	O										
	Description									Prior Year(s)	Current Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of Diale(a)	Fushaman Counterments	Tuesda	Maturity	Number	National	Index	Premium (Desciused)	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Datastal	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion		Potential Exposure	ence Entity	Quarter-end (b)
Interest Rate Swap -	or replicated	identino	(α)	or contrar creamigneese	Date	Expiration	Contracto	7 tillouit	(i did)	i did	i did	moomo	Value	Codo Tan Vara	(Beerease)	B.,71.0.11.	71001011011	Itom	Ехробаго	Little	(5)
Pay floating [Rec		L .	Interest															_			
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2022 _	0	7,000,000	3.07/3ML	0	0	13,793	300,770	300,77	176,023	0	0	0	63,936		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2038 .	0	3,000,000	3.26/3ML	0	0		521,936	521,93	338,584	0	0	0	65,979		
Interest Rate Swap - Pay floating [Rec			Interest																		
	Asset Portfolio	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2019 .	0	8,000,000	2.88/3ML	0	0		23, 117	23, 1	713,971	0	0	0	27,057		
Interest Rate Swap -								. ,				,						[
Pay floating [Rec fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	. 12/12/2018	12/14/2019	0	6,000,000	2.88/3ML	0		6,368	17,365	17,36	510,449	0	^	0	20,292		1
Interest Rate Swap -	noout ruitiuiiu	V 1		one or out the one zooe now work of the .	12/12/2010	12/ 14/2019 .								17,30		0	⁰		20,292		
Pay floating [Rec			Interest												. [
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2021 .	0	8,000,000	2.90/3ML	0	0	9,314	216,831	216,83	1150,658	0	0	0	62,741		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2021 .	0	2,500,000	2.90/3ML	0	0	2,880	67,613	67,6	347, 107	0	0	0	19,607		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_12/12/2018	12/14/2022	0	1,000,000	2.89/3ML	0	0	1,112	38,546	38,54	26,983	0	0	0	9,301		
Interest Rate Swap -								, ,				,	,	, ,	7.						
Pay floating [Rec	Assat Dankfalls	D 4	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	12/12/2018	12/14/2038 .	0	6,000,000	3.06/3ML			11,783	853,996	853,99	672,724	0			132,371		
fixed] Interest Rate Swap -	Asset Portfolio	ו עו	. Hate	CME Group Inc SNZ20JLFK8MNNOLQUF39 _	12/ 12/ 20 18	12/ 14/2038 .		6,000,000	3.00/3ML	0	0	11,783	853,996		012,124			⁰	132,371		
Pay floating [Rec			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2020 .	0	3,000,000	2.78/3ML	0	0	904	10,047	10,04	710,047	0	0	0	11,351		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2020 .	0	3,000,000	2.77/3ML	0	0	851	9,976	9,97	69,976	0	0	0	11,351		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_01/23/2019	_01/25/2020	0	3,000,000	2.77/3ML	0	0	863	9,992	9,99	9,992	0	0	0	11,351		l
Interest Rate Swap -								. ,													
Pay floating [Rec fixed]	Asset Portfolio	n 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2020	0	3,000,000	2.77/3ML	0		883	10,019	10,0°	910,019	0	_		11,351		1
Interest Rate Swap -	nasti rui ilullu	٠		ome droup inc SINZZOULFROMINIOLIQUE39 .	01/23/2019					0		083	10,019	10,0	,	0	u		11,001		
Pay floating [Rec	1	L .	Interest																		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2020 .	0	3,000,000	2.77/3ML	0	0	878	10,011	10,0	110,011	0	J0	0	11,351		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2039 .	0	3,000,000	2.91/3ML	0	0	2,643	355,460	355,46	355,460	0	0	0	66,385		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	_01/23/2019	_01/25/2039	0	3,000,000	2.91/3ML	0	0	2,631	355,013	355,0	3355,013	0	0	0	66,385		
Interest Rate Swap -								. ,				,							. ,		
Pay floating [Rec	Accet Portfolio	D 1	Interest Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2020	0	2,750,000	2.91/3ML	0		2,441	326,556	326,55	326,556	0	_		60,853		1
fixed] Interest Rate Swap -	Asset Portfolio	١	nate	ONL GLOUP THE SINZZOULFROMINIOLIQUES9.	01/20/2019	01/23/2039 .		∠,≀≎0,000	2.91/3ML	0		∠,441	320,330	320,33	320,330	0		u	00,003		
Pay floating [Rec			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	. CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2020 _	0	3,000,000	2.57/3ML	0	0	(611)	10,251	10,25	110,251	0	0	0	12,901		
Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	_03/22/2019	_03/26/2039 _	0	5,000,000	2.62/3ML	0	0	(349)	360,304	360,30	4360,304	0	0	0	111, 104		
Interest Rate Swap -			Interest																		1
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2039	0	5.000.000	2.62/3ML	0	0	(366)	359,066	359.06	359.066	0	٥ ا	0	111, 104		

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Da	Showing all Options	. Caps. Floors	. Collars. Swaps an	id Forwards Open a	as of Current Statement Date
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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price.	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	
	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		Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -				9					· · · · ·							,				•		```
Pay floating [Rec			Interest																			
	Asset Portfolio	D 1	Rate	_ CME Group Inc SNZ20JLFK8MNNCLQ0F39 _	03/22/2019	03/26/2039	0	5,000,000	2.62/3ML	0	0	(392)	357,414		357,414	357,414	0	0	0	111, 104		
09199999999. Subto			Interest Rate	9						0	0	133,405	319,373		319,373	333,060	0	0	0	2,904,327		XXX
0969999999. Subto	total - Swaps - Hedg	ging Other								0	0	133,405	319,373	XXX	319,373	333,060	0	0	0	2,904,327	XXX	XXX
	total - Swaps - Repl									0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
1089999999. Subto	total - Swaps - Incor	me Generation	on							0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subto	total - Swaps - Othe	r								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total	l Swaps - Interest F	Rate								0	0	341,823	319,373	XXX	(11,360,434)	333,060	0	0	0	6,138,833	XXX	XXX
1169999999. Total	I Swaps - Credit De	fault								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999999. Total	l Swaps - Foreign E	xchange								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999999. Total	I Swaps - Total Ret	urn								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
11999999999. Total	I Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total	l Swaps									0	0	341,823	319,373	XXX	(11,360,434)	333,060	0	0	0	6,138,833	XXX	XXX
12699999999. Subto										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
13999999999. Subto	total - Hedging Effec	ctive								0	0	208.418	0	XXX	(11,679,807)	0	0	0	0	3,234,506	XXX	XXX
	total - Hedging Othe									7,402,925	6,479,517	133,405	17,495,097	XXX	17.495.097	8,131,887	0	0	0	2,904,327		XXX
14199999999. Subto										0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
	total - Income Gene	ration								0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
14399999999. Subto										0	0	0		XXX	0	0	0	0	0		XXX	XXX
1449999999 - Tota										7.402.925	6.479.517	341.823			5.815.290	8.131.887	0	0	0	6.138.833		XXX

(a)	Code	Description of Hedged Risk(s)
L	I	
(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 ${f N}$ ${f O}$ ${f N}$ ${f E}$

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Bool	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		Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	Oarrying Value >0	Oarrying Value CO	Ooliaterai	1 all value >0	1 all value <0	Net of Collateral	Λ	η
BNP Paribas SA ROMUNSFPU8MPR08K5P83	γ γ	γ γ	1,280,000	1,326,810	0	46,810	1,326,810	0	46,810	0	0
Canadian Imperial Bank of Commerce 21G119DL770XOHC3ZE78	γ	γ	10.050.000	10,351,093	0	301.093	10,351,093	0	301.093	0	0
Goldman Sachs International W22LROWP21HZNBB6K528	Y	γ	5, 190, 000		0	209, 253	5,399,253	0	209,253	0	0
JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	Y	Y	80,000		.0	18,568	98,568	0	18,568	0	0
029999999. Total NAIC 1 Designation			16,600,000	17, 175, 724	0	575,724	17, 175, 724	0	575,724	0	0
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Transport	ded)		0	6,653,014	(6,333,641)	319, 373	6,672,873	(18,033,307)	0	6, 138, 833	6, 138, 833
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									-		
099999999 - Gross Totals			16,600,000	23,828,738	(6,333,641)	895,097	23,848,597	(18,033,307)	575,724	6,138,833	6,138,833
1. Offset per SSAP No. 64		.,		0	0						
2. Net after right of offset per SSAP No. 64				23,828,738	(6,333,641)	1					

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. SNZ20JLFK8MNNCLQ0F39		000000-00-0	CASH	12,969,763		12,969,763		IV
CME Group Inc. SNZ20JLFK8MNNCLQ0F39	Treasury	912828-Q7-8	US TREASURY	7,743,436	7,800,000	7,835,888	04/30/2021	
					_	ļ <u>ļ</u> .		
					+			
					 	 -		
						 -		
					t			†
019999999 - Total				00 740 400	00.760.760	20 005 054	XXX	XXX
019999999 - 10tai				20,713,199	20,769,763	20,805,651	۸۸۸	$\lambda\lambda\lambda$

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BNP Paribas SA	08K5P83 Cash	000000-00-0	CASH	1,280,000	1,280,000	XXX		V
Canadian Imperial Bank of Commerce	HC3ZE78 Cash	000000-00-0	CASH	10,050,000	10,050,000	XXX		V
Goldman Sachs International W22LROWP21HZNG	BB6K528 Cash	000000-00-0	CASH	5, 190, 000	5, 190, 000	XXX		vv
JP Morgan Chase & Co7H6GLXDRUGQFU	57RNE97 Cash	000000-00-0	CASH	80,000	80,000	XXX		V
							_	
029999999 - Total				16,600,000	16,600,000	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

Month	End	Depository	Ralances
IVIOLITI	⊏⊓u	Debository	Dalalices

1	2	3	4	5		lance at End of Eauring Current Quar		9
			Amount of	Amount of	6	7	8	1
			Interest Received	Interest Accrued				
		Rate of	During Current	at Current				
Depository		Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
US Bank Portland, OR		0.000	0	0	(82,038,253)		(50,460,647)	XXX
Wells Fargo Portland, OR		0.000	0	0	29,404,496	28,994,556		XXX
JP Morgan Chase New York, NY		0.000	0	0	6,369,288			XXX
Wells Fargo Portland, OR		0.000	0	0		11,703,431		XXX
Federal Home Loan Bank Des Moines, IA		0.000	0	0	16,449,445	20,248,923		XXX
Northern Trust Chicago, IL		0.000	0	0	1,798,098	2,294,437	1,487,863	XXX
Bank of Guam Hagatna, GU		0.000	0	0	344,860	145 , 187	301,326	XXX
0199998. Deposits in 3 depositories that do not								
exceed the allowable limit in any one depository (See		,,,,,		0	00.040	400 004	400 504	
instructions) - Open Depositories	XXX	XXX	0	0	66,348	133,021	138,581	XXX
0199999. Totals - Open Depositories		XXX	0	0	(19,646,389)	9,554,174	42,066,688	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
' '			0	0	(19,646,389)	9,554,174	42.066.688	
0399999. Total Cash on Deposit	XXX	XXX	· ·		(19,040,389)	9,554,174	42,000,000	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	U	U	U	XXX
	·							
								
	ļ	 						†
								ł
								
		2001		0	(40,040,000)	0 554 474	40,000,000	2004
0599999. Total - Cash	XXX	XXX	U	0	(19,646,389)	9,554,174	42,066,688	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

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Show Investments	L Danwin a	⊢nd ∩t	Currant	Ouartar

\$84118-2-3 \$21,000 \$105 \$105 \$105 \$105 \$105 \$105 \$105 \$	1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
1099999, Total - All Other Covermment Bonds			Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
1999999 Total - U.S. States, Terminories and Possessions Bonds 0 0 0 0 0 0 0 0 0							0	0	0
2499999, Total - U.S. Political Subdivisions Bonds 0 0 0 0 0 0 0 0 0							0	0	0
3 939999, Total - U.S. Special Revenues Bonds 0 0 0 0 0 0 0 0 0							•	0	0
1989999, Total - Industrial and Miscellaneous (Unaffiliated) Bonds 0 0 0 0 0 0 0 0 0	2499999. Total	- U.S. Political Subdivisions Bonds					· ·	•	0
4899999 Total - Hybrid Securities 0 0							-	0	0
5989995 Total - Parent, Subsidiaries and Affiliates Bonds 0 0 0 0 0 0 0 0 0							0	0	0
0 0 0 0 0 0 0 0 0 0							0	0	0
5899999 Subtotal - Bank Loans 0							0	0	0
1 Susur Obliquations 0 0 0 0 0 0 0 0 0							0	0	0
T8999999 Total - Commercial Mortgage-Backed Securities 0							0	0	0
7999999, Total - Commercial Mortgage-Backed Securities 10 0 0 1899999, Total - Other Loan-Backed and Structured Securities 1899999, Total - SVO Identified Funds 0 0 1899999, Total - SVO Identified Funds 0 0 1899999, Total Bank Loans 0 0 1899999, Total Bank Loans 0 0 1899999, Total Bank Loans 0 0 1899999, Total Bonds 0 0 1899999, Total Bonds 0 0 1899999, Total Bonds 0 0 1899999, Total Bonds 0 0 1899999, Total Bonds 0 0 1899999, Total Bonds 0 0 1899999, Total Bonds 0 0 0 1899999, Total Bonds 0 0 0 1899999, Total Bonds 0 0 0 1899999, Total Bonds 0 0 0 1899999, Total Bonds 0 0 0 1899999, Total Bonds 0 0 0 1899999, Total Bonds 0 0 0 0 1899999, Total Bonds 0 0 0 0 1899999, Total Bonds 0 0 0 0 0 1899999, Total Bonds 0 0 0 0 0 1899999, Total Bonds 0 0 0 0 0 0 1899999, Total Bonds 0 0 0 0 0 0 1899999, Total Bonds 0 0 0 0 0 0 0 1899999, Total Bonds 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							0	0	0
8099999, Total - Other Loan-Backed and Structured Securities 809999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 8299999, Total - Bank Loans 82999999, Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO 8299999, Subtotal - Exempt Money Market Mutual Funds 82999999, Subtotal - Exempt Money Market Mutual Funds 8299999, Subtotal - All Other Mon							0	0	0
SI 99999 Total - SPVD Identified Funds 0 0 0 0 0 0 0 0 0							0	0	0
0 0							0	0	0
3399999 Total Bonds							0	0	0
MESC TREASP PARTEL DIMPT WATER 96/28/2019 2.20 55,889.534 0 783.58							0	0	0
\$84118-2-3 \$21,000 \$105 \$105 \$105 \$105 \$105 \$105 \$105 \$	8399999. Total	Bonds					0	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO FURBATIC 5077 GR. 198, 518 0 970, 1	825252-40-6	INVESCO TREASURY PORTFOLIO MONEY MKT			2.220			0	738,567
March FEERATE GOVT (BLI INST 90/28/2019 2.20 198,518 0 2.21	38141W-32-3	GOLDMAN SACHS FTOXX 468		06/28/2019	2.230			0	
8699999. Subtotal - All Other Money Market Mutual Funds 198,518 0 2,21 198,518 0 2,21 198,518 0 198,518	8599999. Subto	otal - Exempt Money Market Mutual Funds - as Identified by the SVO		00 (00 (00 40	0.000			0	
				06/28/2019	2.260		·	<u>U</u>	·
	8699999. Subto	otal - All Other Money Market Mutual Funds	1		1		198,518	0	2,218
90000 Total Cost Equipoles									
980000 Total Cost Equipolate									
900000 Tetal Cook Equipolants									
990000 Tetal Cosh Equivalents									
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	8800000 - Tota	Cach Equivalente					75.888.052	0	972,331