# ANNUAL STATEMENT

OF THE

# STANDARD INSURANCE COMPANY

TheStandard®

**OF PORTLAND**
**IN THE STATE OF OREGON**

Book **2** of **2**

TO THE

**INSURANCE DEPARTMENT**

OF THE

**STATE OF**

_____

**FOR THE YEAR ENDED**
**DECEMBER 31, 2018**

**2018**

**LIFE AND ACCIDENT AND HEALTH**

**2018**

# SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encum-brances | Book/Adjusted Carrying Value Less Encum-brances | Fair Value Less Encum-brances | Current Year's Depre-ciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encum-brances | Total Change in Book/ Adjusted Carrying Value (13-11-12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Gross Income Earned Less Interest Incurred on Encum-brances | Taxes, Repairs and Expenses Incurred |
| Standard Plaza | | Portland | OR | 01/01/1958 | 03/07/2016 | 44,830,566 | 0 | 14,755,452 | 50,000,000 | 835,653 | 0 | 0 | (835,653) | 0 | 3,599,262 | 3,301,698 |
| 900 SW Fifth | | Portland | OR | 01/01/1984 | 03/07/2016 | 95,764,470 | 0 | 46,454,498 | 88,000,000 | 2,884,962 | 0 | 0 | (2,884,962) | 0 | 8,817,315 | 5,387,077 |
| 0299999. Property occupied by the reporting entity - Administrative | | | | | | 140,595,036 | 0 | 61,209,950 | 138,000,000 | 3,720,615 | 0 | 0 | (3,720,615) | 0 | 12,416,577 | 8,688,775 |
| 0399999. Total Property occupied by the reporting entity | | | | | | 140,595,036 | 0 | 61,209,950 | 138,000,000 | 3,720,615 | 0 | 0 | (3,720,615) | 0 | 12,416,577 | 8,688,775 |
| Investment Property | | Hillsboro | OR | 01/01/1972 | 12/31/2015 | 4,631,530 | 0 | 4,474,698 | 12,765,910 | 128,027 | 0 | 0 | (128,027) | 0 | 200,281 | 292,605 |
| Fourth & Taylor | | Portland | OR | 11/29/2018 | 12/21/2017 | 6,110,060 | 0 | 6,093,620 | 5,880,000 | 16,439 | 0 | 0 | (16,439) | 0 | 19,994 | 23,819 |
| 0499999. Properties held for the production of income | | | | | | 10,741,590 | 0 | 10,568,318 | 18,645,910 | 144,466 | 0 | 0 | (144,466) | 0 | 220,275 | 316,424 |
| 0699999 - Totals | | | | | | 151,336,626 | 0 | 71,778,268 | 156,645,910 | 3,865,081 | 0 | 0 | (3,865,081) | 0 | 12,636,852 | 9,005,199 |

# SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| Standard Plaza | Portland | OR | 01/01/1958 | | 0 | 0 | 14,755,452 | 1,399,640 |
| 900 SW Fifth | Portland | OR | 01/01/1984 | | 0 | 0 | 46,454,498 | 4,158,281 |
| Investment Property | Hillsboro | OR | 01/01/1972 | | 0 | 0 | 4,474,698 | 2,091,852 |
| Fourth & Taylor | Portland | OR | 11/29/2018 | | 6,110,060 | 0 | 6,093,620 | 0 |
| 0199999. Acquired by Purchase | | | | | 6,110,060 | 0 | 71,778,268 | 7,649,773 |
| 0399999 - Totals | | | | | 6,110,060 | 0 | 71,778,268 | 7,649,773 |

# SCHEDULE A - PART 3

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

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

NONE

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A3011702 | | BEAVERTON | OR | | 03/28/2003 | 4.625 | 64,327 | 0 | 0 | 0 | 0 | 0 | 79,000 | 01/16/1998 |
| 17340 | | TROUTDALE | OR | | 11/09/1993 | 5.875 | 13,505 | 0 | 0 | 0 | 0 | 0 | 162,000 | 09/19/2000 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | | 77,832 | 0 | 0 | 0 | 0 | 0 | 241,000 | XXX |
| B3062602 | | ALABASTER | AL | | 09/17/2013 | 4.875 | 300,915 | 0 | 0 | 0 | 0 | 0 | 648,169 | 12/31/2017 |
| A6100704 | | ANNISTON | AL | | 11/30/2006 | 6.200 | 134,990 | 0 | 0 | 0 | 0 | 0 | 701,892 | 12/31/2017 |
| A7011213 | | ATHENS | AL | | 03/28/2007 | 4.750 | 284,573 | 0 | 0 | 0 | 0 | 0 | 568,140 | 12/31/2017 |
| A6100705 | | ATTALLA | AL | | 11/29/2006 | 6.200 | 166,619 | 0 | 0 | 0 | 0 | 0 | 670,536 | 12/31/2017 |
| B5100606 | | BESSEMER | AL | | 01/15/2016 | 4.875 | 1,196,572 | 0 | 0 | 0 | 0 | 0 | 2,445,454 | 12/31/2017 |
| B3100703 | CF | BIRMINGHAM | AL | | 12/20/2013 | 5.125 | 1,182,410 | 0 | 0 | 0 | 0 | 0 | 1,856,184 | 12/31/2017 |
| B5020603 | | BIRMINGHAM | AL | | 04/02/2015 | 3.875 | 1,592,866 | 0 | 0 | 0 | 0 | 0 | 2,791,752 | 12/31/2017 |
| B7042002 | | BIRMINGHAM | AL | | 08/03/2017 | 5.000 | 7,606,203 | 0 | 0 | 0 | 0 | 0 | 13,375,236 | 12/31/2017 |
| A6100719 | | BOAZ | AL | | 11/30/2006 | 6.200 | 288,127 | 0 | 0 | 0 | 0 | 0 | 1,823,472 | 12/31/2017 |
| A8112503 | | CULLMAN | AL | | 01/28/2009 | 7.300 | 254,245 | 0 | 0 | 0 | 0 | 0 | 575,790 | 12/31/2017 |
| B4021304 | | CULLMAN | AL | | 04/11/2014 | 4.000 | 855,433 | 0 | 0 | 0 | 0 | 0 | 1,583,550 | 12/31/2017 |
| A8081902 | | DECATUR | AL | | 11/07/2008 | 4.875 | 2,401,288 | 0 | 0 | 0 | 0 | 0 | 4,643,980 | 12/31/2017 |
| B7030826 | CF | DOTHAN | AL | | 05/18/2017 | 5.625 | 1,263,743 | 0 | 0 | 0 | 0 | 0 | 1,731,000 | 12/31/2017 |
| B7030827 | CF | DOTHAN | AL | | 05/18/2017 | 5.625 | 1,259,463 | 0 | 0 | 0 | 0 | 0 | 1,739,000 | 12/31/2017 |
| B1030206 | | FAIRFIELD | AL | | 05/18/2011 | 4.500 | 277,295 | 0 | 0 | 0 | 0 | 0 | 503,028 | 12/31/2017 |
| A7122704 | | FLORALA | AL | | 02/14/2008 | 5.125 | 166,754 | 0 | 0 | 0 | 0 | 0 | 562,020 | 12/31/2017 |
| A7102901 | | FOLEY | AL | | 01/11/2008 | 4.750 | 147,726 | 0 | 0 | 0 | 0 | 0 | 110,670 | 12/31/2017 |
| B2071101 | | FOLEY | AL | | 10/01/2012 | 5.125 | 475,902 | 0 | 0 | 0 | 0 | 0 | 951,009 | 12/31/2017 |
| B5112502 | | FULTONDALE | AL | | 02/26/2016 | 4.500 | 1,161,757 | 0 | 0 | 0 | 0 | 0 | 1,624,560 | 12/31/2017 |
| A6100715 | | GADSDEN | AL | | 11/30/2006 | 6.200 | 288,127 | 0 | 0 | 0 | 0 | 0 | 1,731,012 | 12/31/2017 |
| A6101422 | | GADSDEN | AL | | 03/16/2007 | 6.375 | 178,244 | 0 | 0 | 0 | 0 | 0 | 671,670 | 12/31/2017 |
| B7092001 | | GARDENDALE | AL | | 11/17/2017 | 4.500 | 572,019 | 0 | 0 | 0 | 0 | 0 | 845,082 | 12/31/2017 |
| A6100714 | | GUNTERSVILLE | AL | | 11/29/2006 | 6.200 | 209,398 | 0 | 0 | 0 | 0 | 0 | 887,616 | 12/31/2017 |
| A6121612 | | GUNTERSVILLE | AL | | 03/16/2007 | 6.250 | 35,360 | 0 | 0 | 0 | 0 | 0 | 60,180 | 12/31/2017 |
| B2091002 | CF | HOOVER | AL | | 12/20/2012 | 4.875 | 1,933,165 | 0 | 0 | 0 | 0 | 0 | 2,736,762 | 12/31/2017 |
| A6100708 | | HUNTSVILLE | AL | | 11/30/2006 | 6.200 | 177,768 | 0 | 0 | 0 | 0 | 0 | 598,980 | 12/31/2017 |
| A7011208 | | HUNTSVILLE | AL | | 08/15/2007 | 6.375 | 294,728 | 0 | 0 | 0 | 0 | 0 | 1,255,110 | 12/31/2017 |
| B2083002 | | HUNTSVILLE | AL | | 10/30/2012 | 5.250 | 1,304,106 | 0 | 0 | 0 | 0 | 0 | 1,563,665 | 12/31/2017 |
| B4111201 | | HUNTSVILLE | AL | | 01/30/2015 | 4.875 | 739,547 | 0 | 0 | 0 | 0 | 0 | 1,232,880 | 12/31/2017 |
| B4013101 | | IRONDALE | AL | | 04/25/2014 | 5.125 | 549,609 | 0 | 0 | 0 | 0 | 0 | 920,040 | 12/31/2017 |
| B7032801 | | IRONDALE | AL | | 05/26/2017 | 4.875 | 3,241,260 | 0 | 0 | 0 | 0 | 0 | 4,845,920 | 12/31/2017 |
| A6100706 | | JACKSONVILLE | AL | | 11/30/2006 | 6.200 | 112,521 | 0 | 0 | 0 | 0 | 0 | 486,420 | 12/31/2017 |
| A6101414 | | JACKSONVILLE | AL | | 01/31/2007 | 6.250 | 62,239 | 0 | 0 | 0 | 0 | 0 | 299,880 | 12/31/2017 |
| B6113001 | | JASPER | AL | | 03/01/2017 | 4.375 | 1,863,691 | 0 | 0 | 0 | 0 | 0 | 2,561,784 | 12/31/2017 |
| B8082401 | | MADISON | AL | | 10/24/2018 | 4.875 | 647,543 | 0 | 0 | 0 | 0 | 0 | 1,024,750 | 10/24/2018 |
| B8101901 | | MILLBROOK | AL | | 12/21/2018 | 5.500 | 2,555,000 | 0 | 0 | 0 | 0 | 0 | 3,429,000 | 12/21/2018 |
| A5063002 | | MOBILE | AL | | 09/19/2005 | 5.500 | 86,997 | 0 | 0 | 0 | 0 | 0 | 722,160 | 12/31/2017 |
| B1112901 | | MOBILE | AL | | 04/03/2012 | 5.875 | 540,005 | 0 | 0 | 0 | 0 | 0 | 1,155,880 | 12/31/2017 |
| B1112903 | | MOBILE | AL | | 04/03/2012 | 5.875 | 480,778 | 0 | 0 | 0 | 0 | 0 | 889,920 | 12/31/2017 |
| B2050205 | | MONTGOMERY | AL | | 07/27/2012 | 5.125 | 919,434 | 0 | 0 | 0 | 0 | 0 | 1,521,128 | 12/31/2017 |
| B3022002 | | MONTGOMERY | AL | | 05/15/2013 | 5.000 | 501,766 | 0 | 0 | 0 | 0 | 0 | 971,479 | 12/31/2017 |
| B7042001 | | MONTGOMERY | AL | | 06/29/2017 | 5.000 | 5,060,248 | 0 | 0 | 0 | 0 | 0 | 13,169,000 | 12/31/2017 |
| A6100703 | | MUSCLE SHOALS | AL | | 11/30/2006 | 6.200 | 110,188 | 0 | 0 | 0 | 0 | 0 | 557,976 | 12/31/2017 |
| A6100720 | | PELHAM | AL | | 11/30/2006 | 6.200 | 409,807 | 0 | 0 | 0 | 0 | 0 | 2,358,936 | 12/31/2017 |
| B3041602 | | PELL CITY | AL | | 07/11/2013 | 4.500 | 1,420,517 | 0 | 0 | 0 | 0 | 0 | 1,901,432 | 12/31/2017 |
| B8062002 | | PRATTVILLE | AL | | 08/31/2018 | 5.000 | 581,953 | 0 | 0 | 0 | 0 | 0 | 792,500 | 08/31/2018 |
| B6111503 | | RAINBOW CITY | AL | | 02/01/2017 | 4.750 | 1,670,905 | 0 | 0 | 0 | 0 | 0 | 2,850,770 | 12/31/2017 |
| B8080701 | | SARALAND | AL | | 10/11/2018 | 4.750 | 695,507 | 0 | 0 | 0 | 0 | 0 | 4,272,780 | 10/11/2018 |
| B3031309 | CF | FAYETTEVILLE | AR | | 05/13/2013 | 4.750 | 1,305,121 | 0 | 0 | 0 | 0 | 0 | 2,530,457 | 12/31/2017 |
| B5050507 | | LITTLE ROCK | AR | | 09/01/2015 | 4.375 | 357,709 | 0 | 0 | 0 | 0 | 0 | 607,405 | 12/31/2017 |
| B0080303 | | RUSSELLVILLE | AR | | 09/30/2010 | 4.250 | 330,964 | 0 | 0 | 0 | 0 | 0 | 500,030 | 12/31/2017 |
| B3031802 | | APACHE JUNCTION | AZ | | 06/25/2013 | 4.250 | 1,070,326 | 0 | 0 | 0 | 0 | 0 | 1,574,025 | 12/31/2017 |
| B3052701 | | APACHE JUNCTION | AZ | | 08/23/2013 | 4.250 | 774,994 | 0 | 0 | 0 | 0 | 0 | 1,252,422 | 12/31/2017 |
| B6121602 | | APACHE JUNCTION | AZ | | 03/09/2017 | 4.500 | 726,024 | 0 | 0 | 0 | 0 | 0 | 976,223 | 12/31/2017 |
| B2021303 | | AVONDALE | AZ | | 04/13/2012 | 5.375 | 230,818 | 0 | 0 | 0 | 0 | 0 | 423,040 | 12/31/2017 |
| B5040309 | CF | AVONDALE | AZ | | 02/26/2016 | 4.450 | 1,683,409 | 0 | 0 | 0 | 0 | 0 | 2,479,170 | 12/31/2017 |
| A8031004 | | BENSON | AZ | | 06/04/2008 | 6.875 | 430,860 | 0 | 0 | 0 | 0 | 0 | 703,290 | 04/02/2018 |
| B7013101 | | BULLHEAD CITY | AZ | | 04/13/2017 | 4.750 | 7,176,242 | 0 | 0 | 0 | 0 | 0 | 11,304,192 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7051702 | | BULLHEAD CITY | AZ | | 08/16/2017 | 5.000 | 683,178 | 0 | 0 | 0 | 0 | 0 | 940,850 | 12/31/2017 |
| B3012807 | | CAVE CREEK | AZ | | 05/29/2013 | 4.500 | 674,857 | 0 | 0 | 0 | 0 | 0 | 1,159,526 | 12/31/2017 |
| A8012406 | | CHANDLER | AZ | | 03/31/2008 | 4.500 | 241,097 | 0 | 0 | 0 | 0 | 0 | 1,218,048 | 12/31/2017 |
| A9042402 | | CHANDLER | AZ | | 07/17/2009 | 4.250 | 70,537 | 0 | 0 | 0 | 0 | 0 | 396,977 | 12/31/2017 |
| A9111302 | | CHANDLER | AZ | | 12/29/2009 | 4.125 | 1,496,017 | 0 | 0 | 0 | 0 | 0 | 2,992,149 | 12/31/2017 |
| B1020902 | | CHANDLER | AZ | | 10/18/2011 | 6.750 | 559,782 | 0 | 0 | 0 | 0 | 0 | 1,306,998 | 12/31/2017 |
| B1052701 | | CHANDLER | AZ | | 08/31/2011 | 4.000 | 410,396 | 0 | 0 | 0 | 0 | 0 | 686,422 | 12/31/2017 |
| B1052702 | | CHANDLER | AZ | | 08/31/2011 | 4.000 | 1,059,044 | 0 | 0 | 0 | 0 | 0 | 1,768,822 | 12/31/2017 |
| B3053002 | | CHANDLER | AZ | | 08/22/2013 | 4.500 | 357,477 | 0 | 0 | 0 | 0 | 0 | 1,057,050 | 12/31/2017 |
| B3061901 | | CHANDLER | AZ | | 08/30/2013 | 4.875 | 473,312 | 0 | 0 | 0 | 0 | 0 | 1,022,058 | 12/31/2017 |
| B3100401 | | CHANDLER | AZ | | 11/07/2013 | 4.750 | 492,253 | 0 | 0 | 0 | 0 | 0 | 801,288 | 12/31/2017 |
| B4082606 | | CHANDLER | AZ | | 11/19/2014 | 4.875 | 225,369 | 0 | 0 | 0 | 0 | 0 | 323,556 | 12/31/2017 |
| B7072102 | | CHANDLER | AZ | | 09/13/2017 | 5.000 | 727,587 | 0 | 0 | 0 | 0 | 0 | 976,782 | 12/31/2017 |
| B8091701 | | CHANDLER | AZ | | 11/14/2018 | 4.875 | 476,250 | 0 | 0 | 0 | 0 | 0 | 642,620 | 11/14/2018 |
| B1030403 | | EL MIRAGE | AZ | | 05/23/2011 | 6.250 | 943,167 | 0 | 0 | 0 | 0 | 0 | 1,436,193 | 12/31/2017 |
| A7082701 | | FLAGSTAFF | AZ | | 10/29/2007 | 6.750 | 232,323 | 0 | 0 | 0 | 0 | 0 | 391,160 | 12/31/2017 |
| B5020402 | | FLAGSTAFF | AZ | | 04/28/2015 | 4.750 | 514,971 | 0 | 0 | 0 | 0 | 0 | 975,618 | 12/31/2017 |
| B3040903 | | FOUNTAIN HILLS | AZ | | 07/15/2013 | 4.500 | 738,685 | 0 | 0 | 0 | 0 | 0 | 1,179,648 | 12/31/2017 |
| A4121502 | | GILBERT | AZ | | 02/25/2005 | 4.250 | 296,232 | 0 | 0 | 0 | 0 | 0 | 526,000 | 12/31/2017 |
| A7110201 | | GILBERT | AZ | | 02/14/2008 | 4.875 | 352,256 | 0 | 0 | 0 | 0 | 0 | 577,162 | 12/31/2017 |
| A9031206 | | GILBERT | AZ | | 05/29/2009 | 4.500 | 982,669 | 0 | 0 | 0 | 0 | 0 | 1,361,985 | 12/31/2017 |
| B1081703 | | GILBERT | AZ | | 11/14/2011 | 5.750 | 920,379 | 0 | 0 | 0 | 0 | 0 | 1,317,822 | 12/31/2017 |
| B5011303 | | GILBERT | AZ | | 04/30/2015 | 4.750 | 382,898 | 0 | 0 | 0 | 0 | 0 | 566,040 | 12/31/2017 |
| B7061901 | | GILBERT | AZ | | 08/23/2017 | 4.625 | 698,739 | 0 | 0 | 0 | 0 | 0 | 1,029,557 | 12/31/2017 |
| B7092101 | | GILBERT | AZ | | 11/21/2017 | 4.250 | 679,993 | 0 | 0 | 0 | 0 | 0 | 926,820 | 12/31/2017 |
| B8080202 | | GILBERT | AZ | | 10/12/2018 | 4.875 | 778,915 | 0 | 0 | 0 | 0 | 0 | 1,049,620 | 10/12/2018 |
| A7062601 | | GLENDALE | AZ | | 09/25/2007 | 6.950 | 101,158 | 0 | 0 | 0 | 0 | 0 | 276,420 | 12/31/2017 |
| A7073002 | | GLENDALE | AZ | | 10/18/2007 | 5.500 | 1,043,996 | 0 | 0 | 0 | 0 | 0 | 1,765,039 | 12/31/2017 |
| B0072103 | CF | GLENDALE | AZ | | 09/29/2010 | 5.875 | 1,304,894 | 0 | 0 | 0 | 0 | 0 | 3,595,000 | 12/31/2017 |
| B1082902 | | GLENDALE | AZ | | 10/07/2011 | 5.750 | 2,281,461 | 0 | 0 | 0 | 0 | 0 | 4,019,758 | 12/31/2017 |
| B1082902-1 | | GLENDALE | AZ | | 02/28/2014 | 5.250 | 1,253,490 | 0 | 0 | 0 | 0 | 0 | 2,208,552 | 12/31/2017 |
| B2062904 | | GLENDALE | AZ | | 09/26/2012 | 5.000 | 614,465 | 0 | 0 | 0 | 0 | 0 | 1,209,935 | 04/18/2018 |
| B3120401 | | GLENDALE | AZ | | 02/19/2014 | 4.375 | 317,807 | 0 | 0 | 0 | 0 | 0 | 567,890 | 12/31/2017 |
| B5051803 | CF | GLENDALE | AZ | | 07/09/2015 | 4.875 | 1,719,870 | 0 | 0 | 0 | 0 | 0 | 2,457,536 | 12/31/2017 |
| B7031302 | | GLENDALE | AZ | | 05/05/2017 | 4.625 | 2,011,393 | 0 | 0 | 0 | 0 | 0 | 2,772,640 | 12/31/2017 |
| B8011102 | | GLENDALE | AZ | | 03/15/2018 | 4.500 | 718,216 | 0 | 0 | 0 | 0 | 0 | 980,272 | 03/15/2018 |
| B8030104 | | GLENDALE | AZ | | 05/21/2018 | 5.000 | 429,952 | 0 | 0 | 0 | 0 | 0 | 665,500 | 05/21/2018 |
| A5071901 | | GLOBE | AZ | | 12/31/2006 | 6.000 | 46,043 | 0 | 0 | 0 | 0 | 0 | 311,100 | 12/31/2017 |
| B2042403 | | GOODYEAR | AZ | | 07/10/2012 | 5.750 | 583,486 | 0 | 0 | 0 | 0 | 0 | 1,213,940 | 12/31/2017 |
| B4110605 | | GOODYEAR | AZ | | 12/19/2014 | 4.500 | 2,554,805 | 0 | 0 | 0 | 0 | 0 | 3,474,664 | 12/31/2017 |
| B3060306 | | LAVEEN | AZ | | 08/15/2013 | 4.250 | 757,077 | 0 | 0 | 0 | 0 | 0 | 1,150,546 | 12/31/2017 |
| A6102707 | | MARICOPA | AZ | | 12/14/2006 | 4.250 | 204,620 | 0 | 0 | 0 | 0 | 0 | 712,800 | 12/31/2017 |
| A7012901 | | MARICOPA | AZ | | 03/23/2007 | 4.625 | 424,040 | 0 | 0 | 0 | 0 | 0 | 759,900 | 12/31/2017 |
| A3052101 | | MESA | AZ | | 07/22/2003 | 4.375 | 854,851 | 0 | 0 | 0 | 0 | 0 | 3,649,000 | 12/31/2017 |
| A3090502 | | MESA | AZ | | 12/31/2006 | 4.750 | 263,109 | 0 | 0 | 0 | 0 | 0 | 792,030 | 12/31/2017 |
| A3122203 | | MESA | AZ | | 03/15/2004 | 6.125 | 33,382 | 0 | 0 | 0 | 0 | 0 | 1,066,000 | 12/31/2017 |
| A8032503 | | MESA | AZ | | 06/19/2008 | 5.125 | 145,628 | 0 | 0 | 0 | 0 | 0 | 302,496 | 12/31/2017 |
| A9103004 | | MESA | AZ | | 12/30/2009 | 4.250 | 1,762,151 | 0 | 0 | 0 | 0 | 0 | 2,873,633 | 12/31/2017 |
| B0060201 | | MESA | AZ | | 07/15/2010 | 6.875 | 807,594 | 0 | 0 | 0 | 0 | 0 | 1,707,414 | 12/31/2017 |
| B0081001 | | MESA | AZ | | 09/24/2010 | 4.250 | 595,822 | 0 | 0 | 0 | 0 | 0 | 1,118,000 | 12/31/2017 |
| B0081003 | | MESA | AZ | | 09/29/2010 | 4.250 | 596,676 | 0 | 0 | 0 | 0 | 0 | 931,000 | 12/31/2017 |
| B1011902 | CF | MESA | AZ | | 03/10/2011 | 5.875 | 1,202,861 | 0 | 0 | 0 | 0 | 0 | 2,965,000 | 12/31/2017 |
| B1032801 | | MESA | AZ | | 05/25/2011 | 4.500 | 1,163,278 | 0 | 0 | 0 | 0 | 0 | 2,664,927 | 12/31/2017 |
| B2081002 | | MESA | AZ | | 10/29/2012 | 5.000 | 579,612 | 0 | 0 | 0 | 0 | 0 | 989,300 | 12/31/2017 |
| B3091201 | | MESA | AZ | | 01/10/2014 | 5.750 | 218,734 | 0 | 0 | 0 | 0 | 0 | 410,549 | 12/31/2017 |
| B4040705 | | MESA | AZ | | 06/13/2014 | 5.125 | 190,578 | 0 | 0 | 0 | 0 | 0 | 431,795 | 12/31/2017 |
| B4051604 | | MESA | AZ | | 07/23/2014 | 4.500 | 579,682 | 0 | 0 | 0 | 0 | 0 | 1,032,936 | 12/31/2017 |
| B4120503 | | MESA | AZ | | 01/22/2015 | 4.375 | 601,645 | 0 | 0 | 0 | 0 | 0 | 758,736 | 12/31/2017 |
| B5020205 | | MESA | AZ | | 03/16/2015 | 4.500 | 3,583,097 | 0 | 0 | 0 | 0 | 0 | 4,893,720 | 12/31/2017 |
| B5111107 | | MESA | AZ | | 01/27/2016 | 4.500 | 1,095,902 | 0 | 0 | 0 | 0 | 0 | 1,746,206 | 12/31/2017 |
| B7010501 | | MESA | AZ | | 03/01/2017 | 4.625 | 1,066,988 | 0 | 0 | 0 | 0 | 0 | 1,719,000 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B8011902 | | MESA | AZ | | 03/21/2018 | 4.500 | 2,202,238 | 0 | 0 | 0 | 0 | 0 | 3,006,522 | 03/21/2018 |
| B5073004 | | MIAMI | AZ | | 01/21/2016 | 4.625 | 194,407 | 0 | 0 | 0 | 0 | 0 | 513,590 | 12/31/2017 |
| B1010602 | CF | NOGALES | AZ | | 03/01/2011 | 6.625 | 1,824,095 | 0 | 0 | 0 | 0 | 0 | 2,677,000 | 12/31/2017 |
| A8012302 | | ORO VALLEY | AZ | | 03/19/2008 | 6.250 | 155,668 | 0 | 0 | 0 | 0 | 0 | 368,562 | 12/31/2017 |
| B0062507 | | ORO VALLEY | AZ | | 09/21/2010 | 6.250 | 673,631 | 0 | 0 | 0 | 0 | 0 | 1,486,400 | 12/31/2017 |
| A4102201 | | PAYSON | AZ | | 02/02/2005 | 5.750 | 32,679 | 0 | 0 | 0 | 0 | 0 | 168,810 | 12/31/2017 |
| A3080401 | | PEORIA | AZ | | 10/14/2003 | 4.750 | 647,825 | 0 | 0 | 0 | 0 | 0 | 1,697,000 | 12/31/2017 |
| A7021502 | | PEORIA | AZ | | 04/24/2007 | 4.875 | 355,328 | 0 | 0 | 0 | 0 | 0 | 474,810 | 12/31/2017 |
| A7050802 | | PEORIA | AZ | | 07/16/2007 | 5.000 | 198,978 | 0 | 0 | 0 | 0 | 0 | 303,960 | 12/31/2017 |
| B2072401 | CF | PEORIA | AZ | | 09/26/2012 | 4.750 | 1,215,828 | 0 | 0 | 0 | 0 | 0 | 1,469,206 | 12/31/2017 |
| B3062004 | | PEORIA | AZ | | 08/29/2013 | 4.875 | 815,569 | 0 | 0 | 0 | 0 | 0 | 1,413,531 | 12/31/2017 |
| B3071804 | CF | PEORIA | AZ | | 11/01/2013 | 5.625 | 2,730,451 | 0 | 0 | 0 | 0 | 0 | 4,880,826 | 12/31/2017 |
| B5011308 | | PEORIA | AZ | | 04/30/2015 | 4.750 | 441,397 | 0 | 0 | 0 | 0 | 0 | 602,886 | 12/31/2017 |
| B5081304 | | PEORIA | AZ | | 10/28/2015 | 4.375 | 977,876 | 0 | 0 | 0 | 0 | 0 | 2,498,067 | 12/31/2017 |
| B5111103 | | PEORIA | AZ | | 02/16/2016 | 4.875 | 1,105,094 | 0 | 0 | 0 | 0 | 0 | 1,681,260 | 12/31/2017 |
| B6012902 | | PEORIA | AZ | | 03/03/2016 | 4.500 | 1,018,411 | 0 | 0 | 0 | 0 | 0 | 1,514,800 | 12/31/2017 |
| B6052501 | | PEORIA | AZ | | 07/29/2016 | 4.125 | 858,194 | 0 | 0 | 0 | 0 | 0 | 1,255,729 | 12/31/2017 |
| B8040302 | | PHEONIX | AZ | | 05/31/2018 | 4.750 | 874,034 | 0 | 0 | 0 | 0 | 0 | 1,288,000 | 05/31/2018 |
| A3031704 | | PHOENIX | AZ | | 05/30/2003 | 4.125 | 245,520 | 0 | 0 | 0 | 0 | 0 | 826,500 | 12/31/2017 |
| A4042404 | | PHOENIX | AZ | | 07/01/2004 | 6.750 | 326,555 | 0 | 0 | 0 | 0 | 0 | 651,592 | 12/31/2017 |
| A4042404-1 | | PHOENIX | AZ | | 04/29/2014 | 4.250 | 70,869 | 0 | 0 | 0 | 0 | 0 | 141,408 | 12/31/2017 |
| A4042409 | | PHOENIX | AZ | | 07/01/2004 | 6.750 | 435,444 | 0 | 0 | 0 | 0 | 0 | 1,031,000 | 12/31/2017 |
| A5112101 | | PHOENIX | AZ | | 01/17/2006 | 6.250 | 240,335 | 0 | 0 | 0 | 0 | 0 | 369,750 | 12/31/2017 |
| A7081702 | | PHOENIX | AZ | | 12/14/2007 | 4.625 | 50,800 | 0 | 0 | 0 | 0 | 0 | 584,705 | 12/31/2017 |
| A7083106 | | PHOENIX | AZ | | 11/09/2007 | 5.125 | 568,027 | 0 | 0 | 0 | 0 | 0 | 704,310 | 12/31/2017 |
| A8030711 | | PHOENIX | AZ | | 06/09/2008 | 5.000 | 372,472 | 0 | 0 | 0 | 0 | 0 | 835,712 | 12/31/2017 |
| A9042706 | | PHOENIX | AZ | | 06/29/2009 | 7.125 | 21,018 | 0 | 0 | 0 | 0 | 0 | 956,585 | 12/31/2017 |
| B0063007 | | PHOENIX | AZ | | 09/02/2010 | 6.625 | 263,725 | 0 | 0 | 0 | 0 | 0 | 460,350 | 12/31/2017 |
| B0090106 | | PHOENIX | AZ | | 11/08/2010 | 6.625 | 210,182 | 0 | 0 | 0 | 0 | 0 | 485,760 | 12/31/2017 |
| B0102102 | | PHOENIX | AZ | | 02/09/2011 | 4.500 | 512,380 | 0 | 0 | 0 | 0 | 0 | 891,000 | 12/31/2017 |
| B1042901 | | PHOENIX | AZ | | 06/28/2011 | 4.250 | 324,712 | 0 | 0 | 0 | 0 | 0 | 761,560 | 12/31/2017 |
| B1052303 | | PHOENIX | AZ | | 08/12/2011 | 6.125 | 305,028 | 0 | 0 | 0 | 0 | 0 | 717,992 | 12/31/2017 |
| B1110802 | | PHOENIX | AZ | | 01/03/2012 | 5.250 | 1,185,724 | 0 | 0 | 0 | 0 | 0 | 2,387,540 | 12/31/2017 |
| B2070901 | CF | PHOENIX | AZ | | 08/30/2012 | 5.000 | 1,690,096 | 0 | 0 | 0 | 0 | 0 | 3,072,875 | 12/31/2017 |
| B3012808 | | PHOENIX | AZ | | 03/29/2013 | 4.875 | 559,762 | 0 | 0 | 0 | 0 | 0 | 1,449,857 | 12/31/2017 |
| B3060601 | | PHOENIX | AZ | | 08/22/2013 | 5.000 | 897,385 | 0 | 0 | 0 | 0 | 0 | 1,599,426 | 12/31/2017 |
| B3061207 | | PHOENIX | AZ | | 08/29/2013 | 4.875 | 442,014 | 0 | 0 | 0 | 0 | 0 | 859,491 | 12/31/2017 |
| B3062003 | CF | PHOENIX | AZ | | 09/03/2013 | 4.750 | 1,125,335 | 0 | 0 | 0 | 0 | 0 | 2,593,500 | 12/31/2017 |
| B3081304 | | PHOENIX | AZ | | 10/24/2013 | 5.250 | 352,509 | 0 | 0 | 0 | 0 | 0 | 646,737 | 12/31/2017 |
| B3081404 | | PHOENIX | AZ | | 10/25/2013 | 5.375 | 438,287 | 0 | 0 | 0 | 0 | 0 | 995,157 | 12/31/2017 |
| B3081404-1 | | PHOENIX | AZ | | 08/08/2017 | 5.375 | 900,365 | 0 | 0 | 0 | 0 | 0 | 2,044,333 | 12/31/2017 |
| B3102307 | | PHOENIX | AZ | | 01/14/2014 | 5.000 | 859,913 | 0 | 0 | 0 | 0 | 0 | 1,646,193 | 12/31/2017 |
| B3111303 | | PHOENIX | AZ | | 02/05/2014 | 4.625 | 122,394 | 0 | 0 | 0 | 0 | 0 | 295,136 | 12/31/2017 |
| B3112705 | | PHOENIX | AZ | | 02/13/2014 | 5.250 | 654,846 | 0 | 0 | 0 | 0 | 0 | 1,637,232 | 12/31/2017 |
| B3121805 | | PHOENIX | AZ | | 04/04/2014 | 4.625 | 683,174 | 0 | 0 | 0 | 0 | 0 | 840,866 | 12/31/2017 |
| B3121805-1 | | PHOENIX | AZ | | 11/07/2016 | 4.500 | 297,190 | 0 | 0 | 0 | 0 | 0 | 365,787 | 12/31/2017 |
| B4011303 | CF | PHOENIX | AZ | | 02/28/2014 | 4.750 | 1,242,891 | 0 | 0 | 0 | 0 | 0 | 1,995,296 | 12/31/2017 |
| B4012905 | | PHOENIX | AZ | | 04/01/2014 | 5.250 | 252,353 | 0 | 0 | 0 | 0 | 0 | 461,040 | 12/31/2017 |
| B4020501 | | PHOENIX | AZ | | 05/27/2014 | 5.000 | 326,267 | 0 | 0 | 0 | 0 | 0 | 563,040 | 12/31/2017 |
| B4050103 | | PHOENIX | AZ | | 07/28/2014 | 5.250 | 547,267 | 0 | 0 | 0 | 0 | 0 | 1,070,846 | 12/31/2017 |
| B4110701 | | PHOENIX | AZ | | 01/21/2015 | 4.500 | 268,882 | 0 | 0 | 0 | 0 | 0 | 615,648 | 12/31/2017 |
| B5020602 | | PHOENIX | AZ | | 04/09/2015 | 4.250 | 2,549,532 | 0 | 0 | 0 | 0 | 0 | 4,605,216 | 12/31/2017 |
| B5040206 | | PHOENIX | AZ | | 06/30/2015 | 4.375 | 480,151 | 0 | 0 | 0 | 0 | 0 | 829,250 | 12/31/2017 |
| B5040310 | | PHOENIX | AZ | | 06/19/2015 | 4.625 | 1,900,368 | 0 | 0 | 0 | 0 | 0 | 3,434,276 | 12/31/2017 |
| B5073001 | | PHOENIX | AZ | | 10/02/2015 | 4.875 | 617,147 | 0 | 0 | 0 | 0 | 0 | 1,263,951 | 12/31/2017 |
| B5092302 | | PHOENIX | AZ | | 12/22/2015 | 4.625 | 418,581 | 0 | 0 | 0 | 0 | 0 | 636,291 | 12/31/2017 |
| B5111102 | | PHOENIX | AZ | | 05/02/2016 | 4.625 | 910,847 | 0 | 0 | 0 | 0 | 0 | 1,066,973 | 05/21/2018 |
| B6030806 | | PHOENIX | AZ | | 10/06/2016 | 4.875 | 508,579 | 0 | 0 | 0 | 0 | 0 | 752,600 | 12/31/2017 |
| B6041501 | | PHOENIX | AZ | | 06/07/2016 | 4.375 | 978,827 | 0 | 0 | 0 | 0 | 0 | 1,794,906 | 12/31/2017 |
| B6052007 | | PHOENIX | AZ | | 08/19/2016 | 4.000 | 1,775,448 | 0 | 0 | 0 | 0 | 0 | 2,649,408 | 12/31/2017 |
| B6092901 | | PHOENIX | AZ | | 01/03/2017 | 4.250 | 1,157,775 | 0 | 0 | 0 | 0 | 0 | 1,725,926 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B6111006 | | PHOENIX | AZ | | 01/12/2017 | 4.250 | 1,852,356 | 0 | 0 | 0 | 0 | 0 | 2,645,222 | 12/31/2017 |
| B6111008 | | PHOENIX | AZ | | 01/19/2017 | 4.250 | 8,050,195 | 0 | 0 | 0 | 0 | 0 | 11,650,132 | 12/31/2017 |
| B6111009 | | PHOENIX | AZ | | 01/24/2017 | 4.250 | 1,204,090 | 0 | 0 | 0 | 0 | 0 | 1,884,211 | 12/31/2017 |
| B7120101 | | PHOENIX | AZ | | 02/09/2018 | 4.625 | 1,237,308 | 0 | 0 | 0 | 0 | 0 | 1,840,642 | 02/09/2018 |
| B8010202 | | PHOENIX | AZ | | 02/15/2018 | 4.625 | 596,259 | 0 | 0 | 0 | 0 | 0 | 807,872 | 02/15/2018 |
| B8010203 | | PHOENIX | AZ | | 02/20/2018 | 4.625 | 472,770 | 0 | 0 | 0 | 0 | 0 | 641,056 | 02/20/2018 |
| B8011903 | | PHOENIX | AZ | | 03/20/2018 | 4.500 | 543,219 | 0 | 0 | 0 | 0 | 0 | 738,742 | 03/20/2018 |
| B8013105 | | PHOENIX | AZ | | 04/30/2018 | 4.750 | 1,602,469 | 0 | 0 | 0 | 0 | 0 | 3,446,839 | 04/30/2018 |
| B8040902 | | PHOENIX | AZ | | 07/31/2018 | 5.000 | 371,327 | 0 | 0 | 0 | 0 | 0 | 586,000 | 07/31/2018 |
| B8041902 | | PHOENIX | AZ | | 06/29/2018 | 5.000 | 6,565,779 | 0 | 0 | 0 | 0 | 0 | 15,738,285 | 06/29/2018 |
| B8042502 | | PHOENIX | AZ | | 07/12/2018 | 4.750 | 1,613,604 | 0 | 0 | 0 | 0 | 0 | 2,185,250 | 07/12/2018 |
| B8051601 | | PHOENIX | AZ | | 07/26/2018 | 4.875 | 918,233 | 0 | 0 | 0 | 0 | 0 | 1,363,182 | 07/26/2018 |
| A4080902 | | PRESCOTT | AZ | | 10/28/2004 | 4.500 | 198,190 | 0 | 0 | 0 | 0 | 0 | 657,390 | 12/31/2017 |
| B1061503 | CF | PRESCOTT VALLEY | AZ | | 10/03/2011 | 6.000 | 1,774,437 | 0 | 0 | 0 | 0 | 0 | 2,696,980 | 12/31/2017 |
| B7112201 | | QUEEN CREEK | AZ | | 01/26/2018 | 4.875 | 709,813 | 0 | 0 | 0 | 0 | 0 | 984,872 | 01/26/2018 |
| A6110301 | | SCOTTSDALE | AZ | | 01/04/2007 | 4.000 | 300,245 | 0 | 0 | 0 | 0 | 0 | 482,460 | 12/31/2017 |
| A7010205 | | SCOTTSDALE | AZ | | 03/12/2007 | 4.625 | 115,264 | 0 | 0 | 0 | 0 | 0 | 198,900 | 12/31/2017 |
| A7120416 | | SCOTTSDALE | AZ | | 02/21/2008 | 4.625 | 119,632 | 0 | 0 | 0 | 0 | 0 | 122,910 | 12/31/2017 |
| B0032504 | CF | SCOTTSDALE | AZ | | 05/19/2010 | 7.125 | 1,798,898 | 0 | 0 | 0 | 0 | 0 | 3,807,342 | 12/31/2017 |
| B0050704 | | SCOTTSDALE | AZ | | 08/06/2010 | 6.250 | 482,551 | 0 | 0 | 0 | 0 | 0 | 1,030,000 | 12/31/2017 |
| B0081004 | | SCOTTSDALE | AZ | | 06/24/2011 | 4.125 | 786,238 | 0 | 0 | 0 | 0 | 0 | 1,952,000 | 12/31/2017 |
| B0081005 | | SCOTTSDALE | AZ | | 12/15/2010 | 4.500 | 325,331 | 0 | 0 | 0 | 0 | 0 | 339,000 | 12/31/2017 |
| B0081009 | | SCOTTSDALE | AZ | | 12/15/2010 | 4.500 | 531,414 | 0 | 0 | 0 | 0 | 0 | 1,225,000 | 12/31/2017 |
| B3030803 | | SCOTTSDALE | AZ | | 05/10/2013 | 4.625 | 1,923,659 | 0 | 0 | 0 | 0 | 0 | 2,966,766 | 12/31/2017 |
| B3081305 | CF | SCOTTSDALE | AZ | | 11/08/2013 | 5.375 | 2,485,906 | 0 | 0 | 0 | 0 | 0 | 4,485,762 | 12/31/2017 |
| B3101005 | | SCOTTSDALE | AZ | | 12/20/2013 | 4.500 | 392,727 | 0 | 0 | 0 | 0 | 0 | 622,644 | 12/31/2017 |
| B4031102 | | SCOTTSDALE | AZ | | 06/02/2014 | 4.875 | 478,596 | 0 | 0 | 0 | 0 | 0 | 765,148 | 12/31/2017 |
| B4032002 | | SCOTTSDALE | AZ | | 12/02/2014 | 5.250 | 812,669 | 0 | 0 | 0 | 0 | 0 | 1,496,748 | 12/31/2017 |
| B4040103 | | SCOTTSDALE | AZ | | 06/24/2014 | 4.813 | 538,903 | 0 | 0 | 0 | 0 | 0 | 937,950 | 12/31/2017 |
| B4040104 | | SCOTTSDALE | AZ | | 06/09/2014 | 4.813 | 455,406 | 0 | 0 | 0 | 0 | 0 | 669,663 | 12/31/2017 |
| B4081801 | | SCOTTSDALE | AZ | | 11/19/2014 | 4.875 | 210,884 | 0 | 0 | 0 | 0 | 0 | 325,326 | 12/31/2017 |
| B4090402 | | SCOTTSDALE | AZ | | 11/12/2014 | 4.875 | 261,099 | 0 | 0 | 0 | 0 | 0 | 379,134 | 12/31/2017 |
| B4111303 | CF | SCOTTSDALE | AZ | | 04/30/2015 | 5.000 | 1,180,460 | 0 | 0 | 0 | 0 | 0 | 1,715,208 | 12/31/2017 |
| B5042802 | | SCOTTSDALE | AZ | | 08/20/2015 | 4.750 | 2,656,011 | 0 | 0 | 0 | 0 | 0 | 3,817,401 | 03/30/2018 |
| B5042802-1 | | SCOTTSDALE | AZ | | 03/30/2018 | 4.750 | 886,796 | 0 | 0 | 0 | 0 | 0 | 1,274,563 | 03/30/2018 |
| B5111101 | | SCOTTSDALE | AZ | | 05/02/2016 | 4.625 | 210,195 | 0 | 0 | 0 | 0 | 0 | 300,713 | 12/31/2017 |
| B6030803 | | SCOTTSDALE | AZ | | 06/29/2016 | 4.875 | 513,317 | 0 | 0 | 0 | 0 | 0 | 1,255,428 | 12/31/2017 |
| B6041902 | | SCOTTSDALE | AZ | | 06/22/2016 | 3.875 | 691,083 | 0 | 0 | 0 | 0 | 0 | 1,078,956 | 12/31/2017 |
| B6041903 | | SCOTTSDALE | AZ | | 06/22/2016 | 3.875 | 636,529 | 0 | 0 | 0 | 0 | 0 | 906,354 | 12/31/2017 |
| B6072105 | | SCOTTSDALE | AZ | | 10/11/2016 | 4.250 | 247,820 | 0 | 0 | 0 | 0 | 0 | 398,310 | 12/31/2017 |
| B6111015 | | SCOTTSDALE | AZ | | 03/01/2017 | 4.625 | 2,099,501 | 0 | 0 | 0 | 0 | 0 | 3,081,476 | 12/31/2017 |
| B7012003 | | SCOTTSDALE | AZ | | 03/22/2017 | 4.625 | 1,319,194 | 0 | 0 | 0 | 0 | 0 | 1,901,630 | 12/31/2017 |
| B7012004 | | SCOTTSDALE | AZ | | 02/28/2017 | 4.625 | 1,323,202 | 0 | 0 | 0 | 0 | 0 | 3,607,217 | 12/31/2017 |
| B7032301 | CF | SCOTTSDALE | AZ | | 06/01/2017 | 5.000 | 1,555,064 | 0 | 0 | 0 | 0 | 0 | 2,470,625 | 12/31/2017 |
| B7042003 | | SCOTTSDALE | AZ | | 07/10/2017 | 4.500 | 1,181,652 | 0 | 0 | 0 | 0 | 0 | 1,783,903 | 12/31/2017 |
| B7072605 | | SCOTTSDALE | AZ | | 10/06/2017 | 5.000 | 727,140 | 0 | 0 | 0 | 0 | 0 | 1,057,680 | 12/31/2017 |
| B7092503 | | SCOTTSDALE | AZ | | 11/28/2017 | 4.500 | 756,043 | 0 | 0 | 0 | 0 | 0 | 1,029,717 | 12/31/2017 |
| B8011504 | | SCOTTSDALE | AZ | | 04/17/2018 | 4.625 | 468,087 | 0 | 0 | 0 | 0 | 0 | 632,233 | 04/17/2018 |
| B8032102 | | SCOTTSDALE | AZ | | 07/02/2018 | 4.875 | 695,180 | 0 | 0 | 0 | 0 | 0 | 1,383,250 | 07/02/2018 |
| B8041903 | | SCOTTSDALE | AZ | | 06/29/2018 | 4.750 | 1,763,745 | 0 | 0 | 0 | 0 | 0 | 2,402,750 | 06/29/2018 |
| B8090503 | | SCOTTSDALE | AZ | | 11/16/2018 | 5.000 | 463,500 | 0 | 0 | 0 | 0 | 0 | 1,648,206 | 11/16/2018 |
| B8090508 | | SCOTTSDALE | AZ | | 11/06/2018 | 4.875 | 1,031,875 | 0 | 0 | 0 | 0 | 0 | 1,569,403 | 11/06/2018 |
| B5040305 | | SEDONA | AZ | | 06/11/2015 | 4.250 | 890,300 | 0 | 0 | 0 | 0 | 0 | 1,222,183 | 12/31/2017 |
| B5111104 | | SHOW LOW | AZ | | 01/26/2016 | 4.625 | 596,925 | 0 | 0 | 0 | 0 | 0 | 1,554,806 | 12/31/2017 |
| A8022221 | | SUN CITY | AZ | | 04/24/2008 | 6.250 | 360,315 | 0 | 0 | 0 | 0 | 0 | 1,268,800 | 12/31/2017 |
| B6041301 | | SUN CITY | AZ | | 07/08/2016 | 4.375 | 1,155,321 | 0 | 0 | 0 | 0 | 0 | 1,724,553 | 12/31/2017 |
| B0030802 | | SURPRISE | AZ | | 04/27/2010 | 7.000 | 484,384 | 0 | 0 | 0 | 0 | 0 | 1,886,082 | 12/31/2017 |
| B4080101 | CF | SURPRISE | AZ | | 09/26/2014 | 4.750 | 2,072,688 | 0 | 0 | 0 | 0 | 0 | 3,749,928 | 12/31/2017 |
| B8071203 | | SURPRISE | AZ | | 09/05/2018 | 4.750 | 672,642 | 0 | 0 | 0 | 0 | 0 | 951,500 | 09/05/2018 |
| A7031904 | | TEMPE | AZ | | 06/12/2007 | 5.750 | 141,182 | 0 | 0 | 0 | 0 | 0 | 1,013,370 | 12/31/2017 |
| A8021506 | | TEMPE | AZ | | 05/05/2008 | 4.875 | 49,860 | 0 | 0 | 0 | 0 | 0 | 141,755 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A8111101 | | TEMPE | AZ | | 01/20/2009 | 4.750 | 639,402 | 0 | 0 | 0 | 0 | 0 | 697,104 | 12/31/2017 |
| A9071402 | | TEMPE | AZ | | 09/01/2009 | 3.875 | 730,291 | 0 | 0 | 0 | 0 | 0 | 1,232,614 | 12/31/2017 |
| A9103005 | | TEMPE | AZ | | 12/29/2009 | 4.250 | 1,072,619 | 0 | 0 | 0 | 0 | 0 | 2,498,583 | 12/31/2017 |
| B0081002 | | TEMPE | AZ | | 09/24/2010 | 4.250 | 596,676 | 0 | 0 | 0 | 0 | 0 | 1,145,000 | 12/31/2017 |
| B1020102 | | TEMPE | AZ | | 04/04/2011 | 4.250 | 346,436 | 0 | 0 | 0 | 0 | 0 | 839,838 | 12/31/2017 |
| B1101701 | | TEMPE | AZ | | 12/16/2011 | 4.250 | 340,441 | 0 | 0 | 0 | 0 | 0 | 702,658 | 12/31/2017 |
| B1102704 | | TEMPE | AZ | | 01/03/2012 | 4.000 | 640,654 | 0 | 0 | 0 | 0 | 0 | 2,165,702 | 12/31/2017 |
| B3101503 | | TEMPE | AZ | | 04/01/2014 | 4.875 | 844,235 | 0 | 0 | 0 | 0 | 0 | 1,426,980 | 12/31/2017 |
| B3122009 | | TEMPE | AZ | | 06/02/2014 | 5.000 | 485,151 | 0 | 0 | 0 | 0 | 0 | 1,481,708 | 06/29/2018 |
| B4043002 | | TEMPE | AZ | | 07/15/2014 | 4.500 | 598,921 | 0 | 0 | 0 | 0 | 0 | 1,033,382 | 12/31/2017 |
| B4102701 | | TEMPE | AZ | | 01/09/2015 | 4.875 | 410,033 | 0 | 0 | 0 | 0 | 0 | 598,224 | 12/31/2017 |
| B5020207 | | TEMPE | AZ | | 03/16/2015 | 4.375 | 2,733,678 | 0 | 0 | 0 | 0 | 0 | 4,263,480 | 12/31/2017 |
| B5031905 | | TEMPE | AZ | | 05/28/2015 | 5.250 | 396,349 | 0 | 0 | 0 | 0 | 0 | 532,356 | 12/31/2017 |
| B5032502 | | TEMPE | AZ | | 09/01/2015 | 4.250 | 1,251,819 | 0 | 0 | 0 | 0 | 0 | 2,187,390 | 12/31/2017 |
| B5042803 | | TEMPE | AZ | | 07/22/2015 | 4.375 | 957,149 | 0 | 0 | 0 | 0 | 0 | 1,949,104 | 12/31/2017 |
| B5071301 | | TEMPE | AZ | | 01/19/2016 | 4.875 | 490,578 | 0 | 0 | 0 | 0 | 0 | 851,092 | 12/31/2017 |
| B5092207 | | TEMPE | AZ | | 01/15/2016 | 4.750 | 537,834 | 0 | 0 | 0 | 0 | 0 | 863,852 | 12/31/2017 |
| B6011202 | | TEMPE | AZ | | 03/24/2016 | 4.500 | 499,341 | 0 | 0 | 0 | 0 | 0 | 734,300 | 12/31/2017 |
| B8010204 | | TEMPE | AZ | | 03/15/2018 | 4.375 | 396,295 | 0 | 0 | 0 | 0 | 0 | 543,254 | 03/15/2018 |
| B8041901 | | TEMPE | AZ | | 06/21/2018 | 5.000 | 328,445 | 0 | 0 | 0 | 0 | 0 | 452,000 | 06/21/2018 |
| B8051701 | | TEMPE | AZ | | 08/09/2018 | 5.000 | 593,233 | 0 | 0 | 0 | 0 | 0 | 809,750 | 08/09/2018 |
| A7052101 | | TUCSON | AZ | | 08/10/2007 | 5.125 | 228,417 | 0 | 0 | 0 | 0 | 0 | 737,970 | 12/31/2017 |
| A7090301 | | TUCSON | AZ | | 10/26/2007 | 5.000 | 437,345 | 0 | 0 | 0 | 0 | 0 | 642,187 | 12/31/2017 |
| A7100501 | | TUCSON | AZ | | 12/12/2007 | 6.375 | 225,339 | 0 | 0 | 0 | 0 | 0 | 427,890 | 12/31/2017 |
| A8022802 | | TUCSON | AZ | | 05/29/2008 | 4.875 | 447,696 | 0 | 0 | 0 | 0 | 0 | 1,115,479 | 12/31/2017 |
| A8081906 | | TUCSON | AZ | | 09/15/2008 | 4.625 | 1,543,785 | 0 | 0 | 0 | 0 | 0 | 2,319,174 | 12/31/2017 |
| A8090302 | | TUCSON | AZ | | 11/13/2008 | 6.500 | 283,553 | 0 | 0 | 0 | 0 | 0 | 1,024,290 | 12/31/2017 |
| A9111601 | | TUCSON | AZ | | 01/19/2010 | 4.375 | 127,366 | 0 | 0 | 0 | 0 | 0 | 420,332 | 12/31/2017 |
| B0072704 | | TUCSON | AZ | | 11/02/2010 | 6.375 | 148,124 | 0 | 0 | 0 | 0 | 0 | 398,190 | 12/31/2017 |
| B1030901 | | TUCSON | AZ | | 04/29/2011 | 6.375 | 410,601 | 0 | 0 | 0 | 0 | 0 | 1,056,056 | 12/31/2017 |
| B1101003 | | TUCSON | AZ | | 12/28/2011 | 6.000 | 631,591 | 0 | 0 | 0 | 0 | 0 | 1,689,446 | 12/31/2017 |
| B2031306 | | TUCSON | AZ | | 06/15/2012 | 5.350 | 177,627 | 0 | 0 | 0 | 0 | 0 | 295,880 | 12/31/2017 |
| B2031502 | | TUCSON | AZ | | 05/09/2012 | 5.375 | 453,264 | 0 | 0 | 0 | 0 | 0 | 961,149 | 12/31/2017 |
| B2061101 | | TUCSON | AZ | | 08/14/2012 | 5.000 | 374,115 | 0 | 0 | 0 | 0 | 0 | 961,116 | 12/31/2017 |
| B2101001 | | TUCSON | AZ | | 12/19/2012 | 4.750 | 794,882 | 0 | 0 | 0 | 0 | 0 | 1,897,098 | 12/31/2017 |
| B2112903 | CF | TUCSON | AZ | | 02/01/2013 | 5.250 | 1,012,758 | 0 | 0 | 0 | 0 | 0 | 2,375,276 | 12/31/2017 |
| B3030109 | | TUCSON | AZ | | 06/12/2013 | 4.750 | 305,768 | 0 | 0 | 0 | 0 | 0 | 1,321,375 | 12/31/2017 |
| B3051609 | | TUCSON | AZ | | 08/01/2013 | 4.375 | 665,808 | 0 | 0 | 0 | 0 | 0 | 977,589 | 12/31/2017 |
| B3071702 | | TUCSON | AZ | | 10/08/2013 | 5.750 | 103,459 | 0 | 0 | 0 | 0 | 0 | 390,905 | 12/31/2017 |
| B4031101 | | TUCSON | AZ | | 05/19/2014 | 5.500 | 299,933 | 0 | 0 | 0 | 0 | 0 | 597,210 | 12/31/2017 |
| B4072801 | | TUCSON | AZ | | 11/21/2014 | 4.875 | 138,505 | 0 | 0 | 0 | 0 | 0 | 350,106 | 12/31/2017 |
| B4120911 | | TUCSON | AZ | | 02/19/2015 | 4.750 | 143,780 | 0 | 0 | 0 | 0 | 0 | 231,990 | 12/31/2017 |
| B5033001 | | TUCSON | AZ | | 06/23/2015 | 3.875 | 463,863 | 0 | 0 | 0 | 0 | 0 | 958,854 | 12/31/2017 |
| B5040603 | | TUCSON | AZ | | 06/30/2015 | 4.500 | 217,843 | 0 | 0 | 0 | 0 | 0 | 527,305 | 12/31/2017 |
| B7100606 | | TUCSON | AZ | | 01/31/2018 | 4.500 | 844,183 | 0 | 0 | 0 | 0 | 0 | 1,169,944 | 01/31/2018 |
| A9010702 | | YUMA | AZ | | 02/25/2009 | 7.375 | 233,678 | 0 | 0 | 0 | 0 | 0 | 823,885 | 12/31/2017 |
| B4120504 | | YUMA | AZ | | 01/22/2015 | 4.500 | 472,463 | 0 | 0 | 0 | 0 | 0 | 693,792 | 12/31/2017 |
| B6121902 | | YUMA | AZ | | 02/14/2017 | 4.250 | 413,669 | 0 | 0 | 0 | 0 | 0 | 605,370 | 12/31/2017 |
| B3010401 | | AGOURA HILLS | CA | | 03/21/2013 | 4.375 | 2,530,621 | 0 | 0 | 0 | 0 | 0 | 4,636,313 | 12/31/2017 |
| B7112701 | | AGOURA HILLS | CA | | 01/22/2018 | 4.625 | 1,539,182 | 0 | 0 | 0 | 0 | 0 | 2,097,106 | 01/22/2018 |
| A8092403 | | ALAMEDA | CA | | 11/24/2008 | 5.000 | 384,536 | 0 | 0 | 0 | 0 | 0 | 1,411,605 | 12/31/2017 |
| B1063012 | | ALAMEDA | CA | | 09/01/2011 | 6.250 | 383,301 | 0 | 0 | 0 | 0 | 0 | 1,355,706 | 12/31/2017 |
| A2032204 | | ALHAMBRA | CA | | 07/19/2002 | 4.250 | 127,424 | 0 | 0 | 0 | 0 | 0 | 1,173,000 | 12/31/2017 |
| A8020810 | | ALHAMBRA | CA | | 03/31/2008 | 4.625 | 852,693 | 0 | 0 | 0 | 0 | 0 | 1,270,589 | 12/31/2017 |
| B1021402 | | ALHAMBRA | CA | | 04/27/2011 | 5.875 | 793,117 | 0 | 0 | 0 | 0 | 0 | 1,050,400 | 12/31/2017 |
| B3102306 | | ALHAMBRA | CA | | 01/15/2014 | 4.375 | 2,075,392 | 0 | 0 | 0 | 0 | 0 | 3,847,599 | 12/31/2017 |
| B7022401 | CF | ALHAMBRA | CA | | 05/30/2017 | 4.625 | 11,790,735 | 0 | 0 | 0 | 0 | 0 | 16,609,245 | 12/31/2017 |
| A5040603 | | ALISO VIEJO | CA | | 07/29/2005 | 6.375 | 193,092 | 0 | 0 | 0 | 0 | 0 | 1,629,960 | 12/31/2017 |
| B8012304 | | ALISO VIEJO | CA | | 03/26/2018 | 4.625 | 9,420,629 | 0 | 0 | 0 | 0 | 0 | 12,690,755 | 03/26/2018 |
| B2091403 | | ALTADENA | CA | | 12/13/2012 | 4.875 | 267,173 | 0 | 0 | 0 | 0 | 0 | 1,511,538 | 12/31/2017 |
| A2100801 | | ANAHEIM | CA | | 03/18/2003 | 4.625 | 132,996 | 0 | 0 | 0 | 0 | 0 | 1,186,770 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A2110402 | | ANAHEIM | CA | | 01/09/2003 | 4.500 | 146,874 | 0 | 0 | 0 | 0 | 0 | 376,571 | 12/31/2017 |
| A21104023 | | ANAHEIM | CA | | 02/14/2008 | 4.500 | 444,877 | 0 | 0 | 0 | 0 | 0 | 1,140,625 | 12/31/2017 |
| A5051008 | | ANAHEIM | CA | | 08/18/2005 | 4.250 | 114,663 | 0 | 0 | 0 | 0 | 0 | 1,055,190 | 12/31/2017 |
| A5080803 | | ANAHEIM | CA | | 12/31/2006 | 5.750 | 156,948 | 0 | 0 | 0 | 0 | 0 | 2,240,940 | 12/31/2017 |
| B3051603 | CF | ANAHEIM | CA | | 08/12/2013 | 4.375 | 1,680,332 | 0 | 0 | 0 | 0 | 0 | 3,069,090 | 12/31/2017 |
| B4040102 | CF | ANAHEIM | CA | | 05/23/2014 | 4.875 | 1,006,336 | 0 | 0 | 0 | 0 | 0 | 1,673,820 | 12/31/2017 |
| B4080104 | | ANAHEIM | CA | | 10/08/2014 | 4.125 | 605,622 | 0 | 0 | 0 | 0 | 0 | 926,280 | 12/31/2017 |
| B4110708 | | ANAHEIM | CA | | 02/06/2015 | 4.500 | 446,877 | 0 | 0 | 0 | 0 | 0 | 971,250 | 12/31/2017 |
| B5092203 | | ANAHEIM | CA | | 01/07/2016 | 4.500 | 936,098 | 0 | 0 | 0 | 0 | 0 | 1,535,666 | 12/31/2017 |
| B6030206 | | ANAHEIM | CA | | 03/31/2016 | 4.250 | 5,900,330 | 0 | 0 | 0 | 0 | 0 | 8,550,500 | 12/31/2017 |
| B6111017 | | ANAHEIM | CA | | 01/23/2017 | 4.000 | 493,246 | 0 | 0 | 0 | 0 | 0 | 829,770 | 12/31/2017 |
| B8012306 | | ANAHEIM | CA | | 03/29/2018 | 4.750 | 634,160 | 0 | 0 | 0 | 0 | 0 | 868,074 | 03/29/2018 |
| B8021602 | | ANAHEIM | CA | | 04/20/2018 | 4.875 | 790,301 | 0 | 0 | 0 | 0 | 0 | 1,068,500 | 04/20/2018 |
| B8021603 | | ANAHEIM | CA | | 04/20/2018 | 4.875 | 321,059 | 0 | 0 | 0 | 0 | 0 | 452,750 | 04/20/2018 |
| A4102801 | | ANTIOCH | CA | | 01/20/2005 | 5.750 | 85,711 | 0 | 0 | 0 | 0 | 0 | 1,352,520 | 12/31/2017 |
| B1040803 | | ANTIOCH | CA | | 08/17/2011 | 6.375 | 467,558 | 0 | 0 | 0 | 0 | 0 | 761,288 | 12/31/2017 |
| B5021710 | | ANTIOCH | CA | | 04/29/2015 | 3.875 | 1,737,362 | 0 | 0 | 0 | 0 | 0 | 2,320,230 | 12/31/2017 |
| B5050406 | CF | ANTIOCH | CA | | 08/13/2015 | 4.875 | 1,222,562 | 0 | 0 | 0 | 0 | 0 | 3,148,330 | 12/31/2017 |
| A7082904 | | APPLE VALLEY | CA | | 10/25/2007 | 5.000 | 100,423 | 0 | 0 | 0 | 0 | 0 | 123,808 | 12/31/2017 |
| A9030422 | | APPLE VALLEY | CA | | 05/18/2009 | 4.500 | 162,147 | 0 | 0 | 0 | 0 | 0 | 398,560 | 12/31/2017 |
| B2022402 | | ARLETA | CA | | 04/30/2012 | 5.375 | 754,739 | 0 | 0 | 0 | 0 | 0 | 1,272,060 | 12/31/2017 |
| B2020104 | | ARROYO GRANDE | CA | | 04/11/2012 | 4.875 | 404,708 | 0 | 0 | 0 | 0 | 0 | 754,810 | 12/31/2017 |
| A6113004 | | ARTESIA | CA | | 02/12/2007 | 4.375 | 661,193 | 0 | 0 | 0 | 0 | 0 | 1,816,530 | 12/31/2017 |
| B6071802 | | ARTESIA | CA | | 09/19/2016 | 4.250 | 715,165 | 0 | 0 | 0 | 0 | 0 | 869,056 | 12/31/2017 |
| A8021406 | | ATASCADERO | CA | | 04/25/2008 | 4.500 | 712,692 | 0 | 0 | 0 | 0 | 0 | 782,400 | 12/31/2017 |
| A9042707 | | ATASCADERO | CA | | 06/30/2009 | 7.125 | 21,018 | 0 | 0 | 0 | 0 | 0 | 1,008,680 | 12/31/2017 |
| B3031310 | | ATASCADERO | CA | | 06/04/2013 | 4.625 | 1,465,008 | 0 | 0 | 0 | 0 | 0 | 3,266,625 | 12/31/2017 |
| B8052903 | | ATASCADERO | CA | | 08/23/2018 | 5.000 | 604,524 | 0 | 0 | 0 | 0 | 0 | 819,392 | 08/23/2018 |
| A6011101 | | AUBURN | CA | | 12/31/2006 | 4.500 | 729,443 | 0 | 0 | 0 | 0 | 0 | 1,262,847 | 12/31/2017 |
| A7031406 | | AVILA BEACH | CA | | 08/10/2007 | 5.125 | 528,610 | 0 | 0 | 0 | 0 | 0 | 582,420 | 12/31/2017 |
| A7031407 | | AVILA BEACH | CA | | 08/10/2007 | 5.125 | 219,329 | 0 | 0 | 0 | 0 | 0 | 342,210 | 12/31/2017 |
| A7031408 | | AVILA BEACH | CA | | 08/10/2007 | 5.125 | 177,548 | 0 | 0 | 0 | 0 | 0 | 221,340 | 12/31/2017 |
| A7031409 | | AVILA BEACH | CA | | 08/10/2007 | 5.125 | 344,689 | 0 | 0 | 0 | 0 | 0 | 465,630 | 12/31/2017 |
| A7031410 | | AVILA BEACH | CA | | 08/10/2007 | 5.125 | 231,914 | 0 | 0 | 0 | 0 | 0 | 304,470 | 12/31/2017 |
| B4030503 | | AZUSA | CA | | 05/22/2014 | 4.750 | 867,524 | 0 | 0 | 0 | 0 | 0 | 1,441,770 | 12/31/2017 |
| B5013004 | | AZUSA | CA | | 04/06/2015 | 3.900 | 491,653 | 0 | 0 | 0 | 0 | 0 | 763,136 | 12/31/2017 |
| 99042202 | | BAKERSFIELD | CA | | 07/15/1999 | 7.500 | 56,062 | 0 | 0 | 0 | 0 | 0 | 2,016,000 | 12/31/2017 |
| A4043002 | | BAKERSFIELD | CA | | 08/30/2004 | 6.500 | 712,983 | 0 | 0 | 0 | 0 | 0 | 1,518,000 | 12/31/2017 |
| A5012402 | | BAKERSFIELD | CA | | 04/27/2005 | 6.125 | 392,498 | 0 | 0 | 0 | 0 | 0 | 827,220 | 12/31/2017 |
| A5021504 | | BAKERSFIELD | CA | | 04/27/2005 | 6.125 | 278,019 | 0 | 0 | 0 | 0 | 0 | 549,270 | 12/31/2017 |
| A6120801 | | BAKERSFIELD | CA | | 03/28/2007 | 6.000 | 1,062,565 | 0 | 0 | 0 | 0 | 0 | 1,934,000 | 12/31/2017 |
| A8021504 | CF | BAKERSFIELD | CA | | 11/05/2008 | 4.750 | 1,167,481 | 0 | 0 | 0 | 0 | 0 | 4,621,275 | 12/31/2017 |
| B0031003 | | BAKERSFIELD | CA | | 08/11/2010 | 3.875 | 214,513 | 0 | 0 | 0 | 0 | 0 | 1,057,838 | 12/31/2017 |
| B0040803 | | BAKERSFIELD | CA | | 07/01/2010 | 7.250 | 173,372 | 0 | 0 | 0 | 0 | 0 | 296,976 | 12/31/2017 |
| B1011104 | | BAKERSFIELD | CA | | 03/29/2011 | 4.000 | 1,247,216 | 0 | 0 | 0 | 0 | 0 | 2,134,350 | 12/31/2017 |
| B2101504 | | BAKERSFIELD | CA | | 01/03/2013 | 5.250 | 229,331 | 0 | 0 | 0 | 0 | 0 | 789,078 | 12/31/2017 |
| B3052806 | | BAKERSFIELD | CA | | 08/15/2013 | 4.500 | 540,166 | 0 | 0 | 0 | 0 | 0 | 1,693,467 | 12/31/2017 |
| B3061204 | | BAKERSFIELD | CA | | 09/25/2013 | 5.000 | 609,621 | 0 | 0 | 0 | 0 | 0 | 1,144,332 | 12/31/2017 |
| B3101004 | | BAKERSFIELD | CA | | 01/30/2014 | 4.750 | 2,046,226 | 0 | 0 | 0 | 0 | 0 | 3,322,905 | 12/31/2017 |
| B6111013 | | BAKERSFIELD | CA | | 02/01/2017 | 4.750 | 1,239,259 | 0 | 0 | 0 | 0 | 0 | 1,741,008 | 12/31/2017 |
| B8012302 | | BAKERSFIELD | CA | | 04/18/2018 | 5.250 | 3,824,485 | 0 | 0 | 0 | 0 | 0 | 7,480,884 | 04/18/2018 |
| A9101304 | | BALDWIN PARK | CA | | 12/16/2009 | 7.625 | 368,883 | 0 | 0 | 0 | 0 | 0 | 1,538,455 | 12/31/2017 |
| A5091302 | | BARSTOW | CA | | 12/31/2006 | 4.625 | 269,385 | 0 | 0 | 0 | 0 | 0 | 461,550 | 12/31/2017 |
| A7082902 | | BARSTOW | CA | | 10/22/2007 | 6.750 | 330,239 | 0 | 0 | 0 | 0 | 0 | 350,355 | 12/31/2017 |
| A7010805 | | BEAUMONT | CA | | 03/28/2007 | 4.625 | 214,907 | 0 | 0 | 0 | 0 | 0 | 1,207,680 | 12/31/2017 |
| A7051603 | | BEAUMONT | CA | | 07/19/2007 | 6.125 | 660,665 | 0 | 0 | 0 | 0 | 0 | 1,275,000 | 12/31/2017 |
| B1010501 | | BELL GARDENS | CA | | 03/25/2011 | 5.875 | 477,091 | 0 | 0 | 0 | 0 | 0 | 1,757,184 | 12/31/2017 |
| A9112002 | | BERKELEY | CA | | 03/18/2010 | 4.125 | 376,279 | 0 | 0 | 0 | 0 | 0 | 549,318 | 12/31/2017 |
| B3012504 | | BERKELEY | CA | | 03/26/2013 | 4.750 | 354,864 | 0 | 0 | 0 | 0 | 0 | 755,218 | 12/31/2017 |
| B3031303 | | BERKELEY | CA | | 06/03/2013 | 4.750 | 438,802 | 0 | 0 | 0 | 0 | 0 | 885,050 | 12/31/2017 |
| A8011401 | | BERMUDA DUNES | CA | | 03/12/2008 | 4.875 | 927,029 | 0 | 0 | 0 | 0 | 0 | 953,394 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B1092602 | | BEVERLY HILLS | CA | | 12/08/2011 | 5.500 | 1,414,445 | 0 | 0 | 0 | 0 | 0 | 1,813,020 | 12/31/2017 |
| A6101103 | | BIG BEAR LAKE | CA | | 12/20/2006 | 6.250 | 104,474 | 0 | 0 | 0 | 0 | 0 | 887,700 | 12/31/2017 |
| B5041506 | | BLYTHE | CA | | 06/15/2015 | 3.875 | 1,240,919 | 0 | 0 | 0 | 0 | 0 | 2,111,808 | 12/31/2017 |
| B2073101 | CF | BRAWLEY | CA | | 10/25/2012 | 4.500 | 2,599,111 | 0 | 0 | 0 | 0 | 0 | 3,050,052 | 12/31/2017 |
| B6012604 | | BREA | CA | | 04/01/2016 | 3.750 | 3,177,202 | 0 | 0 | 0 | 0 | 0 | 5,571,920 | 12/31/2017 |
| B6101803 | | BREA | CA | | 12/16/2016 | 4.875 | 817,514 | 0 | 0 | 0 | 0 | 0 | 1,277,898 | 12/31/2017 |
| A7051702 | | BRENTWOOD | CA | | 08/08/2007 | 5.875 | 131,616 | 0 | 0 | 0 | 0 | 0 | 358,530 | 12/31/2017 |
| A7051704 | | BRENTWOOD | CA | | 08/08/2007 | 5.875 | 219,294 | 0 | 0 | 0 | 0 | 0 | 1,139,850 | 12/31/2017 |
| A8092402 | | BRENTWOOD | CA | | 12/01/2008 | 7.100 | 1,581,870 | 0 | 0 | 0 | 0 | 0 | 2,638,000 | 12/31/2017 |
| B6041504 | | BRENTWOOD | CA | | 07/19/2016 | 4.000 | 1,888,388 | 0 | 0 | 0 | 0 | 0 | 3,090,258 | 12/31/2017 |
| A4012104 | | BRISBANE | CA | | 04/15/2004 | 5.750 | 31,446 | 0 | 0 | 0 | 0 | 0 | 1,834,470 | 12/31/2017 |
| B2100402 | CF | BUELLTON | CA | | 12/13/2012 | 4.750 | 1,136,930 | 0 | 0 | 0 | 0 | 0 | 1,798,260 | 12/31/2017 |
| B1040105 | CF | BUENA PARK | CA | | 08/15/2011 | 4.000 | 1,305,603 | 0 | 0 | 0 | 0 | 0 | 3,833,500 | 12/31/2017 |
| A3031307 | | BURBANK | CA | | 06/10/2003 | 4.250 | 16,087 | 0 | 0 | 0 | 0 | 0 | 163,450 | 12/31/2017 |
| A9021701 | | BURBANK | CA | | 04/01/2009 | 4.125 | 685,131 | 0 | 0 | 0 | 0 | 0 | 2,058,764 | 12/31/2017 |
| B0062902 | | BURBANK | CA | | 09/02/2010 | 6.375 | 838,637 | 0 | 0 | 0 | 0 | 0 | 1,984,000 | 12/31/2017 |
| B0071411 | | BURBANK | CA | | 10/07/2010 | 4.375 | 261,134 | 0 | 0 | 0 | 0 | 0 | 534,006 | 12/31/2017 |
| B1012601 | | BURBANK | CA | | 03/15/2011 | 6.125 | 611,563 | 0 | 0 | 0 | 0 | 0 | 1,246,000 | 12/31/2017 |
| B2011901 | | BURBANK | CA | | 04/12/2012 | 5.000 | 219,353 | 0 | 0 | 0 | 0 | 0 | 479,624 | 12/31/2017 |
| B4042502 | | BURBANK | CA | | 06/10/2014 | 4.250 | 3,312,203 | 0 | 0 | 0 | 0 | 0 | 8,652,800 | 12/31/2017 |
| B4062501 | | BURBANK | CA | | 09/23/2014 | 4.125 | 498,992 | 0 | 0 | 0 | 0 | 0 | 855,764 | 12/31/2017 |
| B6102501 | | BURBANK | CA | | 02/01/2017 | 4.250 | 2,342,070 | 0 | 0 | 0 | 0 | 0 | 3,293,888 | 12/31/2017 |
| B7092501 | | BURBANK | CA | | 11/08/2017 | 4.250 | 603,375 | 0 | 0 | 0 | 0 | 0 | 1,372,410 | 12/31/2017 |
| B8080802 | | BURBANK | CA | | 09/27/2018 | 4.875 | 422,746 | 0 | 0 | 0 | 0 | 0 | 1,202,506 | 09/27/2018 |
| A4072704 | | BURLINGAME | CA | | 10/07/2004 | 5.000 | 1,454,886 | 0 | 0 | 0 | 0 | 0 | 2,490,807 | 12/31/2017 |
| A4072704-1 | | BURLINGAME | CA | | 11/21/2016 | 5.000 | 406,648 | 0 | 0 | 0 | 0 | 0 | 696,193 | 12/31/2017 |
| A5030301 | | BURLINGAME | CA | | 05/25/2005 | 5.625 | 160,664 | 0 | 0 | 0 | 0 | 0 | 2,894,670 | 12/31/2017 |
| A8082904 | | BURLINGAME | CA | | 11/10/2008 | 4.750 | 3,950,106 | 0 | 0 | 0 | 0 | 0 | 6,132,060 | 12/31/2017 |
| B3062701 | | BURLINGAME | CA | | 08/29/2013 | 5.000 | 1,248,856 | 0 | 0 | 0 | 0 | 0 | 1,546,097 | 12/31/2017 |
| B3062701-1 | | BURLINGAME | CA | | 04/03/2017 | 5.000 | 318,068 | 0 | 0 | 0 | 0 | 0 | 393,772 | 12/31/2017 |
| B8062701 | | BURLINGAME | CA | | 09/19/2018 | 5.125 | 1,159,764 | 0 | 0 | 0 | 0 | 0 | 1,561,250 | 09/19/2018 |
| B8062702 | | BURLINGAME | CA | | 09/19/2018 | 5.125 | 3,387,934 | 0 | 0 | 0 | 0 | 0 | 5,508,365 | 09/19/2018 |
| B3041502 | | CALEXICO | CA | | 06/20/2013 | 4.750 | 555,998 | 0 | 0 | 0 | 0 | 0 | 1,512,025 | 12/31/2017 |
| A4082703 | | CALIMESA | CA | | 11/30/2004 | 6.125 | 68,972 | 0 | 0 | 0 | 0 | 0 | 848,000 | 12/31/2017 |
| B2012001 | CF | CAMARILLO | CA | | 03/19/2012 | 5.250 | 1,287,344 | 0 | 0 | 0 | 0 | 0 | 2,460,596 | 12/31/2017 |
| B2082105 | CF | CAMARILLO | CA | | 11/30/2012 | 4.625 | 1,313,562 | 0 | 0 | 0 | 0 | 0 | 4,136,440 | 12/31/2017 |
| B4031003 | | CAMARILLO | CA | | 06/02/2014 | 4.875 | 759,691 | 0 | 0 | 0 | 0 | 0 | 1,453,823 | 12/31/2017 |
| B5111901 | | CAMPBELL | CA | | 01/06/2016 | 4.750 | 19,298,900 | 0 | 0 | 0 | 0 | 0 | 32,580,000 | 12/31/2017 |
| B6010802 | | CAMPBELL | CA | | 03/31/2016 | 4.500 | 1,971,145 | 0 | 0 | 0 | 0 | 0 | 2,786,700 | 12/31/2017 |
| B6051001 | | CAMPBELL | CA | | 07/13/2016 | 4.625 | 745,255 | 0 | 0 | 0 | 0 | 0 | 1,270,386 | 12/31/2017 |
| B6121601 | | CAMPBELL | CA | | 04/28/2017 | 4.625 | 2,633,092 | 0 | 0 | 0 | 0 | 0 | 4,364,004 | 12/31/2017 |
| B8022701 | | CAMPBELL | CA | | 05/04/2018 | 5.250 | 4,210,978 | 0 | 0 | 0 | 0 | 0 | 6,564,486 | 05/04/2018 |
| B0042301 | | CANOGA PARK | CA | | 07/08/2010 | 6.750 | 23,009 | 0 | 0 | 0 | 0 | 0 | 418,140 | 12/31/2017 |
| B2031311 | | CANOGA PARK | CA | | 07/06/2012 | 5.375 | 371,191 | 0 | 0 | 0 | 0 | 0 | 1,168,860 | 12/31/2017 |
| B5091801 | CF | CANOGA PARK | CA | | 11/24/2015 | 4.875 | 1,463,760 | 0 | 0 | 0 | 0 | 0 | 2,138,070 | 12/31/2017 |
| B5090303 | CF | CARLSBAD | CA | | 11/12/2015 | 4.500 | 2,076,739 | 0 | 0 | 0 | 0 | 0 | 2,800,440 | 12/31/2017 |
| B6051102 | | CARLSBAD | CA | | 06/30/2016 | 4.250 | 818,156 | 0 | 0 | 0 | 0 | 0 | 1,149,390 | 12/31/2017 |
| B7110901 | | CARMEL | CA | | 01/26/2018 | 4.625 | 285,037 | 0 | 0 | 0 | 0 | 0 | 395,428 | 01/26/2018 |
| A3091001 | | CARMICHAEL | CA | | 12/03/2003 | 5.625 | 515,878 | 0 | 0 | 0 | 0 | 0 | 998,070 | 12/31/2017 |
| A3051404 | | CARSON | CA | | 12/31/2006 | 4.250 | 85,445 | 0 | 0 | 0 | 0 | 0 | 1,023,570 | 12/31/2017 |
| A4042406 | | CARSON | CA | | 12/31/2006 | 6.750 | 255,151 | 0 | 0 | 0 | 0 | 0 | 498,036 | 12/31/2017 |
| A4042406-1 | | CARSON | CA | | 04/30/2014 | 4.250 | 67,792 | 0 | 0 | 0 | 0 | 0 | 132,324 | 12/31/2017 |
| A7102601 | | CARSON | CA | | 01/17/2008 | 4.375 | 288,102 | 0 | 0 | 0 | 0 | 0 | 521,240 | 12/31/2017 |
| B0061405 | | CARSON | CA | | 08/31/2010 | 3.750 | 1,033,668 | 0 | 0 | 0 | 0 | 0 | 2,449,678 | 12/31/2017 |
| B2082102 | | CARSON | CA | | 10/31/2012 | 5.750 | 420,690 | 0 | 0 | 0 | 0 | 0 | 1,194,679 | 12/31/2017 |
| B7050101 | CF | CARSON | CA | | 07/25/2017 | 4.750 | 1,922,036 | 0 | 0 | 0 | 0 | 0 | 6,036,938 | 12/31/2017 |
| B5122102 | | CASTAIC | CA | | 03/17/2016 | 4.750 | 855,997 | 0 | 0 | 0 | 0 | 0 | 1,499,400 | 12/31/2017 |
| B6070805 | | CASTAIC | CA | | 10/11/2016 | 3.875 | 461,279 | 0 | 0 | 0 | 0 | 0 | 871,170 | 12/31/2017 |
| A2082603 | | CASTRO VALLEY | CA | | 12/31/2006 | 7.000 | 363,190 | 0 | 0 | 0 | 0 | 0 | 2,584,680 | 12/31/2017 |
| A4083002 | | CASTRO VALLEY | CA | | 10/22/2004 | 5.875 | 38,704 | 0 | 0 | 0 | 0 | 0 | 671,160 | 12/31/2017 |
| A6100302 | | CASTRO VALLEY | CA | | 12/19/2006 | 6.125 | 607,647 | 0 | 0 | 0 | 0 | 0 | 611,000 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B6052701 | | CASTROVILLE | CA | | 07/25/2016 | 4.125 | 2,065,888 | 0 | 0 | 0 | 0 | 0 | 3,047,805 | 12/31/2017 |
| B0071302 | | CATHEDRAL CITY | CA | | 09/08/2010 | 3.875 | 523,031 | 0 | 0 | 0 | 0 | 0 | 856,840 | 12/31/2017 |
| B5060701 | CF | CATHEDRAL CITY | CA | | 08/12/2015 | 4.500 | 1,408,496 | 0 | 0 | 0 | 0 | 0 | 3,636,645 | 12/31/2017 |
| B7011101 | | CAYUCOS | CA | | 03/09/2017 | 4.750 | 812,533 | 0 | 0 | 0 | 0 | 0 | 991,298 | 12/31/2017 |
| A3060403 | | CERRITOS | CA | | 09/04/2003 | 6.250 | 218,918 | 0 | 0 | 0 | 0 | 0 | 3,392,000 | 12/31/2017 |
| B0050401 | CF | CHATSWORTH | CA | | 07/15/2010 | 4.000 | 1,019,375 | 0 | 0 | 0 | 0 | 0 | 3,306,000 | 12/31/2017 |
| B0051205 | | CHATSWORTH | CA | | 07/27/2010 | 4.125 | 665,262 | 0 | 0 | 0 | 0 | 0 | 1,191,896 | 12/31/2017 |
| B0063003 | | CHATSWORTH | CA | | 10/29/2010 | 4.875 | 759,160 | 0 | 0 | 0 | 0 | 0 | 1,352,551 | 12/31/2017 |
| B0071207 | | CHATSWORTH | CA | | 11/15/2010 | 6.000 | 1,013,552 | 0 | 0 | 0 | 0 | 0 | 1,531,200 | 12/31/2017 |
| B0080606 | | CHATSWORTH | CA | | 11/10/2010 | 6.625 | 146,012 | 0 | 0 | 0 | 0 | 0 | 680,240 | 12/31/2017 |
| B1061403 | | CHATSWORTH | CA | | 08/18/2011 | 3.875 | 706,612 | 0 | 0 | 0 | 0 | 0 | 1,813,020 | 12/31/2017 |
| B2052305 | | CHATSWORTH | CA | | 08/16/2012 | 5.250 | 674,353 | 0 | 0 | 0 | 0 | 0 | 1,344,135 | 12/31/2017 |
| B2102604 | | CHATSWORTH | CA | | 01/10/2013 | 5.375 | 374,823 | 0 | 0 | 0 | 0 | 0 | 1,133,589 | 12/31/2017 |
| B3052802 | CF | CHATSWORTH | CA | | 08/06/2013 | 4.375 | 1,051,919 | 0 | 0 | 0 | 0 | 0 | 2,752,704 | 12/31/2017 |
| B5073002 | CF | CHATSWORTH | CA | | 09/29/2015 | 4.500 | 1,606,181 | 0 | 0 | 0 | 0 | 0 | 2,693,820 | 12/31/2017 |
| A7111202 | | CHICO | CA | | 01/17/2008 | 6.250 | 138,227 | 0 | 0 | 0 | 0 | 0 | 608,430 | 12/31/2017 |
| B3070805 | | CHICO | CA | | 10/02/2013 | 5.750 | 146,885 | 0 | 0 | 0 | 0 | 0 | 422,471 | 12/31/2017 |
| B4060504 | CF | CHICO | CA | | 07/30/2014 | 4.875 | 1,205,758 | 0 | 0 | 0 | 0 | 0 | 4,350,730 | 12/31/2017 |
| B4070702 | | CHICO | CA | | 09/03/2014 | 4.500 | 360,646 | 0 | 0 | 0 | 0 | 0 | 738,920 | 12/31/2017 |
| A4101102 | | CHINO | CA | | 01/06/2005 | 6.500 | 478,948 | 0 | 0 | 0 | 0 | 0 | 1,156,694 | 12/31/2017 |
| A4101102-1 | | CHINO | CA | | 04/30/2014 | 5.500 | 207,302 | 0 | 0 | 0 | 0 | 0 | 500,649 | 12/31/2017 |
| A4101102-2 | | CHINO | CA | | 06/08/2017 | 4.875 | 404,235 | 0 | 0 | 0 | 0 | 0 | 976,257 | 12/31/2017 |
| B1092903 | | CHINO | CA | | 11/30/2011 | 5.625 | 463,869 | 0 | 0 | 0 | 0 | 0 | 750,835 | 12/31/2017 |
| B1092903-1 | | CHINO | CA | | 02/28/2017 | 4.750 | 694,116 | 0 | 0 | 0 | 0 | 0 | 1,123,521 | 12/31/2017 |
| B7100204 | | CHINO | CA | | 01/04/2018 | 4.625 | 8,648,602 | 0 | 0 | 0 | 0 | 0 | 14,376,000 | 01/04/2018 |
| A3011001 | | CHULA VISTA | CA | | 04/03/2003 | 5.000 | 692,097 | 0 | 0 | 0 | 0 | 0 | 2,334,000 | 08/15/2018 |
| A3031707 | | CHULA VISTA | CA | | 04/28/2003 | 6.250 | 249,686 | 0 | 0 | 0 | 0 | 0 | 855,780 | 12/31/2017 |
| A8111801 | | CHULA VISTA | CA | | 01/20/2009 | 7.625 | 676,458 | 0 | 0 | 0 | 0 | 0 | 1,460,952 | 12/31/2017 |
| A9030306 | | CHULA VISTA | CA | | 04/23/2009 | 4.250 | 846,941 | 0 | 0 | 0 | 0 | 0 | 2,101,612 | 12/31/2017 |
| A9030416 | | CHULA VISTA | CA | | 04/29/2009 | 4.250 | 376,425 | 0 | 0 | 0 | 0 | 0 | 830,180 | 12/31/2017 |
| B6090701 | | CHULA VISTA | CA | | 12/01/2016 | 4.250 | 1,002,126 | 0 | 0 | 0 | 0 | 0 | 1,571,678 | 12/31/2017 |
| B4070301 | | CITRUS HEIGHTS | CA | | 09/30/2014 | 4.500 | 3,163,991 | 0 | 0 | 0 | 0 | 0 | 5,024,292 | 12/31/2017 |
| B5041403 | | CITRUS HEIGHTS | CA | | 07/29/2015 | 4.500 | 882,518 | 0 | 0 | 0 | 0 | 0 | 1,466,128 | 12/31/2017 |
| A9030408 | | CITY OF COMMERCE | CA | | 04/29/2009 | 4.375 | 322,127 | 0 | 0 | 0 | 0 | 0 | 962,020 | 12/31/2017 |
| A5112102 | | CITY OF INDUSTRY | CA | | 02/03/2006 | 6.250 | 104,324 | 0 | 0 | 0 | 0 | 0 | 265,200 | 12/31/2017 |
| B1121903 | CF | CITY OF INDUSTRY | CA | | 03/05/2012 | 5.125 | 1,445,970 | 0 | 0 | 0 | 0 | 0 | 3,176,043 | 12/31/2017 |
| B3070503 | | CITY OF INDUSTRY | CA | | 10/10/2013 | 4.875 | 681,071 | 0 | 0 | 0 | 0 | 0 | 1,052,754 | 12/31/2017 |
| B4032402 | | CITY OF INDUSTRY | CA | | 06/26/2014 | 4.875 | 588,759 | 0 | 0 | 0 | 0 | 0 | 888,095 | 12/31/2017 |
| B4120505 | | CITY OF INDUSTRY | CA | | 04/24/2015 | 4.375 | 1,094,384 | 0 | 0 | 0 | 0 | 0 | 2,268,992 | 12/31/2017 |
| B5111106 | | CITY OF INDUSTRY | CA | | 03/02/2016 | 4.625 | 2,367,927 | 0 | 0 | 0 | 0 | 0 | 3,551,100 | 12/31/2017 |
| A5112203 | | CLAREMONT | CA | | 02/21/2006 | 4.125 | 530,440 | 0 | 0 | 0 | 0 | 0 | 4,020,840 | 12/31/2017 |
| B2012707 | CF | CLOVERDALE | CA | | 04/30/2012 | 5.250 | 1,881,968 | 0 | 0 | 0 | 0 | 0 | 4,113,660 | 12/31/2017 |
| A5071319 | | CLOVIS | CA | | 10/06/2005 | 5.375 | 85,569 | 0 | 0 | 0 | 0 | 0 | 677,280 | 12/31/2017 |
| B4041101 | | CLOVIS | CA | | 07/01/2014 | 4.625 | 280,346 | 0 | 0 | 0 | 0 | 0 | 661,864 | 12/31/2017 |
| B6030305 | | CLOVIS | CA | | 03/30/2016 | 4.625 | 3,676,054 | 0 | 0 | 0 | 0 | 0 | 5,688,200 | 12/31/2017 |
| B3102804 | | COACHELLA | CA | | 01/13/2014 | 4.875 | 407,146 | 0 | 0 | 0 | 0 | 0 | 809,678 | 12/31/2017 |
| A7080303 | | COCORAN | CA | | 10/22/2007 | 5.000 | 233,367 | 0 | 0 | 0 | 0 | 0 | 237,600 | 12/31/2017 |
| B6032302 | | COMMERCE | CA | | 06/30/2016 | 4.500 | 548,398 | 0 | 0 | 0 | 0 | 0 | 1,230,660 | 12/31/2017 |
| B7062301 | | COMPTON | CA | | 09/12/2017 | 4.875 | 1,048,754 | 0 | 0 | 0 | 0 | 0 | 1,560,384 | 12/31/2017 |
| A4042424 | | CONCORD | CA | | 07/01/2004 | 6.750 | 409,874 | 0 | 0 | 0 | 0 | 0 | 805,397 | 12/31/2017 |
| A4042424-1 | | CONCORD | CA | | 04/29/2014 | 4.250 | 110,740 | 0 | 0 | 0 | 0 | 0 | 217,603 | 12/31/2017 |
| B2121402 | | CONCORD | CA | | 02/21/2013 | 4.250 | 309,503 | 0 | 0 | 0 | 0 | 0 | 1,135,602 | 12/31/2017 |
| A6121510 | | CORNING | CA | | 02/20/2007 | 6.375 | 419,382 | 0 | 0 | 0 | 0 | 0 | 612,000 | 12/31/2017 |
| A3032101 | | CORONA | CA | | 06/12/2003 | 4.250 | 148,047 | 0 | 0 | 0 | 0 | 0 | 466,650 | 12/31/2017 |
| A3071505 | | CORONA | CA | | 12/10/2003 | 6.500 | 267,418 | 0 | 0 | 0 | 0 | 0 | 2,440,000 | 12/31/2017 |
| A4041301 | | CORONA | CA | | 07/15/2004 | 5.875 | 51,265 | 0 | 0 | 0 | 0 | 0 | 1,433,000 | 12/31/2017 |
| A5072803 | | CORONA | CA | | 09/28/2005 | 4.500 | 236,446 | 0 | 0 | 0 | 0 | 0 | 558,450 | 12/31/2017 |
| A7010506 | | CORONA | CA | | 03/15/2007 | 4.250 | 357,245 | 0 | 0 | 0 | 0 | 0 | 730,830 | 12/31/2017 |
| A8112505 | | CORONA | CA | | 01/29/2009 | 7.375 | 246,359 | 0 | 0 | 0 | 0 | 0 | 846,660 | 12/31/2017 |
| A9022705 | | CORONA | CA | | 04/28/2009 | 6.750 | 435,454 | 0 | 0 | 0 | 0 | 0 | 1,973,570 | 12/31/2017 |
| A9040907 | | CORONA | CA | | 06/12/2009 | 6.875 | 2,628,149 | 0 | 0 | 0 | 0 | 0 | 5,065,149 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A9041301 | | CORONA | CA | | 06/11/2009 | 4.125 | 229,175 | 0 | 0 | 0 | 0 | 0 | 450,735 | 12/31/2017 |
| B0021106 | | CORONA | CA | | 04/08/2010 | 4.375 | 323,291 | 0 | 0 | 0 | 0 | 0 | 936,276 | 12/31/2017 |
| B2102603 | | CORONA | CA | | 01/03/2013 | 4.375 | 92,807 | 0 | 0 | 0 | 0 | 0 | 171,173 | 12/31/2017 |
| B3022204 | | CORONA | CA | | 04/11/2013 | 4.500 | 657,311 | 0 | 0 | 0 | 0 | 0 | 1,276,554 | 12/31/2017 |
| B4011304 | | CORONA | CA | | 06/02/2014 | 4.250 | 239,685 | 0 | 0 | 0 | 0 | 0 | 934,993 | 12/31/2017 |
| B4011305 | | CORONA | CA | | 06/02/2014 | 4.250 | 425,241 | 0 | 0 | 0 | 0 | 0 | 1,662,960 | 12/31/2017 |
| B4060203 | | CORONA | CA | | 07/01/2014 | 4.375 | 658,441 | 0 | 0 | 0 | 0 | 0 | 1,087,794 | 12/31/2017 |
| B5031003 | | CORONA | CA | | 07/31/2015 | 4.500 | 6,283,692 | 0 | 0 | 0 | 0 | 0 | 11,282,466 | 12/31/2017 |
| A8030703 | | CORTE MADERA | CA | | 06/03/2008 | 4.875 | 195,540 | 0 | 0 | 0 | 0 | 0 | 439,049 | 12/31/2017 |
| A2090901 | | COSTA MESA | CA | | 12/31/2006 | 7.250 | 246,684 | 0 | 0 | 0 | 0 | 0 | 1,163,310 | 12/31/2017 |
| A5101701 | | COSTA MESA | CA | | 12/31/2006 | 6.000 | 75,891 | 0 | 0 | 0 | 0 | 0 | 512,040 | 12/31/2017 |
| A7010507 | | COSTA MESA | CA | | 03/15/2007 | 4.375 | 652,612 | 0 | 0 | 0 | 0 | 0 | 1,042,440 | 12/31/2017 |
| A8052004 | | COSTA MESA | CA | | 08/06/2008 | 7.125 | 134,345 | 0 | 0 | 0 | 0 | 0 | 570,180 | 12/31/2017 |
| B0111103 | | COSTA MESA | CA | | 01/20/2011 | 6.250 | 87,331 | 0 | 0 | 0 | 0 | 0 | 1,235,000 | 12/31/2017 |
| B1050601 | | COSTA MESA | CA | | 07/25/2011 | 6.250 | 344,069 | 0 | 0 | 0 | 0 | 0 | 1,515,360 | 12/31/2017 |
| B2083006 | CF | COSTA MESA | CA | | 11/28/2012 | 5.125 | 978,313 | 0 | 0 | 0 | 0 | 0 | 1,472,240 | 12/31/2017 |
| B3041704 | | COSTA MESA | CA | | 07/10/2013 | 4.500 | 305,999 | 0 | 0 | 0 | 0 | 0 | 386,953 | 12/31/2017 |
| B3041704-1 | | COSTA MESA | CA | | 04/05/2017 | 4.625 | 177,054 | 0 | 0 | 0 | 0 | 0 | 223,895 | 12/31/2017 |
| B5081201 | | COSTA MESA | CA | | 10/30/2015 | 4.375 | 786,824 | 0 | 0 | 0 | 0 | 0 | 1,078,747 | 12/31/2017 |
| B5081201-1 | | COSTA MESA | CA | | 10/05/2016 | 4.375 | 325,305 | 0 | 0 | 0 | 0 | 0 | 445,997 | 12/31/2017 |
| B5081410 | | COSTA MESA | CA | | 11/05/2015 | 4.625 | 369,365 | 0 | 0 | 0 | 0 | 0 | 544,920 | 12/31/2017 |
| B6030205 | | COSTA MESA | CA | | 04/07/2016 | 4.250 | 7,978,554 | 0 | 0 | 0 | 0 | 0 | 12,410,000 | 12/31/2017 |
| B3030601 | | COTATI | CA | | 06/19/2013 | 5.000 | 1,898,585 | 0 | 0 | 0 | 0 | 0 | 3,713,025 | 12/31/2017 |
| A7052106 | | COVINA | CA | | 07/26/2007 | 4.500 | 81,785 | 0 | 0 | 0 | 0 | 0 | 682,890 | 12/31/2017 |
| A8112506 | | COVINA | CA | | 01/29/2009 | 7.375 | 197,115 | 0 | 0 | 0 | 0 | 0 | 741,600 | 12/31/2017 |
| A8021408 | | CUDAHY | CA | | 04/28/2008 | 4.375 | 902,468 | 0 | 0 | 0 | 0 | 0 | 4,111,200 | 12/31/2017 |
| B4062303 | | CUDAHY | CA | | 09/16/2014 | 4.500 | 327,862 | 0 | 0 | 0 | 0 | 0 | 750,568 | 12/31/2017 |
| A3021103-1 | | CULVER CITY | CA | | 08/30/2013 | 4.750 | 326,294 | 0 | 0 | 0 | 0 | 0 | 831,242 | 12/31/2017 |
| A9040605 | | CULVER CITY | CA | | 06/23/2009 | 4.625 | 883,990 | 0 | 0 | 0 | 0 | 0 | 2,404,000 | 12/31/2017 |
| B1121401 | | CULVER CITY | CA | | 02/28/2012 | 5.000 | 171,798 | 0 | 0 | 0 | 0 | 0 | 1,138,324 | 12/31/2017 |
| B6072901 | | CULVER CITY | CA | | 09/26/2016 | 4.250 | 16,247,042 | 0 | 0 | 0 | 0 | 0 | 26,716,616 | 12/31/2017 |
| B7102001 | | CULVER CITY | CA | | 12/18/2017 | 4.500 | 424,375 | 0 | 0 | 0 | 0 | 0 | 602,140 | 12/31/2017 |
| B2061502 | | DALY CITY | CA | | 09/28/2012 | 4.875 | 757,536 | 0 | 0 | 0 | 0 | 0 | 933,701 | 12/31/2017 |
| A7040204 | | DANA POINT | CA | | 06/27/2007 | 4.625 | 369,833 | 0 | 0 | 0 | 0 | 0 | 3,950,970 | 12/31/2017 |
| B1092603 | | DANA POINT | CA | | 12/08/2011 | 4.000 | 698,445 | 0 | 0 | 0 | 0 | 0 | 1,358,412 | 12/31/2017 |
| B3032704 | | DANVILLE | CA | | 06/11/2013 | 4.250 | 243,603 | 0 | 0 | 0 | 0 | 0 | 1,635,250 | 12/31/2017 |
| B5082802 | | DANVILLE | CA | | 11/20/2015 | 4.625 | 446,915 | 0 | 0 | 0 | 0 | 0 | 1,465,470 | 12/31/2017 |
| B7110601 | | DANVILLE | CA | | 01/08/2018 | 4.500 | 450,556 | 0 | 0 | 0 | 0 | 0 | 695,640 | 01/08/2018 |
| A7050302 | | DELANO | CA | | 07/09/2007 | 4.625 | 261,242 | 0 | 0 | 0 | 0 | 0 | 283,050 | 12/31/2017 |
| B1091901 | CF | DELANO | CA | | 12/15/2011 | 5.500 | 1,594,896 | 0 | 0 | 0 | 0 | 0 | 4,335,012 | 12/31/2017 |
| W8072501 | | DELANO | CA | | 09/28/2018 | 6.375 | 6,500,000 | 0 | 0 | 0 | 0 | 0 | 9,173,000 | 09/28/2018 |
| B1050505 | | DESERT HOT SPRINGS | CA | | 08/12/2011 | 5.875 | 900,790 | 0 | 0 | 0 | 0 | 0 | 1,419,340 | 12/31/2017 |
| B6041304 | | DESERT HOT SPRINGS | CA | | 07/12/2016 | 4.750 | 836,197 | 0 | 0 | 0 | 0 | 0 | 1,331,216 | 12/31/2017 |
| B6110902 | | DESERT HOT SPRINGS | CA | | 03/30/2017 | 4.500 | 4,662,415 | 0 | 0 | 0 | 0 | 0 | 7,731,024 | 12/31/2017 |
| B4022405 | CF | DINUBA | CA | | 05/15/2014 | 5.000 | 1,420,579 | 0 | 0 | 0 | 0 | 0 | 2,380,170 | 12/31/2017 |
| B0072611 | | DOWNEY | CA | | 11/23/2010 | 6.375 | 212,144 | 0 | 0 | 0 | 0 | 0 | 1,792,560 | 12/31/2017 |
| B3013005 | CF | DUARTE | CA | | 03/29/2013 | 4.625 | 1,533,908 | 0 | 0 | 0 | 0 | 0 | 3,266,554 | 12/31/2017 |
| A3061203 | | DUBLIN | CA | | 09/03/2003 | 4.250 | 211,708 | 0 | 0 | 0 | 0 | 0 | 1,863,030 | 12/31/2017 |
| A3112404 | CF | DUBLIN | CA | | 02/09/2004 | 4.250 | 1,805,727 | 0 | 0 | 0 | 0 | 0 | 4,572,000 | 12/31/2017 |
| B1091404 | | EAST PALO ALTO | CA | | 12/20/2011 | 5.125 | 303,994 | 0 | 0 | 0 | 0 | 0 | 9,443,038 | 12/31/2017 |
| A4051801 | | EL CAJON | CA | | 08/12/2004 | 4.250 | 222,804 | 0 | 0 | 0 | 0 | 0 | 9,380,000 | 12/31/2017 |
| A7010803 | | EL CAJON | CA | | 07/31/2007 | 6.500 | 208,142 | 0 | 0 | 0 | 0 | 0 | 1,631,490 | 12/31/2017 |
| A9101401 | | EL CAJON | CA | | 12/14/2009 | 6.125 | 79,791 | 0 | 0 | 0 | 0 | 0 | 1,623,967 | 12/31/2017 |
| B0042902 | | EL CAJON | CA | | 06/30/2010 | 4.000 | 1,097,065 | 0 | 0 | 0 | 0 | 0 | 1,985,302 | 12/31/2017 |
| B0080203 | | EL CAJON | CA | | 10/13/2010 | 6.375 | 322,828 | 0 | 0 | 0 | 0 | 0 | 1,378,000 | 12/31/2017 |
| B0080204 | | EL CAJON | CA | | 10/07/2010 | 6.375 | 301,507 | 0 | 0 | 0 | 0 | 0 | 853,136 | 12/31/2017 |
| B2031402 | | EL CAJON | CA | | 06/19/2012 | 4.500 | 158,607 | 0 | 0 | 0 | 0 | 0 | 772,200 | 12/31/2017 |
| B2051106 | | EL CAJON | CA | | 07/12/2012 | 4.625 | 182,691 | 0 | 0 | 0 | 0 | 0 | 562,212 | 12/31/2017 |
| B3030106 | | EL CAJON | CA | | 05/02/2013 | 4.250 | 249,771 | 0 | 0 | 0 | 0 | 0 | 343,356 | 12/31/2017 |
| B3112703 | | EL CAJON | CA | | 01/21/2014 | 4.875 | 398,160 | 0 | 0 | 0 | 0 | 0 | 611,541 | 12/31/2017 |
| B5021708 | | EL CAJON | CA | | 05/04/2015 | 4.125 | 2,779,104 | 0 | 0 | 0 | 0 | 0 | 4,661,712 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B5050502 | | EL CAJON | CA | | 07/17/2015 | 4.375 | 487,809 | 0 | 0 | 0 | 0 | 0 | 703,824 | 12/31/2017 |
| B6101702 | | EL CAJON | CA | | 01/25/2017 | 4.250 | 545,802 | 0 | 0 | 0 | 0 | 0 | 740,275 | 12/31/2017 |
| B6102701 | | EL CAJON | CA | | 01/03/2017 | 4.250 | 1,472,789 | 0 | 0 | 0 | 0 | 0 | 4,311,706 | 12/31/2017 |
| A7042603 | | EL CENTRO | CA | | 06/11/2007 | 6.375 | 108,972 | 0 | 0 | 0 | 0 | 0 | 522,240 | 12/31/2017 |
| B8011501 | | EL CERRITO | CA | | 03/29/2018 | 4.750 | 1,288,704 | 0 | 0 | 0 | 0 | 0 | 1,992,772 | 03/29/2018 |
| A3010307 | | EL MONTE | CA | | 03/11/2003 | 6.625 | 135,877 | 0 | 0 | 0 | 0 | 0 | 2,541,840 | 12/31/2017 |
| B1031705 | CF | EL MONTE | CA | | 04/29/2011 | 5.875 | 2,495,525 | 0 | 0 | 0 | 0 | 0 | 7,230,000 | 12/31/2017 |
| B2041001 | | EL SEGUNDO | CA | | 06/27/2012 | 5.000 | 465,860 | 0 | 0 | 0 | 0 | 0 | 778,140 | 12/31/2017 |
| B2111904 | | EL SEGUNDO | CA | | 02/14/2013 | 4.875 | 471,544 | 0 | 0 | 0 | 0 | 0 | 1,339,899 | 12/31/2017 |
| B4012405 | | EL SEGUNDO | CA | | 04/10/2014 | 4.875 | 540,728 | 0 | 0 | 0 | 0 | 0 | 1,023,060 | 12/31/2017 |
| B8061901 | | EL SEGUNDO | CA | | 08/23/2018 | 4.750 | 448,295 | 0 | 0 | 0 | 0 | 0 | 603,750 | 08/23/2018 |
| B8061902 | | EL SEGUNDO | CA | | 08/23/2018 | 4.750 | 249,052 | 0 | 0 | 0 | 0 | 0 | 451,000 | 08/23/2018 |
| A2112102 | CF | EL SOBRANTE | CA | | 02/14/2003 | 4.750 | 1,695,762 | 0 | 0 | 0 | 0 | 0 | 4,198,000 | 12/31/2017 |
| A2092003 | | ELK GROVE | CA | | 12/31/2006 | 6.625 | 241,655 | 0 | 0 | 0 | 0 | 0 | 679,830 | 12/31/2017 |
| A4040215 | | ELK GROVE | CA | | 12/31/2006 | 5.875 | 400,745 | 0 | 0 | 0 | 0 | 0 | 592,620 | 12/31/2017 |
| A4081806 | | ELK GROVE | CA | | 06/29/2005 | 6.375 | 868,242 | 0 | 0 | 0 | 0 | 0 | 1,343,340 | 12/31/2017 |
| A4090706 | | ELK GROVE | CA | | 11/23/2004 | 4.875 | 1,539,482 | 0 | 0 | 0 | 0 | 0 | 4,716,480 | 12/31/2017 |
| A7050702 | | ELK GROVE | CA | | 07/27/2007 | 6.375 | 521,737 | 0 | 0 | 0 | 0 | 0 | 847,666 | 12/31/2017 |
| B0061006 | | ELK GROVE | CA | | 08/20/2010 | 5.000 | 813,500 | 0 | 0 | 0 | 0 | 0 | 2,000,586 | 12/31/2017 |
| B3112701 | CF | ELK GROVE | CA | | 01/31/2014 | 4.750 | 2,176,886 | 0 | 0 | 0 | 0 | 0 | 2,974,339 | 12/31/2017 |
| A4091005 | | EMERYVILLE | CA | | 12/07/2004 | 6.000 | 57,491 | 0 | 0 | 0 | 0 | 0 | 1,089,000 | 12/31/2017 |
| B6120506 | | ENCINITAS | CA | | 02/27/2017 | 4.125 | 307,849 | 0 | 0 | 0 | 0 | 0 | 567,008 | 12/31/2017 |
| A5011201 | | ESCONDIDO | CA | | 03/21/2005 | 5.625 | 2,533 | 0 | 0 | 0 | 0 | 0 | 39,150 | 12/31/2017 |
| A6121303 | | ESCONDIDO | CA | | 03/08/2007 | 4.625 | 396,990 | 0 | 0 | 0 | 0 | 0 | 926,670 | 12/31/2017 |
| A8030605 | | ESCONDIDO | CA | | 06/09/2008 | 6.250 | 690,706 | 0 | 0 | 0 | 0 | 0 | 1,107,873 | 12/31/2017 |
| A9040805 | | ESCONDIDO | CA | | 05/28/2009 | 7.125 | 269,942 | 0 | 0 | 0 | 0 | 0 | 489,240 | 12/31/2017 |
| B2071205 | | ESCONDIDO | CA | | 09/04/2012 | 4.750 | 583,903 | 0 | 0 | 0 | 0 | 0 | 1,651,746 | 12/31/2017 |
| B5073003 | | ESCONDIDO | CA | | 01/21/2016 | 4.625 | 637,166 | 0 | 0 | 0 | 0 | 0 | 1,389,564 | 12/31/2017 |
| B6110901 | | ESCONDIDO | CA | | 01/31/2017 | 4.750 | 928,382 | 0 | 0 | 0 | 0 | 0 | 1,498,522 | 12/31/2017 |
| A4101801 | | EUREKA | CA | | 04/28/2005 | 5.875 | 300,786 | 0 | 0 | 0 | 0 | 0 | 554,880 | 12/31/2017 |
| B3120501 | CF | EXETER | CA | | 04/01/2014 | 5.000 | 1,127,051 | 0 | 0 | 0 | 0 | 0 | 3,042,150 | 12/31/2017 |
| B0062201 | | FAIR OAKS | CA | | 08/24/2010 | 5.000 | 840,106 | 0 | 0 | 0 | 0 | 0 | 1,133,251 | 12/31/2017 |
| A3070902 | | FAIRFIELD | CA | | 10/07/2003 | 4.500 | 133,051 | 0 | 0 | 0 | 0 | 0 | 760,000 | 12/31/2017 |
| B8051706 | | FAIRFIELD | CA | | 07/30/2018 | 5.000 | 334,690 | 0 | 0 | 0 | 0 | 0 | 1,147,510 | 07/30/2018 |
| B7051103 | | FILLMORE | CA | | 07/24/2017 | 4.875 | 547,640 | 0 | 0 | 0 | 0 | 0 | 969,306 | 12/31/2017 |
| A5052301 | | FOLSOM | CA | | 07/20/2005 | 6.125 | 1,828,975 | 0 | 0 | 0 | 0 | 0 | 1,429,970 | 12/31/2017 |
| A30318073 | | FONTANA | CA | | 02/27/2006 | 6.250 | 392,793 | 0 | 0 | 0 | 0 | 0 | 2,046,917 | 12/31/2017 |
| A5060307 | CF | FONTANA | CA | | 08/25/2005 | 4.250 | 1,175,935 | 0 | 0 | 0 | 0 | 0 | 3,247,000 | 12/31/2017 |
| A5120203 | | FONTANA | CA | | 02/16/2006 | 6.250 | 143,030 | 0 | 0 | 0 | 0 | 0 | 742,050 | 12/31/2017 |
| A6122104 | | FONTANA | CA | | 02/26/2007 | 5.875 | 665,541 | 0 | 0 | 0 | 0 | 0 | 1,741,650 | 12/31/2017 |
| B1081802 | | FONTANA | CA | | 10/20/2011 | 5.500 | 493,842 | 0 | 0 | 0 | 0 | 0 | 1,805,804 | 12/31/2017 |
| B2091404 | | FONTANA | CA | | 12/13/2012 | 4.875 | 300,540 | 0 | 0 | 0 | 0 | 0 | 1,501,542 | 12/31/2017 |
| B3011003 | | FONTANA | CA | | 03/11/2013 | 4.750 | 1,354,689 | 0 | 0 | 0 | 0 | 0 | 2,313,267 | 12/31/2017 |
| B3011003-1 | | FONTANA | CA | | 01/08/2016 | 5.000 | 895,679 | 0 | 0 | 0 | 0 | 0 | 1,529,461 | 12/31/2017 |
| B3020602 | | FONTANA | CA | | 04/02/2013 | 4.750 | 351,086 | 0 | 0 | 0 | 0 | 0 | 702,908 | 12/31/2017 |
| B4100902 | | FONTANA | CA | | 12/12/2014 | 4.500 | 968,341 | 0 | 0 | 0 | 0 | 0 | 1,658,945 | 12/31/2017 |
| B5010503 | | FONTANA | CA | | 03/26/2015 | 4.375 | 2,139,754 | 0 | 0 | 0 | 0 | 0 | 3,842,800 | 12/31/2017 |
| B5010504 | | FONTANA | CA | | 03/26/2015 | 4.375 | 711,559 | 0 | 0 | 0 | 0 | 0 | 1,355,640 | 12/31/2017 |
| B5020605 | | FONTANA | CA | | 04/30/2015 | 4.500 | 878,218 | 0 | 0 | 0 | 0 | 0 | 1,691,178 | 12/31/2017 |
| B5080704 | | FONTANA | CA | | 10/26/2015 | 5.000 | 111,336 | 0 | 0 | 0 | 0 | 0 | 246,051 | 12/31/2017 |
| B5080705 | | FONTANA | CA | | 10/26/2015 | 5.000 | 871,068 | 0 | 0 | 0 | 0 | 0 | 1,512,108 | 12/31/2017 |
| B5080706 | | FONTANA | CA | | 10/26/2015 | 5.000 | 163,736 | 0 | 0 | 0 | 0 | 0 | 285,714 | 12/31/2017 |
| B5102801 | | FONTANA | CA | | 02/02/2016 | 4.375 | 510,803 | 0 | 0 | 0 | 0 | 0 | 732,480 | 12/31/2017 |
| 99072904 | | FOOTHILL RANCH | CA | | 11/04/1999 | 8.125 | 66,777 | 0 | 0 | 0 | 0 | 0 | 1,702,000 | 12/31/2017 |
| A4041903 | | FOSTER CITY | CA | | 07/15/2004 | 6.250 | 615,078 | 0 | 0 | 0 | 0 | 0 | 1,413,592 | 12/31/2017 |
| A4041903-2 | | FOSTER CITY | CA | | 01/10/2013 | 5.000 | 368,754 | 0 | 0 | 0 | 0 | 0 | 847,481 | 12/31/2017 |
| A40419033 | | FOSTER CITY | CA | | 01/04/2011 | 6.500 | 443,788 | 0 | 0 | 0 | 0 | 0 | 1,019,927 | 12/31/2017 |
| B0030904 | | FOSTER CITY | CA | | 05/10/2010 | 3.875 | 710,387 | 0 | 0 | 0 | 0 | 0 | 3,790,204 | 12/31/2017 |
| B2061503 | | FOSTER CITY | CA | | 08/31/2012 | 4.750 | 829,597 | 0 | 0 | 0 | 0 | 0 | 1,998,360 | 12/31/2017 |
| A8031009 | | FOUNTAIN VALLEY | CA | | 06/13/2008 | 6.500 | 196,389 | 0 | 0 | 0 | 0 | 0 | 275,706 | 12/31/2017 |
| B4101004 | | FOUNTAIN VALLEY | CA | | 11/24/2014 | 4.875 | 752,405 | 0 | 0 | 0 | 0 | 0 | 1,308,216 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B6081804 | | FOUNTAIN VALLEY | CA | | 10/28/2016 | 3.750 | 3,364,170 | 0 | 0 | 0 | 0 | 0 | 4,749,900 | 12/31/2017 |
| B6111019 | | FOUNTAIN VALLEY | CA | | 01/26/2017 | 4.125 | 1,522,607 | 0 | 0 | 0 | 0 | 0 | 2,519,410 | 12/31/2017 |
| A8090502 | | FREMONT | CA | | 11/18/2008 | 6.500 | 532,847 | 0 | 0 | 0 | 0 | 0 | 5,337,765 | 12/31/2017 |
| B0032608 | | FREMONT | CA | | 07/15/2010 | 4.000 | 1,339,651 | 0 | 0 | 0 | 0 | 0 | 2,652,510 | 12/31/2017 |
| B2050201 | | FREMONT | CA | | 07/20/2012 | 4.625 | 225,846 | 0 | 0 | 0 | 0 | 0 | 890,460 | 12/31/2017 |
| B3112504 | | FREMONT | CA | | 03/05/2014 | 5.000 | 353,997 | 0 | 0 | 0 | 0 | 0 | 873,202 | 12/31/2017 |
| B6111505 | | FREMONT | CA | | 02/01/2017 | 4.875 | 6,821,179 | 0 | 0 | 0 | 0 | 0 | 14,475,407 | 12/31/2017 |
| A6042103 | | FRESNO | CA | | 12/31/2006 | 6.250 | 64,192 | 0 | 0 | 0 | 0 | 0 | 275,400 | 12/31/2017 |
| A6121104 | | FRESNO | CA | | 02/26/2007 | 6.125 | 506,035 | 0 | 0 | 0 | 0 | 0 | 1,006,230 | 12/31/2017 |
| A7051809 | | FRESNO | CA | | 10/31/2007 | 6.438 | 576,818 | 0 | 0 | 0 | 0 | 0 | 350,875 | 12/31/2017 |
| A7100503 | | FRESNO | CA | | 12/20/2007 | 4.750 | 418,860 | 0 | 0 | 0 | 0 | 0 | 683,910 | 12/31/2017 |
| A7121401 | | FRESNO | CA | | 02/08/2008 | 5.500 | 238,828 | 0 | 0 | 0 | 0 | 0 | 272,325 | 12/31/2017 |
| A8082801 | | FRESNO | CA | | 11/21/2008 | 5.250 | 4,051,733 | 0 | 0 | 0 | 0 | 0 | 6,056,820 | 12/31/2017 |
| A8082802 | | FRESNO | CA | | 09/30/2008 | 4.500 | 558,699 | 0 | 0 | 0 | 0 | 0 | 667,157 | 12/31/2017 |
| A8121001 | | FRESNO | CA | | 03/05/2009 | 4.875 | 476,563 | 0 | 0 | 0 | 0 | 0 | 945,260 | 12/31/2017 |
| B0042104 | | FRESNO | CA | | 06/25/2010 | 4.000 | 196,750 | 0 | 0 | 0 | 0 | 0 | 271,508 | 12/31/2017 |
| B0051007 | | FRESNO | CA | | 08/02/2010 | 3.875 | 500,673 | 0 | 0 | 0 | 0 | 0 | 2,101,651 | 12/31/2017 |
| B0052802 | | FRESNO | CA | | 07/09/2010 | 6.375 | 660,255 | 0 | 0 | 0 | 0 | 0 | 1,207,216 | 12/31/2017 |
| B2091106 | | FRESNO | CA | | 12/05/2012 | 5.125 | 193,833 | 0 | 0 | 0 | 0 | 0 | 804,816 | 12/31/2017 |
| B2110806 | | FRESNO | CA | | 01/30/2013 | 5.250 | 166,491 | 0 | 0 | 0 | 0 | 0 | 345,080 | 12/31/2017 |
| B4022404 | CF | FRESNO | CA | | 06/02/2014 | 5.000 | 1,693,296 | 0 | 0 | 0 | 0 | 0 | 2,466,978 | 12/31/2017 |
| B4120101 | | FRESNO | CA | | 02/03/2015 | 4.375 | 638,182 | 0 | 0 | 0 | 0 | 0 | 1,217,670 | 12/31/2017 |
| B5100603 | | FRESNO | CA | | 01/21/2016 | 4.625 | 658,406 | 0 | 0 | 0 | 0 | 0 | 953,810 | 12/31/2017 |
| B6031105 | | FRESNO | CA | | 05/18/2016 | 4.125 | 872,191 | 0 | 0 | 0 | 0 | 0 | 1,337,985 | 12/31/2017 |
| B6032202 | | FRESNO | CA | | 06/30/2016 | 4.500 | 731,190 | 0 | 0 | 0 | 0 | 0 | 1,200,474 | 12/31/2017 |
| B6120503 | | FRESNO | CA | | 02/08/2017 | 4.625 | 551,332 | 0 | 0 | 0 | 0 | 0 | 770,213 | 12/31/2017 |
| B8090505 | | FRESNO | CA | | 10/31/2018 | 4.875 | 469,595 | 0 | 0 | 0 | 0 | 0 | 636,510 | 10/31/2018 |
| A9090403 | | FULLERTON | CA | | 10/30/2009 | 7.375 | 922,786 | 0 | 0 | 0 | 0 | 0 | 3,239,682 | 12/31/2017 |
| B2103105 | | FULLERTON | CA | | 01/31/2013 | 4.750 | 506,745 | 0 | 0 | 0 | 0 | 0 | 1,081,856 | 12/31/2017 |
| W6022601 | | FULLERTON | CA | | 04/14/2016 | 7.123 | 7,663,409 | 0 | 0 | 0 | 0 | 0 | 12,174,000 | 12/31/2017 |
| B4100901 | CF | GALT | CA | | 12/05/2014 | 4.750 | 1,503,184 | 0 | 0 | 0 | 0 | 0 | 2,309,705 | 12/31/2017 |
| A4032402 | | GARDEN GROVE | CA | | 11/18/2004 | 4.875 | 349,513 | 0 | 0 | 0 | 0 | 0 | 1,465,000 | 12/31/2017 |
| A4040201 | | GARDEN GROVE | CA | | 06/30/2004 | 4.125 | 1,476,049 | 0 | 0 | 0 | 0 | 0 | 7,412,340 | 12/31/2017 |
| A7020204 | | GARDEN GROVE | CA | | 04/16/2007 | 6.500 | 311,023 | 0 | 0 | 0 | 0 | 0 | 2,465,850 | 12/31/2017 |
| A8122301 | | GARDEN GROVE | CA | | 03/10/2009 | 4.500 | 157,694 | 0 | 0 | 0 | 0 | 0 | 277,276 | 12/31/2017 |
| B1063002 | CF | GARDEN GROVE | CA | | 09/07/2011 | 5.625 | 2,193,551 | 0 | 0 | 0 | 0 | 0 | 3,978,722 | 12/31/2017 |
| B2022401 | | GARDEN GROVE | CA | | 05/10/2012 | 4.750 | 563,608 | 0 | 0 | 0 | 0 | 0 | 1,595,958 | 12/31/2017 |
| B2022707 | | GARDEN GROVE | CA | | 05/07/2012 | 5.250 | 291,189 | 0 | 0 | 0 | 0 | 0 | 379,953 | 12/31/2017 |
| B8061204 | | GARDEN GROVE | CA | | 08/29/2018 | 4.750 | 522,244 | 0 | 0 | 0 | 0 | 0 | 708,250 | 08/29/2018 |
| A2111201 | | GARDENA | CA | | 01/28/2003 | 4.625 | 128,400 | 0 | 0 | 0 | 0 | 0 | 913,410 | 12/31/2017 |
| A6101001 | | GARDENA | CA | | 12/06/2006 | 4.375 | 194,689 | 0 | 0 | 0 | 0 | 0 | 724,020 | 12/31/2017 |
| A8091801 | CF | GARDENA | CA | | 11/12/2008 | 4.375 | 976,625 | 0 | 0 | 0 | 0 | 0 | 2,047,725 | 12/31/2017 |
| B3121201 | | GARDENA | CA | | 02/28/2014 | 4.625 | 377,088 | 0 | 0 | 0 | 0 | 0 | 603,206 | 12/31/2017 |
| B5042902 | | GARDENA | CA | | 07/22/2015 | 4.625 | 433,477 | 0 | 0 | 0 | 0 | 0 | 731,344 | 12/31/2017 |
| B5042904 | CF | GARDENA | CA | | 07/22/2015 | 4.625 | 1,222,445 | 0 | 0 | 0 | 0 | 0 | 2,017,216 | 12/31/2017 |
| B7040302 | | GILROY | CA | | 06/28/2017 | 5.375 | 4,378,540 | 0 | 0 | 0 | 0 | 0 | 9,746,014 | 12/31/2017 |
| A4062503 | | GLEN AVON | CA | | 10/14/2004 | 6.375 | 126,493 | 0 | 0 | 0 | 0 | 0 | 2,921,000 | 12/31/2017 |
| A3120305 | | GLENDALE | CA | | 02/20/2004 | 5.000 | 1,917,687 | 0 | 0 | 0 | 0 | 0 | 5,470,000 | 12/31/2017 |
| A3121703 | | GLENDALE | CA | | 02/12/2004 | 4.750 | 566,479 | 0 | 0 | 0 | 0 | 0 | 1,631,000 | 12/31/2017 |
| A7091703 | | GLENDALE | CA | | 11/19/2007 | 6.500 | 505,732 | 0 | 0 | 0 | 0 | 0 | 646,170 | 12/31/2017 |
| A8121601 | | GLENDALE | CA | | 01/14/2009 | 4.625 | 746,115 | 0 | 0 | 0 | 0 | 0 | 1,704,035 | 12/31/2017 |
| A8121602 | | GLENDALE | CA | | 01/14/2009 | 4.625 | 344,366 | 0 | 0 | 0 | 0 | 0 | 832,010 | 12/31/2017 |
| B2082104 | CF | GLENDALE | CA | | 11/01/2012 | 4.500 | 982,697 | 0 | 0 | 0 | 0 | 0 | 2,182,950 | 12/31/2017 |
| B3053106 | | GLENDALE | CA | | 08/26/2013 | 4.625 | 897,878 | 0 | 0 | 0 | 0 | 0 | 1,354,652 | 12/31/2017 |
| B6040101 | | GLENDALE | CA | | 06/21/2016 | 4.500 | 2,687,177 | 0 | 0 | 0 | 0 | 0 | 3,570,462 | 12/31/2017 |
| B8051603 | | GLENDALE | CA | | 08/17/2018 | 4.875 | 671,521 | 0 | 0 | 0 | 0 | 0 | 1,276,500 | 08/17/2018 |
| A4010505 | | GLENDORA | CA | | 03/25/2004 | 5.000 | 752,907 | 0 | 0 | 0 | 0 | 0 | 1,755,059 | 12/31/2017 |
| A4010505-1 | | GLENDORA | CA | | 05/29/2015 | 4.875 | 541,792 | 0 | 0 | 0 | 0 | 0 | 1,262,941 | 12/31/2017 |
| A7042703 | | GLENDORA | CA | | 07/12/2007 | 4.500 | 219,063 | 0 | 0 | 0 | 0 | 0 | 415,900 | 12/31/2017 |
| A7051502 | | GLENDORA | CA | | 07/13/2007 | 4.500 | 538,222 | 0 | 0 | 0 | 0 | 0 | 978,690 | 12/31/2017 |
| A9030301 | | GLENDORA | CA | | 04/30/2009 | 4.250 | 817,601 | 0 | 0 | 0 | 0 | 0 | 1,310,697 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A9030301-1 | | GLENDORA | CA | | 05/21/2015 | 4.250 | 458,236 | 0 | 0 | 0 | 0 | 0 | 734,598 | 12/31/2017 |
| B5012901 | | GLENDORA | CA | | 04/30/2015 | 4.250 | 536,301 | 0 | 0 | 0 | 0 | 0 | 1,222,326 | 12/31/2017 |
| B5012902 | | GLENDORA | CA | | 04/30/2015 | 4.125 | 358,766 | 0 | 0 | 0 | 0 | 0 | 568,710 | 12/31/2017 |
| B5012903 | | GLENDORA | CA | | 04/30/2015 | 4.250 | 438,801 | 0 | 0 | 0 | 0 | 0 | 721,434 | 12/31/2017 |
| A8060904 | | GOLETA | CA | | 08/21/2008 | 7.000 | 113,056 | 0 | 0 | 0 | 0 | 0 | 656,753 | 12/31/2017 |
| B5040602 | | GRANADA HILLS | CA | | 06/23/2015 | 4.000 | 746,381 | 0 | 0 | 0 | 0 | 0 | 1,194,930 | 12/31/2017 |
| B0080603 | | GRANITE BAY | CA | | 10/07/2010 | 4.375 | 484,459 | 0 | 0 | 0 | 0 | 0 | 669,892 | 12/31/2017 |
| A5012506 | | GRASS VALLEY | CA | | 04/01/2005 | 6.250 | 778,622 | 0 | 0 | 0 | 0 | 0 | 1,379,550 | 12/31/2017 |
| B2051003 | | GRASS VALLEY | CA | | 07/23/2012 | 5.125 | 430,413 | 0 | 0 | 0 | 0 | 0 | 1,828,316 | 12/31/2017 |
| B4081505 | | GRASS VALLEY | CA | | 12/08/2014 | 4.750 | 695,499 | 0 | 0 | 0 | 0 | 0 | 1,160,522 | 12/31/2017 |
| A2111901 | | GROVER BEACH | CA | | 02/19/2003 | 4.875 | 117,412 | 0 | 0 | 0 | 0 | 0 | 497,760 | 12/31/2017 |
| A5071201 | | GROVER BEACH | CA | | 12/31/2006 | 5.625 | 100,423 | 0 | 0 | 0 | 0 | 0 | 1,094,460 | 12/31/2017 |
| A4121604 | | HANFORD | CA | | 02/16/2005 | 6.250 | 647,271 | 0 | 0 | 0 | 0 | 0 | 1,111,200 | 12/31/2017 |
| B5030501 | | HANFORD | CA | | 06/01/2015 | 4.125 | 1,692,103 | 0 | 0 | 0 | 0 | 0 | 2,773,689 | 12/31/2017 |
| B4120905 | | HAWAIIAN GARDENS | CA | | 03/16/2015 | 4.250 | 545,392 | 0 | 0 | 0 | 0 | 0 | 893,360 | 12/31/2017 |
| B7021401 | CF | HAWAIIAN GARDENS | CA | | 05/01/2017 | 4.625 | 1,648,683 | 0 | 0 | 0 | 0 | 0 | 2,878,040 | 12/31/2017 |
| B0030301 | | HAWTHORNE | CA | | 05/14/2010 | 7.250 | 357,531 | 0 | 0 | 0 | 0 | 0 | 1,403,512 | 12/31/2017 |
| B0072006 | | HAWTHORNE | CA | | 08/19/2010 | 6.750 | 5,159,823 | 0 | 0 | 0 | 0 | 0 | 15,090,963 | 12/31/2017 |
| B3073003 | | HAWTHORNE | CA | | 10/23/2013 | 5.375 | 505,739 | 0 | 0 | 0 | 0 | 0 | 938,172 | 12/31/2017 |
| B5072802 | | HAWTHORNE | CA | | 10/13/2015 | 4.250 | 195,005 | 0 | 0 | 0 | 0 | 0 | 365,040 | 12/31/2017 |
| B3042604 | | HAYWARD | CA | | 07/09/2013 | 5.250 | 2,055,836 | 0 | 0 | 0 | 0 | 0 | 5,533,914 | 12/31/2017 |
| B4040802 | | HAYWARD | CA | | 06/02/2014 | 4.875 | 328,568 | 0 | 0 | 0 | 0 | 0 | 1,117,513 | 12/31/2017 |
| B5020501 | | HAYWARD | CA | | 02/26/2015 | 4.625 | 620,985 | 0 | 0 | 0 | 0 | 0 | 1,092,966 | 12/31/2017 |
| B5020509 | | HAYWARD | CA | | 03/19/2015 | 4.250 | 1,420,922 | 0 | 0 | 0 | 0 | 0 | 2,882,360 | 12/31/2017 |
| B5062601 | | HAYWARD | CA | | 10/08/2015 | 4.625 | 567,700 | 0 | 0 | 0 | 0 | 0 | 932,607 | 12/31/2017 |
| B6082601 | CF | HAYWARD | CA | | 12/14/2016 | 4.250 | 1,595,241 | 0 | 0 | 0 | 0 | 0 | 4,004,138 | 12/31/2017 |
| A4021803 | | HEMET | CA | | 03/29/2004 | 4.375 | 84,746 | 0 | 0 | 0 | 0 | 0 | 5,074,000 | 12/31/2017 |
| A4102302 | | HEMET | CA | | 12/31/2006 | 6.000 | 235,398 | 0 | 0 | 0 | 0 | 0 | 533,460 | 12/31/2017 |
| A4110903 | | HEMET | CA | | 02/22/2005 | 5.875 | 61,494 | 0 | 0 | 0 | 0 | 0 | 677,790 | 12/31/2017 |
| W6110301 | | HEMET | CA | | 12/22/2016 | 6.250 | 12,255,000 | 0 | 0 | 0 | 0 | 0 | 17,384,816 | 12/31/2017 |
| W6110301A | | HEMET | CA | | 12/13/2018 | 8.125 | 129,836 | 0 | 0 | 0 | 0 | 0 | 184,184 | 12/31/2017 |
| B7103001 | | HERMOSA BEACH | CA | | 01/18/2018 | 4.750 | 369,521 | 0 | 0 | 0 | 0 | 0 | 554,686 | 01/18/2018 |
| B0081104 | CF | HIGHLAND | CA | | 11/30/2010 | 6.500 | 2,087,686 | 0 | 0 | 0 | 0 | 0 | 3,171,520 | 12/31/2017 |
| B0060101 | | HIGHLAND PARK | CA | | 07/27/2010 | 6.000 | 701,544 | 0 | 0 | 0 | 0 | 0 | 1,688,264 | 12/31/2017 |
| B5041603 | | HOLLISTER | CA | | 07/15/2015 | 4.125 | 947,611 | 0 | 0 | 0 | 0 | 0 | 1,364,304 | 12/31/2017 |
| B5041604 | | HOLLISTER | CA | | 07/27/2015 | 4.125 | 947,611 | 0 | 0 | 0 | 0 | 0 | 1,764,032 | 12/31/2017 |
| A1111502 | | HUNTINGTON BEACH | CA | | 01/31/2002 | 5.000 | 100,090 | 0 | 0 | 0 | 0 | 0 | 9,868,000 | 12/31/2017 |
| A1111503 | | HUNTINGTON BEACH | CA | | 01/31/2002 | 5.250 | 63,057 | 0 | 0 | 0 | 0 | 0 | 2,558,000 | 12/31/2017 |
| A2091803 | | HUNTINGTON BEACH | CA | | 11/21/2002 | 6.875 | 142,146 | 0 | 0 | 0 | 0 | 0 | 956,390 | 12/31/2017 |
| A4102303 | | HUNTINGTON BEACH | CA | | 01/31/2005 | 6.000 | 405,066 | 0 | 0 | 0 | 0 | 0 | 796,540 | 12/31/2017 |
| A4102303-1 | | HUNTINGTON BEACH | CA | | 04/29/2014 | 4.250 | 53,121 | 0 | 0 | 0 | 0 | 0 | 104,460 | 12/31/2017 |
| A6111403 | | HUNTINGTON BEACH | CA | | 01/29/2007 | 6.250 | 285,469 | 0 | 0 | 0 | 0 | 0 | 732,360 | 03/30/2018 |
| A8021307 | | HUNTINGTON BEACH | CA | | 04/01/2008 | 6.125 | 57,103 | 0 | 0 | 0 | 0 | 0 | 307,400 | 12/31/2017 |
| B0110302 | | HUNTINGTON BEACH | CA | | 01/14/2011 | 6.750 | 214,555 | 0 | 0 | 0 | 0 | 0 | 502,860 | 12/31/2017 |
| B3122014 | CF | HUNTINGTON BEACH | CA | | 03/20/2014 | 5.000 | 1,358,388 | 0 | 0 | 0 | 0 | 0 | 2,101,286 | 12/31/2017 |
| B4090406 | | HUNTINGTON BEACH | CA | | 10/07/2014 | 4.250 | 774,202 | 0 | 0 | 0 | 0 | 0 | 1,106,700 | 12/31/2017 |
| B8020605 | | HUNTINGTON BEACH | CA | | 04/13/2018 | 4.500 | 452,211 | 0 | 0 | 0 | 0 | 0 | 702,800 | 04/13/2018 |
| B1060808 | | HUNTINGTON PARK | CA | | 09/01/2011 | 5.625 | 1,701,863 | 0 | 0 | 0 | 0 | 0 | 3,489,838 | 12/31/2017 |
| B4042303 | | IMPERIAL BEACH | CA | | 06/05/2014 | 4.250 | 879,908 | 0 | 0 | 0 | 0 | 0 | 1,510,599 | 12/31/2017 |
| A9031902 | | INDIO | CA | | 05/21/2009 | 4.500 | 386,927 | 0 | 0 | 0 | 0 | 0 | 613,070 | 12/31/2017 |
| A9031903 | | INDIO | CA | | 05/21/2009 | 4.500 | 1,559,405 | 0 | 0 | 0 | 0 | 0 | 3,666,300 | 12/31/2017 |
| A9031904 | | INDIO | CA | | 05/21/2009 | 4.500 | 343,189 | 0 | 0 | 0 | 0 | 0 | 515,605 | 12/31/2017 |
| A9031906 | | INDIO | CA | | 05/21/2009 | 4.500 | 299,862 | 0 | 0 | 0 | 0 | 0 | 494,900 | 12/31/2017 |
| A9031907 | | INDIO | CA | | 05/21/2009 | 4.500 | 200,088 | 0 | 0 | 0 | 0 | 0 | 608,530 | 12/31/2017 |
| B3011401 | | INDIO | CA | | 04/26/2013 | 4.500 | 426,626 | 0 | 0 | 0 | 0 | 0 | 646,316 | 12/31/2017 |
| B6101802 | | INDIO | CA | | 12/16/2016 | 4.250 | 818,061 | 0 | 0 | 0 | 0 | 0 | 2,626,886 | 12/31/2017 |
| A4032612 | | INGLEWOOD | CA | | 06/22/2004 | 4.750 | 395,625 | 0 | 0 | 0 | 0 | 0 | 1,044,000 | 12/31/2017 |
| B2042601 | | INGLEWOOD | CA | | 06/26/2012 | 4.375 | 51,924 | 0 | 0 | 0 | 0 | 0 | 190,112 | 12/31/2017 |
| B3010702 | | INGLEWOOD | CA | | 03/26/2013 | 4.500 | 832,218 | 0 | 0 | 0 | 0 | 0 | 1,150,854 | 12/31/2017 |
| B4091601 | | INGLEWOOD | CA | | 12/03/2014 | 4.750 | 225,412 | 0 | 0 | 0 | 0 | 0 | 592,093 | 12/31/2017 |
| B8040904 | | INGLEWOOD | CA | | 07/12/2018 | 5.000 | 696,614 | 0 | 0 | 0 | 0 | 0 | 2,218,000 | 07/12/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A5092302 | | IRVINE | CA | | 12/31/2006 | 4.375 | 348,583 | 0 | 0 | 0 | 0 | 0 | 1,474,920 | 12/31/2017 |
| B0052801 | | IRVINE | CA | | 07/22/2010 | 3.875 | 808,277 | 0 | 0 | 0 | 0 | 0 | 1,466,890 | 12/31/2017 |
| B1011701 | | IRVINE | CA | | 03/10/2011 | 6.250 | 1,505,894 | 0 | 0 | 0 | 0 | 0 | 2,462,000 | 12/31/2017 |
| B3062505 | | IRVINE | CA | | 09/04/2013 | 4.875 | 703,087 | 0 | 0 | 0 | 0 | 0 | 2,379,628 | 12/31/2017 |
| B4110501 | | IRVINE | CA | | 01/22/2015 | 4.500 | 2,243,870 | 0 | 0 | 0 | 0 | 0 | 3,106,224 | 12/31/2017 |
| B5050703 | | IRVINE | CA | | 07/21/2015 | 4.625 | 1,893,868 | 0 | 0 | 0 | 0 | 0 | 3,213,648 | 12/31/2017 |
| B7030802 | | IRVINE | CA | | 05/31/2017 | 4.500 | 2,846,012 | 0 | 0 | 0 | 0 | 0 | 4,315,820 | 12/31/2017 |
| B7110301 | | IRVINE | CA | | 01/25/2018 | 4.375 | 1,275,971 | 0 | 0 | 0 | 0 | 0 | 1,774,352 | 01/25/2018 |
| A6030708 | | IRWINDALE | CA | | 12/31/2006 | 6.125 | 271,059 | 0 | 0 | 0 | 0 | 0 | 1,171,751 | 12/31/2017 |
| B0072705 | | IRWINDALE | CA | | 09/01/2010 | 6.625 | 621,405 | 0 | 0 | 0 | 0 | 0 | 2,322,400 | 12/31/2017 |
| B5021802 | | LA CANADA-FLINTRIDGE | CA | | 05/15/2015 | 4.000 | 158,933 | 0 | 0 | 0 | 0 | 0 | 1,277,262 | 12/31/2017 |
| A3071101 | | LA MESA | CA | | 09/23/2003 | 4.500 | 699,019 | 0 | 0 | 0 | 0 | 0 | 4,064,000 | 12/31/2017 |
| B3021503 | | LA MESA | CA | | 04/09/2013 | 5.500 | 649,466 | 0 | 0 | 0 | 0 | 0 | 1,453,406 | 12/31/2017 |
| B5052201 | | LA MESA | CA | | 08/12/2015 | 4.625 | 264,426 | 0 | 0 | 0 | 0 | 0 | 426,085 | 12/31/2017 |
| B5052202 | | LA MESA | CA | | 08/12/2015 | 4.500 | 1,232,420 | 0 | 0 | 0 | 0 | 0 | 1,979,295 | 12/31/2017 |
| B2080605 | | LA PALMA | CA | | 10/25/2012 | 4.500 | 409,418 | 0 | 0 | 0 | 0 | 0 | 1,317,210 | 12/31/2017 |
| A4120205 | | LA PUENTE | CA | | 02/28/2005 | 6.375 | 371,802 | 0 | 0 | 0 | 0 | 0 | 964,450 | 12/31/2017 |
| A4120205-1 | | LA PUENTE | CA | | 09/23/2016 | 4.500 | 197,577 | 0 | 0 | 0 | 0 | 0 | 512,510 | 12/31/2017 |
| B3051304 | | LA VERNE | CA | | 11/04/2013 | 4.625 | 1,144,971 | 0 | 0 | 0 | 0 | 0 | 2,226,716 | 12/31/2017 |
| B2051405 | | LAFAYETTE | CA | | 07/23/2012 | 4.875 | 184,574 | 0 | 0 | 0 | 0 | 0 | 360,524 | 12/31/2017 |
| B2051407 | | LAFAYETTE | CA | | 07/23/2012 | 4.875 | 869,799 | 0 | 0 | 0 | 0 | 0 | 1,664,096 | 12/31/2017 |
| A3072101 | | LAGUNA BEACH | CA | | 10/08/2003 | 6.875 | 234,645 | 0 | 0 | 0 | 0 | 0 | 812,940 | 12/31/2017 |
| B2030204 | | LAGUNA BEACH | CA | | 04/30/2012 | 5.875 | 5,717,805 | 0 | 0 | 0 | 0 | 0 | 8,762,340 | 12/31/2017 |
| B3052804 | | LAGUNA BEACH | CA | | 08/05/2013 | 4.500 | 699,023 | 0 | 0 | 0 | 0 | 0 | 1,471,122 | 12/31/2017 |
| A9031203 | | LAGUNA HILLS | CA | | 06/03/2009 | 6.875 | 250,520 | 0 | 0 | 0 | 0 | 0 | 692,335 | 12/31/2017 |
| B2061202 | | LAGUNA NIGUEL | CA | | 10/05/2012 | 4.500 | 410,094 | 0 | 0 | 0 | 0 | 0 | 902,275 | 12/31/2017 |
| B5081203 | | LAGUNA WOODS | CA | | 10/20/2015 | 4.875 | 624,967 | 0 | 0 | 0 | 0 | 0 | 908,037 | 12/31/2017 |
| B6100403 | | LAGUNA WOODS | CA | | 12/12/2016 | 4.375 | 1,432,755 | 0 | 0 | 0 | 0 | 0 | 2,318,546 | 12/31/2017 |
| B4032403 | | LAKE ELSINORE | CA | | 09/29/2014 | 4.750 | 888,283 | 0 | 0 | 0 | 0 | 0 | 2,128,672 | 12/31/2017 |
| B4041105 | | LAKE ELSINORE | CA | | 07/07/2014 | 4.500 | 489,245 | 0 | 0 | 0 | 0 | 0 | 786,380 | 12/31/2017 |
| A1112902 | | LAKE FOREST | CA | | 03/19/2002 | 4.125 | 692,538 | 0 | 0 | 0 | 0 | 0 | 1,924,000 | 12/31/2017 |
| A2042602 | | LAKE FOREST | CA | | 06/20/2002 | 5.000 | 255,518 | 0 | 0 | 0 | 0 | 0 | 2,065,000 | 12/31/2017 |
| A4010602 | | LAKE FOREST | CA | | 04/06/2004 | 5.000 | 515,803 | 0 | 0 | 0 | 0 | 0 | 1,945,650 | 12/31/2017 |
| A4100102 | | LAKE FOREST | CA | | 12/13/2004 | 5.375 | 254,682 | 0 | 0 | 0 | 0 | 0 | 5,487,750 | 12/31/2017 |
| A9022701 | | LAKE FOREST | CA | | 06/05/2009 | 4.500 | 967,014 | 0 | 0 | 0 | 0 | 0 | 5,590,349 | 12/31/2017 |
| B4101005 | CF | LAKE FOREST | CA | | 11/24/2014 | 4.875 | 1,025,594 | 0 | 0 | 0 | 0 | 0 | 1,866,484 | 12/31/2017 |
| B8041001 | | LAKE FOREST | CA | | 07/06/2018 | 5.375 | 3,235,740 | 0 | 0 | 0 | 0 | 0 | 5,123,050 | 07/06/2018 |
| A7032901 | | LAKESIDE | CA | | 06/04/2007 | 6.375 | 394,901 | 0 | 0 | 0 | 0 | 0 | 535,500 | 12/31/2017 |
| A2121904 | | LAKEWOOD | CA | | 02/26/2003 | 6.750 | 368,182 | 0 | 0 | 0 | 0 | 0 | 1,890,000 | 12/31/2017 |
| A6121407 | | LANCASTER | CA | | 03/08/2007 | 5.750 | 161,445 | 0 | 0 | 0 | 0 | 0 | 580,890 | 12/31/2017 |
| A6121408 | | LANCASTER | CA | | 03/09/2007 | 5.750 | 146,123 | 0 | 0 | 0 | 0 | 0 | 398,820 | 12/31/2017 |
| A7052302 | | LANCASTER | CA | | 08/29/2007 | 6.500 | 176,902 | 0 | 0 | 0 | 0 | 0 | 475,320 | 12/31/2017 |
| B3061101 | CF | LANCASTER | CA | | 09/04/2013 | 4.750 | 1,377,604 | 0 | 0 | 0 | 0 | 0 | 2,698,304 | 12/31/2017 |
| B8020901 | | LATHROP | CA | | 04/06/2018 | 5.375 | 3,859,787 | 0 | 0 | 0 | 0 | 0 | 5,399,320 | 04/06/2018 |
| B3050901 | CF | LEMON GROVE | CA | | 07/15/2013 | 4.500 | 1,217,610 | 0 | 0 | 0 | 0 | 0 | 2,445,254 | 12/31/2017 |
| B5021707 | | LEMON GROVE | CA | | 05/04/2015 | 4.125 | 2,480,279 | 0 | 0 | 0 | 0 | 0 | 4,512,600 | 12/31/2017 |
| B6070502 | | LEMON GROVE | CA | | 09/02/2016 | 4.250 | 731,387 | 0 | 0 | 0 | 0 | 0 | 1,130,360 | 12/31/2017 |
| A1110702 | | LIVERMORE | CA | | 01/07/2002 | 5.250 | 801,512 | 0 | 0 | 0 | 0 | 0 | 5,573,000 | 12/31/2017 |
| B2030703 | | LIVERMORE | CA | | 06/14/2012 | 4.500 | 473,539 | 0 | 0 | 0 | 0 | 0 | 1,004,190 | 12/31/2017 |
| B2040501 | CF | LIVERMORE | CA | | 05/31/2012 | 4.500 | 1,346,965 | 0 | 0 | 0 | 0 | 0 | 3,789,429 | 12/31/2017 |
| A3111301 | | LOMPOC | CA | | 04/15/2004 | 7.000 | 1,011,143 | 0 | 0 | 0 | 0 | 0 | 1,413,494 | 12/31/2017 |
| A31113013 | | LOMPOC | CA | | 04/27/2006 | 6.250 | 832,984 | 0 | 0 | 0 | 0 | 0 | 1,164,442 | 12/31/2017 |
| B2082103 | | LOMPOC | CA | | 10/26/2012 | 4.500 | 1,018,985 | 0 | 0 | 0 | 0 | 0 | 1,620,057 | 12/31/2017 |
| B4013103 | | LOMPOC | CA | | 04/24/2014 | 4.500 | 982,494 | 0 | 0 | 0 | 0 | 0 | 1,515,031 | 12/31/2017 |
| A0121301 | | LONG BEACH | CA | | 07/09/2001 | 8.750 | 49,491 | 0 | 0 | 0 | 0 | 0 | 837,000 | 12/31/2017 |
| A4042410 | | LONG BEACH | CA | | 07/01/2004 | 6.750 | 223,569 | 0 | 0 | 0 | 0 | 0 | 445,746 | 12/31/2017 |
| A4042410-1 | | LONG BEACH | CA | | 04/30/2014 | 4.250 | 40,669 | 0 | 0 | 0 | 0 | 0 | 81,084 | 12/31/2017 |
| A4042422 | | LONG BEACH | CA | | 07/01/2004 | 6.750 | 346,195 | 0 | 0 | 0 | 0 | 0 | 674,442 | 12/31/2017 |
| A4042422-1 | | LONG BEACH | CA | | 04/30/2014 | 4.250 | 94,914 | 0 | 0 | 0 | 0 | 0 | 184,908 | 12/31/2017 |
| A5042902 | CF | LONG BEACH | CA | | 07/19/2005 | 4.125 | 1,222,816 | 0 | 0 | 0 | 0 | 0 | 2,859,000 | 12/31/2017 |
| A5101803 | | LONG BEACH | CA | | 12/31/2006 | 6.125 | 62,000 | 0 | 0 | 0 | 0 | 0 | 272,340 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A6053106 | | LONG BEACH | CA | | 08/10/2006 | 6.625 | 363,802 | 0 | 0 | 0 | 0 | 0 | 1,944,630 | 12/31/2017 |
| A7022702 | | LONG BEACH | CA | | 05/23/2007 | 6.000 | 406,620 | 0 | 0 | 0 | 0 | 0 | 1,696,770 | 12/31/2017 |
| A7073005 | | LONG BEACH | CA | | 10/29/2007 | 5.500 | 149,697 | 0 | 0 | 0 | 0 | 0 | 229,668 | 12/31/2017 |
| A8021907 | | LONG BEACH | CA | | 05/05/2008 | 6.000 | 190,367 | 0 | 0 | 0 | 0 | 0 | 365,180 | 12/31/2017 |
| B1012102 | CF | LONG BEACH | CA | | 04/29/2011 | 6.000 | 1,078,476 | 0 | 0 | 0 | 0 | 0 | 2,209,072 | 12/31/2017 |
| B2102303 | | LONG BEACH | CA | | 12/21/2012 | 4.750 | 340,622 | 0 | 0 | 0 | 0 | 0 | 589,764 | 12/31/2017 |
| B2102605 | | LONG BEACH | CA | | 01/11/2013 | 4.750 | 20,477 | 0 | 0 | 0 | 0 | 0 | 74,313 | 12/31/2017 |
| B3012503 | | LONG BEACH | CA | | 04/01/2013 | 4.625 | 333,592 | 0 | 0 | 0 | 0 | 0 | 895,838 | 12/31/2017 |
| B4022601 | | LONG BEACH | CA | | 03/27/2014 | 4.625 | 130,084 | 0 | 0 | 0 | 0 | 0 | 369,094 | 12/31/2017 |
| B5031304 | CF | LONG BEACH | CA | | 06/19/2015 | 4.750 | 1,367,259 | 0 | 0 | 0 | 0 | 0 | 2,153,725 | 12/31/2017 |
| B6011301 | | LONG BEACH | CA | | 03/30/2016 | 4.625 | 559,076 | 0 | 0 | 0 | 0 | 0 | 825,300 | 12/31/2017 |
| B6032303 | | LONG BEACH | CA | | 06/17/2016 | 4.375 | 462,948 | 0 | 0 | 0 | 0 | 0 | 584,370 | 12/31/2017 |
| B7021701 | | LONG BEACH | CA | | 04/21/2017 | 4.500 | 2,285,178 | 0 | 0 | 0 | 0 | 0 | 3,276,234 | 12/31/2017 |
| B7032401 | | LONG BEACH | CA | | 06/12/2017 | 4.375 | 1,633,090 | 0 | 0 | 0 | 0 | 0 | 2,246,250 | 12/31/2017 |
| B7042602 | | LONG BEACH | CA | | 07/10/2017 | 4.375 | 1,112,636 | 0 | 0 | 0 | 0 | 0 | 1,511,478 | 12/31/2017 |
| B8051604 | | LONG BEACH | CA | | 07/26/2018 | 4.875 | 366,211 | 0 | 0 | 0 | 0 | 0 | 510,000 | 07/26/2018 |
| B8061203 | | LONG BEACH | CA | | 08/29/2018 | 4.750 | 373,031 | 0 | 0 | 0 | 0 | 0 | 501,000 | 08/29/2018 |
| B8071701 | | LONG BEACH | CA | | 10/01/2018 | 4.875 | 1,526,184 | 0 | 0 | 0 | 0 | 0 | 2,089,458 | 10/01/2018 |
| A2051702 | | LOS ANGELES | CA | | 08/01/2002 | 4.375 | 207,363 | 0 | 0 | 0 | 0 | 0 | 5,731,000 | 12/31/2017 |
| A2082801 | | LOS ANGELES | CA | | 12/02/2002 | 7.000 | 181,505 | 0 | 0 | 0 | 0 | 0 | 731,340 | 12/31/2017 |
| A3011401 | | LOS ANGELES | CA | | 04/10/2003 | 4.250 | 384,195 | 0 | 0 | 0 | 0 | 0 | 1,623,330 | 12/31/2017 |
| A3031908 | | LOS ANGELES | CA | | 08/01/2003 | 6.500 | 466,930 | 0 | 0 | 0 | 0 | 0 | 2,858,000 | 12/31/2017 |
| A3092402 | | LOS ANGELES | CA | | 01/15/2004 | 5.250 | 309,291 | 0 | 0 | 0 | 0 | 0 | 1,363,000 | 12/31/2017 |
| A3112502 | | LOS ANGELES | CA | | 12/31/2006 | 5.000 | 208,848 | 0 | 0 | 0 | 0 | 0 | 1,033,260 | 12/31/2017 |
| A31201023 | | LOS ANGELES | CA | | 02/15/2007 | 6.250 | 249,186 | 0 | 0 | 0 | 0 | 0 | 431,655 | 12/31/2017 |
| A3121902 | | LOS ANGELES | CA | | 02/23/2004 | 4.125 | 48,115 | 0 | 0 | 0 | 0 | 0 | 3,863,000 | 12/31/2017 |
| A4042412 | | LOS ANGELES | CA | | 07/01/2004 | 6.750 | 577,004 | 0 | 0 | 0 | 0 | 0 | 1,190,000 | 12/31/2017 |
| A4120104 | CF | LOS ANGELES | CA | | 01/27/2005 | 6.500 | 1,661,032 | 0 | 0 | 0 | 0 | 0 | 4,592,000 | 12/31/2017 |
| A5022803 | | LOS ANGELES | CA | | 05/23/2005 | 5.875 | 80,638 | 0 | 0 | 0 | 0 | 0 | 901,680 | 12/31/2017 |
| A5050605 | | LOS ANGELES | CA | | 07/19/2005 | 5.875 | 113,568 | 0 | 0 | 0 | 0 | 0 | 970,530 | 12/31/2017 |
| A5051101 | | LOS ANGELES | CA | | 07/22/2005 | 5.750 | 119,137 | 0 | 0 | 0 | 0 | 0 | 1,515,285 | 12/31/2017 |
| A5102004 | | LOS ANGELES | CA | | 01/23/2006 | 5.750 | 165,225 | 0 | 0 | 0 | 0 | 0 | 1,648,320 | 12/31/2017 |
| A5111007 | | LOS ANGELES | CA | | 01/07/2008 | 4.625 | 666,950 | 0 | 0 | 0 | 0 | 0 | 1,257,605 | 12/31/2017 |
| A5111007-1 | | LOS ANGELES | CA | | 10/07/2014 | 4.625 | 1,069,436 | 0 | 0 | 0 | 0 | 0 | 2,016,534 | 12/31/2017 |
| A5120204 | | LOS ANGELES | CA | | 03/27/2006 | 6.250 | 157,514 | 0 | 0 | 0 | 0 | 0 | 635,460 | 12/31/2017 |
| A6032002 | | LOS ANGELES | CA | | 12/31/2006 | 6.250 | 449,966 | 0 | 0 | 0 | 0 | 0 | 765,214 | 12/31/2017 |
| A6042504 | | LOS ANGELES | CA | | 07/13/2006 | 5.000 | 3,354,480 | 0 | 0 | 0 | 0 | 0 | 6,754,651 | 12/31/2017 |
| A6122901 | | LOS ANGELES | CA | | 03/15/2007 | 6.250 | 371,866 | 0 | 0 | 0 | 0 | 0 | 617,610 | 12/31/2017 |
| A7010508 | | LOS ANGELES | CA | | 03/22/2007 | 4.625 | 393,976 | 0 | 0 | 0 | 0 | 0 | 1,986,450 | 12/31/2017 |
| A7040605 | | LOS ANGELES | CA | | 06/12/2007 | 4.625 | 1,446,487 | 0 | 0 | 0 | 0 | 0 | 3,247,680 | 12/31/2017 |
| A8020401 | | LOS ANGELES | CA | | 04/09/2008 | 4.500 | 641,068 | 0 | 0 | 0 | 0 | 0 | 1,703,655 | 12/31/2017 |
| A8072302 | | LOS ANGELES | CA | | 10/01/2008 | 6.750 | 679,596 | 0 | 0 | 0 | 0 | 0 | 6,672,996 | 12/31/2017 |
| A8120201 | | LOS ANGELES | CA | | 01/29/2009 | 4.500 | 666,489 | 0 | 0 | 0 | 0 | 0 | 3,621,067 | 12/31/2017 |
| A9031310 | CF | LOS ANGELES | CA | | 06/02/2009 | 7.125 | 1,885,625 | 0 | 0 | 0 | 0 | 0 | 7,587,750 | 12/31/2017 |
| A9081701 | | LOS ANGELES | CA | | 10/14/2009 | 7.125 | 30,164 | 0 | 0 | 0 | 0 | 0 | 1,212,162 | 12/31/2017 |
| B0041504 | | LOS ANGELES | CA | | 06/23/2010 | 4.000 | 375,245 | 0 | 0 | 0 | 0 | 0 | 1,306,998 | 12/31/2017 |
| B0061725 | | LOS ANGELES | CA | | 09/30/2010 | 6.125 | 233,470 | 0 | 0 | 0 | 0 | 0 | 1,214,400 | 12/31/2017 |
| B0062801 | | LOS ANGELES | CA | | 09/15/2010 | 6.375 | 1,518,899 | 0 | 0 | 0 | 0 | 0 | 2,840,046 | 12/31/2017 |
| B0062801-1 | | LOS ANGELES | CA | | 07/30/2015 | 4.500 | 284,925 | 0 | 0 | 0 | 0 | 0 | 532,754 | 12/31/2017 |
| B0111101 | | LOS ANGELES | CA | | 12/29/2010 | 6.500 | 355,234 | 0 | 0 | 0 | 0 | 0 | 1,221,000 | 12/31/2017 |
| B0120812 | | LOS ANGELES | CA | | 01/25/2011 | 6.000 | 1,497,954 | 0 | 0 | 0 | 0 | 0 | 2,251,008 | 01/30/2018 |
| B0120812-1 | | LOS ANGELES | CA | | 01/30/2018 | 4.750 | 1,365,091 | 0 | 0 | 0 | 0 | 0 | 2,051,352 | 01/30/2018 |
| B1021008 | | LOS ANGELES | CA | | 04/14/2011 | 6.000 | 394,276 | 0 | 0 | 0 | 0 | 0 | 2,879,490 | 12/31/2017 |
| B1030202 | | LOS ANGELES | CA | | 05/10/2011 | 6.000 | 804,000 | 0 | 0 | 0 | 0 | 0 | 2,508,732 | 12/31/2017 |
| B1040602 | | LOS ANGELES | CA | | 06/22/2011 | 6.250 | 1,565,551 | 0 | 0 | 0 | 0 | 0 | 2,024,770 | 12/31/2017 |
| B1040804 | | LOS ANGELES | CA | | 06/30/2011 | 5.750 | 325,267 | 0 | 0 | 0 | 0 | 0 | 568,500 | 12/31/2017 |
| B1041801 | | LOS ANGELES | CA | | 07/14/2011 | 4.250 | 1,115,838 | 0 | 0 | 0 | 0 | 0 | 1,846,394 | 12/31/2017 |
| B1042502 | CF | LOS ANGELES | CA | | 07/29/2011 | 6.125 | 2,205,784 | 0 | 0 | 0 | 0 | 0 | 3,783,890 | 12/31/2017 |
| B1042503 | CF | LOS ANGELES | CA | | 07/29/2011 | 6.125 | 2,433,958 | 0 | 0 | 0 | 0 | 0 | 4,784,208 | 12/31/2017 |
| B1051801 | | LOS ANGELES | CA | | 08/01/2011 | 6.250 | 764,588 | 0 | 0 | 0 | 0 | 0 | 1,840,080 | 12/31/2017 |
| B1052506 | | LOS ANGELES | CA | | 09/15/2011 | 6.000 | 684,486 | 0 | 0 | 0 | 0 | 0 | 1,364,726 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B1060806 | | LOS ANGELES | CA | | 08/15/2011 | 5.375 | 900,089 | 0 | 0 | 0 | 0 | 0 | 4,275,480 | 12/31/2017 |
| B1070614 | | LOS ANGELES | CA | | 09/29/2011 | 6.000 | 762,475 | 0 | 0 | 0 | 0 | 0 | 1,025,120 | 12/31/2017 |
| B1070614-1 | | LOS ANGELES | CA | | 06/29/2016 | 5.000 | 1,454,176 | 0 | 0 | 0 | 0 | 0 | 1,955,088 | 12/31/2017 |
| B1110706 | | LOS ANGELES | CA | | 02/13/2012 | 5.250 | 1,673,146 | 0 | 0 | 0 | 0 | 0 | 2,607,222 | 05/24/2018 |
| B1110706-1 | | LOS ANGELES | CA | | 05/24/2018 | 5.250 | 887,665 | 0 | 0 | 0 | 0 | 0 | 1,383,226 | 05/24/2018 |
| B1122004 | | LOS ANGELES | CA | | 02/23/2012 | 5.250 | 859,370 | 0 | 0 | 0 | 0 | 0 | 1,520,772 | 12/31/2017 |
| B2012602 | | LOS ANGELES | CA | | 03/27/2012 | 4.750 | 521,726 | 0 | 0 | 0 | 0 | 0 | 2,493,298 | 12/31/2017 |
| B2030601 | | LOS ANGELES | CA | | 05/14/2012 | 5.250 | 330,180 | 0 | 0 | 0 | 0 | 0 | 706,293 | 12/31/2017 |
| B2032603 | | LOS ANGELES | CA | | 05/17/2012 | 5.250 | 363,969 | 0 | 0 | 0 | 0 | 0 | 679,098 | 12/31/2017 |
| B2052405 | | LOS ANGELES | CA | | 01/17/2013 | 5.125 | 677,967 | 0 | 0 | 0 | 0 | 0 | 1,128,825 | 12/31/2017 |
| B2052407 | | LOS ANGELES | CA | | 08/22/2012 | 5.250 | 1,121,033 | 0 | 0 | 0 | 0 | 0 | 1,846,897 | 12/31/2017 |
| B2100401 | | LOS ANGELES | CA | | 01/23/2013 | 4.875 | 109,337 | 0 | 0 | 0 | 0 | 0 | 172,405 | 12/31/2017 |
| B2103102 | CF | LOS ANGELES | CA | | 12/20/2012 | 4.750 | 1,913,122 | 0 | 0 | 0 | 0 | 0 | 3,183,012 | 12/31/2017 |
| B2110804 | | LOS ANGELES | CA | | 01/30/2013 | 5.000 | 360,943 | 0 | 0 | 0 | 0 | 0 | 483,225 | 12/31/2017 |
| B2110805 | | LOS ANGELES | CA | | 01/30/2013 | 5.000 | 270,114 | 0 | 0 | 0 | 0 | 0 | 390,560 | 12/31/2017 |
| B3010701 | | LOS ANGELES | CA | | 03/26/2013 | 4.500 | 644,692 | 0 | 0 | 0 | 0 | 0 | 893,403 | 12/31/2017 |
| B3011102 | | LOS ANGELES | CA | | 03/20/2013 | 5.000 | 260,243 | 0 | 0 | 0 | 0 | 0 | 828,945 | 12/31/2017 |
| B3030110 | | LOS ANGELES | CA | | 06/03/2013 | 4.750 | 650,369 | 0 | 0 | 0 | 0 | 0 | 1,393,766 | 12/31/2017 |
| B3030110-1 | | LOS ANGELES | CA | | 07/28/2015 | 5.125 | 339,791 | 0 | 0 | 0 | 0 | 0 | 728,184 | 12/31/2017 |
| B3030602 | | LOS ANGELES | CA | | 04/19/2013 | 4.500 | 1,805,623 | 0 | 0 | 0 | 0 | 0 | 3,280,453 | 12/31/2017 |
| B3031304 | CF | LOS ANGELES | CA | | 06/10/2013 | 4.750 | 1,102,189 | 0 | 0 | 0 | 0 | 0 | 4,073,400 | 12/31/2017 |
| B3031305 | | LOS ANGELES | CA | | 06/10/2013 | 4.750 | 892,956 | 0 | 0 | 0 | 0 | 0 | 1,975,800 | 12/31/2017 |
| B3031306 | | LOS ANGELES | CA | | 05/15/2013 | 4.000 | 819,950 | 0 | 0 | 0 | 0 | 0 | 2,387,069 | 12/31/2017 |
| B3041701 | | LOS ANGELES | CA | | 06/03/2013 | 3.875 | 2,567,625 | 0 | 0 | 0 | 0 | 0 | 4,920,000 | 12/31/2017 |
| B3051502 | | LOS ANGELES | CA | | 07/26/2013 | 4.375 | 594,046 | 0 | 0 | 0 | 0 | 0 | 1,033,192 | 12/31/2017 |
| B3060501 | | LOS ANGELES | CA | | 08/27/2013 | 4.375 | 1,902,302 | 0 | 0 | 0 | 0 | 0 | 3,330,072 | 12/31/2017 |
| B3070303 | | LOS ANGELES | CA | | 10/08/2013 | 4.750 | 385,022 | 0 | 0 | 0 | 0 | 0 | 491,843 | 12/31/2017 |
| B3070803 | CF | LOS ANGELES | CA | | 09/18/2013 | 5.250 | 973,858 | 0 | 0 | 0 | 0 | 0 | 2,451,456 | 12/31/2017 |
| B3070903 | CF | LOS ANGELES | CA | | 09/23/2013 | 5.250 | 2,198,856 | 0 | 0 | 0 | 0 | 0 | 3,696,336 | 12/31/2017 |
| B3070904 | CF | LOS ANGELES | CA | | 09/23/2013 | 5.250 | 3,591,546 | 0 | 0 | 0 | 0 | 0 | 6,230,784 | 12/31/2017 |
| B3070905 | | LOS ANGELES | CA | | 09/23/2013 | 5.250 | 2,198,856 | 0 | 0 | 0 | 0 | 0 | 3,538,332 | 12/31/2017 |
| B3081201 | | LOS ANGELES | CA | | 11/07/2013 | 4.750 | 734,293 | 0 | 0 | 0 | 0 | 0 | 1,489,073 | 12/31/2017 |
| B3081906 | | LOS ANGELES | CA | | 11/04/2013 | 5.375 | 323,141 | 0 | 0 | 0 | 0 | 0 | 527,868 | 12/31/2017 |
| B3110601 | CF | LOS ANGELES | CA | | 03/07/2014 | 5.125 | 1,535,528 | 0 | 0 | 0 | 0 | 0 | 3,022,976 | 12/31/2017 |
| B3110603 | | LOS ANGELES | CA | | 01/28/2014 | 5.125 | 227,389 | 0 | 0 | 0 | 0 | 0 | 393,896 | 12/31/2017 |
| B4011702 | | LOS ANGELES | CA | | 03/31/2014 | 5.500 | 327,581 | 0 | 0 | 0 | 0 | 0 | 558,030 | 12/31/2017 |
| B4032702 | | LOS ANGELES | CA | | 05/13/2014 | 4.375 | 1,262,252 | 0 | 0 | 0 | 0 | 0 | 1,999,200 | 12/31/2017 |
| B4041702 | | LOS ANGELES | CA | | 07/11/2014 | 4.750 | 496,401 | 0 | 0 | 0 | 0 | 0 | 1,646,186 | 12/31/2017 |
| B4042803 | CF | LOS ANGELES | CA | | 07/02/2014 | 4.875 | 1,553,679 | 0 | 0 | 0 | 0 | 0 | 2,392,790 | 12/31/2017 |
| B4081301 | | LOS ANGELES | CA | | 10/23/2014 | 4.500 | 1,784,409 | 0 | 0 | 0 | 0 | 0 | 3,601,425 | 12/31/2017 |
| B4100702 | | LOS ANGELES | CA | | 01/09/2015 | 4.500 | 576,193 | 0 | 0 | 0 | 0 | 0 | 1,718,112 | 12/31/2017 |
| B5021711 | CF | LOS ANGELES | CA | | 05/06/2015 | 4.625 | 1,781,464 | 0 | 0 | 0 | 0 | 0 | 3,220,334 | 12/31/2017 |
| B5032407 | | LOS ANGELES | CA | | 06/10/2015 | 4.375 | 445,796 | 0 | 0 | 0 | 0 | 0 | 1,017,084 | 12/31/2017 |
| B5071003 | | LOS ANGELES | CA | | 09/18/2015 | 4.375 | 1,250,227 | 0 | 0 | 0 | 0 | 0 | 1,825,290 | 12/31/2017 |
| B5082003 | | LOS ANGELES | CA | | 11/09/2015 | 4.250 | 1,422,544 | 0 | 0 | 0 | 0 | 0 | 2,481,150 | 12/31/2017 |
| B5082102 | CF | LOS ANGELES | CA | | 11/09/2015 | 4.500 | 1,507,307 | 0 | 0 | 0 | 0 | 0 | 2,342,880 | 12/31/2017 |
| B5082105 | | LOS ANGELES | CA | | 11/09/2015 | 4.625 | 785,155 | 0 | 0 | 0 | 0 | 0 | 1,234,620 | 12/31/2017 |
| B5090305 | | LOS ANGELES | CA | | 11/13/2015 | 4.625 | 224,809 | 0 | 0 | 0 | 0 | 0 | 1,453,500 | 12/31/2017 |
| B5120401 | | LOS ANGELES | CA | | 02/17/2016 | 4.500 | 501,549 | 0 | 0 | 0 | 0 | 0 | 1,202,880 | 12/31/2017 |
| B6041404 | | LOS ANGELES | CA | | 07/28/2016 | 4.500 | 2,047,455 | 0 | 0 | 0 | 0 | 0 | 3,131,910 | 12/31/2017 |
| B6050603 | | LOS ANGELES | CA | | 09/20/2016 | 4.500 | 1,483,688 | 0 | 0 | 0 | 0 | 0 | 2,745,795 | 11/29/2018 |
| B6050603-1 | | LOS ANGELES | CA | | 11/29/2018 | 5.250 | 262,650 | 0 | 0 | 0 | 0 | 0 | 486,075 | 11/29/2018 |
| B6081103 | | LOS ANGELES | CA | | 09/15/2016 | 4.000 | 7,053,256 | 0 | 0 | 0 | 0 | 0 | 9,830,293 | 12/31/2017 |
| B6081103-1 | | LOS ANGELES | CA | | 01/16/2018 | 5.000 | 1,448,400 | 0 | 0 | 0 | 0 | 0 | 2,018,669 | 12/31/2017 |
| B6081606 | | LOS ANGELES | CA | | 10/27/2016 | 4.000 | 3,370,291 | 0 | 0 | 0 | 0 | 0 | 5,796,440 | 12/31/2017 |
| B6082301 | | LOS ANGELES | CA | | 10/31/2016 | 5.125 | 6,180,677 | 0 | 0 | 0 | 0 | 0 | 8,679,750 | 12/31/2017 |
| B6100306 | | LOS ANGELES | CA | | 12/16/2016 | 4.750 | 780,804 | 0 | 0 | 0 | 0 | 0 | 1,709,574 | 12/31/2017 |
| B6110303 | | LOS ANGELES | CA | | 02/14/2017 | 4.125 | 684,350 | 0 | 0 | 0 | 0 | 0 | 1,217,370 | 12/31/2017 |
| B6111010 | | LOS ANGELES | CA | | 02/02/2017 | 4.250 | 1,068,859 | 0 | 0 | 0 | 0 | 0 | 1,722,654 | 12/31/2017 |
| B6112103 | | LOS ANGELES | CA | | 01/31/2017 | 4.750 | 597,195 | 0 | 0 | 0 | 0 | 0 | 872,294 | 12/31/2017 |
| B6120505 | | LOS ANGELES | CA | | 02/03/2017 | 4.250 | 2,226,187 | 0 | 0 | 0 | 0 | 0 | 2,912,100 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7020902 | | LOS ANGELES | CA | | 03/30/2017 | 4.375 | 1,763,848 | 0 | 0 | 0 | 0 | 0 | 2,481,512 | 12/31/2017 |
| B7030201 | | LOS ANGELES | CA | | 05/09/2017 | 4.500 | 1,671,852 | 0 | 0 | 0 | 0 | 0 | 2,419,405 | 12/31/2017 |
| B7030701 | | LOS ANGELES | CA | | 06/23/2017 | 4.750 | 305,259 | 0 | 0 | 0 | 0 | 0 | 1,892,644 | 12/31/2017 |
| B7040301 | | LOS ANGELES | CA | | 06/13/2017 | 4.250 | 906,734 | 0 | 0 | 0 | 0 | 0 | 1,393,750 | 12/31/2017 |
| B7041002 | CF | LOS ANGELES | CA | | 06/05/2017 | 5.000 | 1,881,274 | 0 | 0 | 0 | 0 | 0 | 2,627,500 | 12/31/2017 |
| B7083102 | | LOS ANGELES | CA | | 11/20/2017 | 4.250 | 1,012,308 | 0 | 0 | 0 | 0 | 0 | 1,647,675 | 12/31/2017 |
| B7091801 | | LOS ANGELES | CA | | 11/15/2017 | 4.500 | 805,619 | 0 | 0 | 0 | 0 | 0 | 1,734,447 | 12/31/2017 |
| B7100501 | | LOS ANGELES | CA | | 11/29/2017 | 4.500 | 505,681 | 0 | 0 | 0 | 0 | 0 | 3,048,084 | 12/31/2017 |
| B7101201 | | LOS ANGELES | CA | | 11/21/2017 | 4.500 | 2,675,387 | 0 | 0 | 0 | 0 | 0 | 3,664,530 | 12/31/2017 |
| B7121303 | | LOS ANGELES | CA | | 03/05/2018 | 4.500 | 611,749 | 0 | 0 | 0 | 0 | 0 | 1,073,694 | 03/05/2018 |
| B8020104 | | LOS ANGELES | CA | | 04/20/2018 | 4.500 | 1,115,040 | 0 | 0 | 0 | 0 | 0 | 2,181,692 | 04/20/2018 |
| B8030503 | | LOS ANGELES | CA | | 05/31/2018 | 4.875 | 500,752 | 0 | 0 | 0 | 0 | 0 | 680,800 | 05/31/2018 |
| B8050404 | | LOS ANGELES | CA | | 07/18/2018 | 4.750 | 1,985,974 | 0 | 0 | 0 | 0 | 0 | 2,675,000 | 07/18/2018 |
| B8071903 | | LOS ANGELES | CA | | 09/28/2018 | 5.000 | 622,896 | 0 | 0 | 0 | 0 | 0 | 844,500 | 09/28/2018 |
| B8072304 | | LOS ANGELES | CA | | 10/03/2018 | 4.875 | 1,642,934 | 0 | 0 | 0 | 0 | 0 | 2,388,040 | 10/03/2018 |
| B8072604 | | LOS ANGELES | CA | | 10/10/2018 | 4.875 | 929,906 | 0 | 0 | 0 | 0 | 0 | 1,242,000 | 10/10/2018 |
| B8073004 | | LOS ANGELES | CA | | 11/13/2018 | 4.625 | 1,524,000 | 0 | 0 | 0 | 0 | 0 | 3,465,195 | 11/13/2018 |
| W6102001 | | LOS ANGELES | CA | | 11/29/2016 | 6.358 | 13,813,325 | 0 | 0 | 0 | 0 | 0 | 23,861,000 | 12/31/2017 |
| W7100401 | | LOS ANGELES | CA | | 12/15/2017 | 6.250 | 13,813,403 | 0 | 0 | 0 | 0 | 0 | 28,293,000 | 12/31/2017 |
| W8101601 | | LOS ANGELES | CA | | 12/11/2018 | 6.125 | 4,500,000 | 0 | 0 | 0 | 0 | 0 | 6,494,000 | 12/11/2018 |
| B4120901 | | LOS BANOS | CA | | 03/05/2015 | 4.500 | 584,376 | 0 | 0 | 0 | 0 | 0 | 919,880 | 12/31/2017 |
| A1110502 | | LOS GATOS | CA | | 01/16/2002 | 3.875 | 39,276 | 0 | 0 | 0 | 0 | 0 | 296,500 | 12/31/2017 |
| A3031303 | | LOS GATOS | CA | | 07/02/2003 | 4.875 | 421,643 | 0 | 0 | 0 | 0 | 0 | 3,931,590 | 12/31/2017 |
| A5021502 | | LOS GATOS | CA | | 05/06/2005 | 5.375 | 105,531 | 0 | 0 | 0 | 0 | 0 | 1,604,375 | 12/31/2017 |
| A2081903 | | LYNWOOD | CA | | 10/24/2002 | 7.125 | 200,005 | 0 | 0 | 0 | 0 | 0 | 1,280,000 | 12/31/2017 |
| B2121401 | | MALIBU | CA | | 02/14/2013 | 4.500 | 178,518 | 0 | 0 | 0 | 0 | 0 | 282,184 | 12/31/2017 |
| A6040702 | | MANHATTAN BEACH | CA | | 12/31/2006 | 4.500 | 172,745 | 0 | 0 | 0 | 0 | 0 | 837,930 | 12/31/2017 |
| A7120707 | | MANTECA | CA | | 02/26/2007 | 4.625 | 191,544 | 0 | 0 | 0 | 0 | 0 | 528,263 | 12/31/2017 |
| B1080102 | | MARINA DEL REY | CA | | 09/30/2011 | 5.625 | 378,192 | 0 | 0 | 0 | 0 | 0 | 980,474 | 12/31/2017 |
| B4022406 | CF | MARIPOSA | CA | | 05/15/2014 | 5.000 | 1,328,922 | 0 | 0 | 0 | 0 | 0 | 2,116,500 | 12/31/2017 |
| B1082301 | | MENLO PARK | CA | | 11/29/2011 | 6.000 | 555,853 | 0 | 0 | 0 | 0 | 0 | 1,150,794 | 12/31/2017 |
| B1112101 | | MENLO PARK | CA | | 02/09/2012 | 5.750 | 864,556 | 0 | 0 | 0 | 0 | 0 | 1,488,300 | 12/31/2017 |
| B6050205 | | MENLO PARK | CA | | 07/28/2016 | 4.000 | 7,553,551 | 0 | 0 | 0 | 0 | 0 | 8,889,498 | 12/31/2017 |
| B7030905 | CF | MENLO PARK | CA | | 06/12/2017 | 4.750 | 2,142,405 | 0 | 0 | 0 | 0 | 0 | 3,558,100 | 12/31/2017 |
| B8052902 | | MENLO PARK | CA | | 08/07/2018 | 4.875 | 674,944 | 0 | 0 | 0 | 0 | 0 | 2,004,000 | 08/07/2018 |
| B1110402 | CF | MERCED | CA | | 03/20/2012 | 5.375 | 1,146,323 | 0 | 0 | 0 | 0 | 0 | 5,799,350 | 12/31/2017 |
| B5020204 | | MILLBRAE | CA | | 04/08/2015 | 4.000 | 1,545,319 | 0 | 0 | 0 | 0 | 0 | 3,720,912 | 12/31/2017 |
| A9031209 | | MILPITAS | CA | | 05/11/2009 | 4.500 | 506,710 | 0 | 0 | 0 | 0 | 0 | 789,820 | 12/31/2017 |
| B0022502 | CF | MILPITAS | CA | | 04/22/2010 | 6.625 | 1,979,970 | 0 | 0 | 0 | 0 | 0 | 3,948,054 | 12/31/2017 |
| B0050302 | | MILPITAS | CA | | 07/21/2010 | 7.125 | 2,943,536 | 0 | 0 | 0 | 0 | 0 | 5,418,684 | 12/31/2017 |
| B4012803 | | MILPITAS | CA | | 03/13/2014 | 4.375 | 666,474 | 0 | 0 | 0 | 0 | 0 | 1,075,514 | 12/31/2017 |
| B4041703 | | MILPITAS | CA | | 07/11/2014 | 4.250 | 796,649 | 0 | 0 | 0 | 0 | 0 | 1,856,252 | 12/31/2017 |
| B7010302 | | MILPITAS | CA | | 04/07/2017 | 5.250 | 14,559,870 | 0 | 0 | 0 | 0 | 0 | 30,789,477 | 12/31/2017 |
| B2032001 | CF | MISSION HILLS | CA | | 06/14/2012 | 4.625 | 1,498,999 | 0 | 0 | 0 | 0 | 0 | 3,840,804 | 12/31/2017 |
| A3061604 | | MISSION VIEJO | CA | | 12/31/2006 | 6.250 | 134,870 | 0 | 0 | 0 | 0 | 0 | 798,660 | 12/31/2017 |
| B2041201 | | MISSION VIEJO | CA | | 06/28/2012 | 5.000 | 318,084 | 0 | 0 | 0 | 0 | 0 | 1,572,318 | 12/31/2017 |
| B0121703 | | MODESTO | CA | | 02/10/2011 | 6.250 | 180,549 | 0 | 0 | 0 | 0 | 0 | 1,318,000 | 12/31/2017 |
| B2092101 | CF | MODESTO | CA | | 11/20/2012 | 5.500 | 1,734,946 | 0 | 0 | 0 | 0 | 0 | 3,281,740 | 12/31/2017 |
| A8111901 | | MONROVIA | CA | | 01/23/2009 | 4.875 | 291,453 | 0 | 0 | 0 | 0 | 0 | 481,628 | 12/31/2017 |
| A8111902 | | MONROVIA | CA | | 01/23/2009 | 4.625 | 164,342 | 0 | 0 | 0 | 0 | 0 | 239,335 | 12/31/2017 |
| B4012802 | CF | MONROVIA | CA | | 04/29/2014 | 5.250 | 1,497,621 | 0 | 0 | 0 | 0 | 0 | 2,289,899 | 12/31/2017 |
| A5113003 | | MONTEBELLO | CA | | 12/31/2006 | 4.000 | 349,419 | 0 | 0 | 0 | 0 | 0 | 2,082,840 | 12/31/2017 |
| B3012502 | | MONTEBELLO | CA | | 03/29/2013 | 4.250 | 390,998 | 0 | 0 | 0 | 0 | 0 | 1,006,677 | 12/31/2017 |
| B1060303 | | MONTEREY | CA | | 08/18/2011 | 5.625 | 905,206 | 0 | 0 | 0 | 0 | 0 | 1,471,461 | 12/31/2017 |
| B1060303-1 | | MONTEREY | CA | | 10/24/2013 | 5.125 | 421,505 | 0 | 0 | 0 | 0 | 0 | 685,178 | 12/31/2017 |
| B4091001 | | MORENO VALLEY | CA | | 11/10/2014 | 4.375 | 3,198,653 | 0 | 0 | 0 | 0 | 0 | 5,294,778 | 12/31/2017 |
| B6042707 | | MORENO VALLEY | CA | | 07/14/2016 | 4.250 | 2,733,319 | 0 | 0 | 0 | 0 | 0 | 3,532,461 | 12/31/2017 |
| B4092501 | | MORGAN HILL | CA | | 11/05/2014 | 4.125 | 414,409 | 0 | 0 | 0 | 0 | 0 | 762,870 | 12/31/2017 |
| A6080802 | | MORRO BAY | CA | | 12/31/2006 | 6.750 | 181,868 | 0 | 0 | 0 | 0 | 0 | 238,170 | 12/31/2017 |
| B2111601 | | MORRO BAY | CA | | 01/31/2013 | 4.750 | 264,678 | 0 | 0 | 0 | 0 | 0 | 626,280 | 12/31/2017 |
| B2022403 | | MOUNTAIN VIEW | CA | | 03/30/2012 | 5.375 | 381,452 | 0 | 0 | 0 | 0 | 0 | 954,000 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B3052101 | | MOUNTAIN VIEW | CA | | 08/29/2013 | 4.500 | 276,480 | 0 | 0 | 0 | 0 | 0 | 437,131 | 12/31/2017 |
| B4101401 | CF | MOUNTAIN VIEW | CA | | 12/19/2014 | 4.625 | 1,254,382 | 0 | 0 | 0 | 0 | 0 | 3,224,713 | 12/31/2017 |
| B4120502 | | MOUNTAIN VIEW | CA | | 03/11/2015 | 4.250 | 1,610,380 | 0 | 0 | 0 | 0 | 0 | 3,076,320 | 12/31/2017 |
| B7033003 | | MOUNTAIN VIEW | CA | | 05/08/2017 | 4.875 | 3,180,410 | 0 | 0 | 0 | 0 | 0 | 4,450,360 | 12/31/2017 |
| B8092007 | | MOUNTAIN VIEW | CA | | 11/28/2018 | 4.625 | 2,936,875 | 0 | 0 | 0 | 0 | 0 | 3,950,335 | 11/28/2018 |
| W7070501 | | MOUNTAIN VIEW | CA | | 08/30/2017 | 6.000 | 9,650,000 | 0 | 0 | 0 | 0 | 0 | 15,457,000 | 12/31/2017 |
| B0102502 | | MURRIETA | CA | | 12/29/2010 | 6.500 | 851,307 | 0 | 0 | 0 | 0 | 0 | 1,695,750 | 12/31/2017 |
| B1082601 | | MURRIETA | CA | | 11/09/2011 | 4.125 | 858,833 | 0 | 0 | 0 | 0 | 0 | 2,061,972 | 12/31/2017 |
| B8082801 | | MURRIETA | CA | | 10/16/2018 | 4.875 | 764,802 | 0 | 0 | 0 | 0 | 0 | 1,027,600 | 10/16/2018 |
| B1030806 | | NAPA | CA | | 05/31/2011 | 6.000 | 871,031 | 0 | 0 | 0 | 0 | 0 | 2,400,597 | 12/31/2017 |
| A8051201 | CF | NATIONAL CITY | CA | | 07/18/2008 | 5.000 | 1,615,357 | 0 | 0 | 0 | 0 | 0 | 3,436,380 | 12/31/2017 |
| B6021703 | | NEEDLES | CA | | 04/08/2016 | 4.125 | 2,422,811 | 0 | 0 | 0 | 0 | 0 | 2,766,920 | 12/31/2017 |
| A7122002 | | NEWARK | CA | | 02/28/2008 | 4.750 | 234,714 | 0 | 0 | 0 | 0 | 0 | 487,167 | 12/31/2017 |
| B7101301 | | NEWARK | CA | | 12/21/2017 | 4.850 | 13,194,283 | 0 | 0 | 0 | 0 | 0 | 20,621,924 | 12/31/2017 |
| A8031005 | | NEWPORT BEACH | CA | | 06/12/2008 | 5.250 | 177,112 | 0 | 0 | 0 | 0 | 0 | 479,910 | 12/31/2017 |
| B0040102 | CF | NEWPORT BEACH | CA | | 06/18/2010 | 6.875 | 1,282,482 | 0 | 0 | 0 | 0 | 0 | 2,609,486 | 12/31/2017 |
| B0080610 | | NEWPORT BEACH | CA | | 10/28/2010 | 5.875 | 40,470 | 0 | 0 | 0 | 0 | 0 | 382,259 | 12/31/2017 |
| B1030205 | | NEWPORT BEACH | CA | | 04/11/2011 | 4.125 | 415,105 | 0 | 0 | 0 | 0 | 0 | 714,228 | 12/31/2017 |
| B3021302 | | NEWPORT BEACH | CA | | 04/15/2013 | 4.125 | 480,771 | 0 | 0 | 0 | 0 | 0 | 1,656,837 | 12/31/2017 |
| B6042002 | | NEWPORT BEACH | CA | | 06/30/2016 | 4.125 | 3,555,838 | 0 | 0 | 0 | 0 | 0 | 5,179,686 | 12/31/2017 |
| B6042002-1 | | NEWPORT BEACH | CA | | 04/12/2017 | 4.950 | 754,461 | 0 | 0 | 0 | 0 | 0 | 1,099,002 | 12/31/2017 |
| B6071401 | | NEWPORT BEACH | CA | | 11/02/2016 | 3.750 | 1,906,306 | 0 | 0 | 0 | 0 | 0 | 2,601,407 | 12/31/2017 |
| B6121302 | | NEWPORT BEACH | CA | | 03/07/2017 | 4.250 | 833,352 | 0 | 0 | 0 | 0 | 0 | 1,131,690 | 12/31/2017 |
| B6121303 | | NEWPORT BEACH | CA | | 03/07/2017 | 4.250 | 1,274,538 | 0 | 0 | 0 | 0 | 0 | 1,918,110 | 12/31/2017 |
| B0112201 | | NIPOMO | CA | | 02/01/2011 | 6.000 | 279,232 | 0 | 0 | 0 | 0 | 0 | 688,500 | 12/31/2017 |
| B0112202 | | NIPOMO | CA | | 02/01/2011 | 4.125 | 186,344 | 0 | 0 | 0 | 0 | 0 | 487,050 | 12/31/2017 |
| B4050703 | CF | NIPOMO | CA | | 12/01/2014 | 5.000 | 1,260,317 | 0 | 0 | 0 | 0 | 0 | 2,205,189 | 12/31/2017 |
| A3021909 | | NORTH HIGHLANDS | CA | | 05/01/2003 | 4.375 | 641,698 | 0 | 0 | 0 | 0 | 0 | 1,253,000 | 12/31/2017 |
| B0110501 | | NORTH HILLS | CA | | 01/20/2011 | 6.125 | 1,120,161 | 0 | 0 | 0 | 0 | 0 | 2,083,000 | 12/31/2017 |
| A4062506 | | NORTH HOLLYWOOD | CA | | 09/29/2004 | 6.250 | 63,661 | 0 | 0 | 0 | 0 | 0 | 1,626,390 | 12/31/2017 |
| B1061402 | | NORTH HOLLYWOOD | CA | | 11/15/2011 | 5.625 | 1,146,616 | 0 | 0 | 0 | 0 | 0 | 2,466,970 | 12/31/2017 |
| B1110903 | CF | NORTH HOLLYWOOD | CA | | 01/06/2012 | 5.125 | 1,067,439 | 0 | 0 | 0 | 0 | 0 | 1,853,748 | 12/31/2017 |
| B2021701 | | NORTH HOLLYWOOD | CA | | 05/09/2012 | 5.625 | 1,031,469 | 0 | 0 | 0 | 0 | 0 | 1,959,594 | 12/31/2017 |
| B2031312 | | NORTH HOLLYWOOD | CA | | 08/07/2012 | 5.375 | 547,001 | 0 | 0 | 0 | 0 | 0 | 2,841,319 | 12/31/2017 |
| B3052004 | | NORTH HOLLYWOOD | CA | | 08/21/2013 | 4.500 | 446,846 | 0 | 0 | 0 | 0 | 0 | 933,849 | 12/31/2017 |
| B6022501 | CF | NORTH HOLLYWOOD | CA | | 04/21/2016 | 4.500 | 1,906,965 | 0 | 0 | 0 | 0 | 0 | 7,925,910 | 12/31/2017 |
| B8042002 | | NORTH HOLLYWOOD | CA | | 08/23/2018 | 5.000 | 248,735 | 0 | 0 | 0 | 0 | 0 | 601,000 | 08/23/2018 |
| A9030401 | | NORTHRIDGE | CA | | 04/29/2009 | 4.375 | 1,333,805 | 0 | 0 | 0 | 0 | 0 | 3,980,743 | 12/31/2017 |
| B4021803 | | NORTHRIDGE | CA | | 05/08/2014 | 5.125 | 1,147,661 | 0 | 0 | 0 | 0 | 0 | 3,674,550 | 12/31/2017 |
| B1040805 | | NORWALK | CA | | 06/08/2011 | 4.250 | 493,582 | 0 | 0 | 0 | 0 | 0 | 1,715,880 | 12/31/2017 |
| B1062106 | | NOVATO | CA | | 09/13/2011 | 4.000 | 537,457 | 0 | 0 | 0 | 0 | 0 | 703,696 | 12/31/2017 |
| A9030421 | | OAKDALE | CA | | 05/19/2009 | 6.875 | 298,597 | 0 | 0 | 0 | 0 | 0 | 655,995 | 12/31/2017 |
| A4042425 | | OAKLAND | CA | | 07/01/2004 | 6.750 | 367,534 | 0 | 0 | 0 | 0 | 0 | 714,480 | 12/31/2017 |
| A4042425-1 | | OAKLAND | CA | | 04/29/2014 | 4.250 | 97,490 | 0 | 0 | 0 | 0 | 0 | 189,520 | 12/31/2017 |
| A5102404 | | OAKLAND | CA | | 12/31/2006 | 6.375 | 295,487 | 0 | 0 | 0 | 0 | 0 | 1,150,560 | 12/31/2017 |
| A8012505 | | OAKLAND | CA | | 04/23/2008 | 4.625 | 193,122 | 0 | 0 | 0 | 0 | 0 | 362,579 | 12/31/2017 |
| B0042001 | | OAKLAND | CA | | 07/13/2010 | 3.875 | 229,856 | 0 | 0 | 0 | 0 | 0 | 495,602 | 12/31/2017 |
| B0043003 | | OAKLAND | CA | | 07/12/2010 | 4.000 | 494,298 | 0 | 0 | 0 | 0 | 0 | 934,812 | 12/31/2017 |
| B1052301 | | OAKLAND | CA | | 10/27/2011 | 5.625 | 487,440 | 0 | 0 | 0 | 0 | 0 | 1,496,369 | 12/31/2017 |
| B1052301-1 | | OAKLAND | CA | | 10/30/2014 | 4.875 | 1,084,523 | 0 | 0 | 0 | 0 | 0 | 3,329,331 | 12/31/2017 |
| B3022501 | | OAKLAND | CA | | 04/08/2013 | 4.500 | 538,053 | 0 | 0 | 0 | 0 | 0 | 792,942 | 12/31/2017 |
| B5081301 | | OAKLAND | CA | | 10/29/2015 | 4.950 | 746,011 | 0 | 0 | 0 | 0 | 0 | 2,082,483 | 12/31/2017 |
| B7030807 | | OAKLAND | CA | | 05/23/2017 | 4.625 | 1,528,494 | 0 | 0 | 0 | 0 | 0 | 2,213,715 | 12/31/2017 |
| B7100402 | | OAKLAND | CA | | 12/01/2017 | 4.500 | 2,651,426 | 0 | 0 | 0 | 0 | 0 | 3,558,250 | 12/31/2017 |
| W7092901 | | OAKLAND | CA | | 11/17/2017 | 6.125 | 16,430,690 | 0 | 0 | 0 | 0 | 0 | 25,119,773 | 12/31/2017 |
| W7092901A | | OAKLAND | CA | | 12/13/2018 | 6.875 | 104,149 | 0 | 0 | 0 | 0 | 0 | 159,227 | 12/31/2017 |
| B6120106 | | OAKLEY | CA | | 03/28/2017 | 5.125 | 7,525,450 | 0 | 0 | 0 | 0 | 0 | 13,798,928 | 12/31/2017 |
| A3012802 | | OCEANSIDE | CA | | 04/25/2003 | 6.625 | 158,355 | 0 | 0 | 0 | 0 | 0 | 686,970 | 12/31/2017 |
| A3012803 | | OCEANSIDE | CA | | 04/25/2003 | 6.625 | 105,570 | 0 | 0 | 0 | 0 | 0 | 440,130 | 12/31/2017 |
| A6061301 | | OCEANSIDE | CA | | 08/16/2006 | 6.750 | 504,336 | 0 | 0 | 0 | 0 | 0 | 1,285,200 | 12/31/2017 |
| A6071401 | | OCEANSIDE | CA | | 09/08/2006 | 6.875 | 328,204 | 0 | 0 | 0 | 0 | 0 | 629,406 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A9110602 | | OCEANSIDE | CA | | 01/11/2010 | 7.000 | 598,799 | 0 | 0 | 0 | 0 | 0 | 1,027,378 | 12/31/2017 |
| B0061726 | | OCEANSIDE | CA | | 08/18/2010 | 4.875 | 697,080 | 0 | 0 | 0 | 0 | 0 | 1,516,705 | 06/18/2018 |
| B0061726-1 | | OCEANSIDE | CA | | 06/18/2018 | 5.000 | 599,878 | 0 | 0 | 0 | 0 | 0 | 1,305,212 | 06/18/2018 |
| B3081907 | | OCEANSIDE | CA | | 10/15/2013 | 5.000 | 960,970 | 0 | 0 | 0 | 0 | 0 | 1,365,047 | 12/31/2017 |
| A7081001 | | OJAI | CA | | 11/20/2007 | 5.000 | 620,351 | 0 | 0 | 0 | 0 | 0 | 848,186 | 12/31/2017 |
| B2020602 | | OJAI | CA | | 03/29/2012 | 5.000 | 938,984 | 0 | 0 | 0 | 0 | 0 | 2,651,222 | 12/31/2017 |
| A9030417 | | ONTARIO | CA | | 05/08/2009 | 4.500 | 171,401 | 0 | 0 | 0 | 0 | 0 | 162,740 | 12/31/2017 |
| A9030418 | | ONTARIO | CA | | 05/08/2009 | 4.500 | 82,837 | 0 | 0 | 0 | 0 | 0 | 177,285 | 12/31/2017 |
| B0081802 | | ONTARIO | CA | | 10/20/2010 | 6.250 | 161,548 | 0 | 0 | 0 | 0 | 0 | 296,757 | 12/31/2017 |
| B2051802 | CF | ONTARIO | CA | | 08/14/2012 | 4.750 | 1,237,509 | 0 | 0 | 0 | 0 | 0 | 1,984,086 | 12/31/2017 |
| B3032804 | | ONTARIO | CA | | 06/19/2013 | 4.375 | 715,056 | 0 | 0 | 0 | 0 | 0 | 1,696,035 | 12/31/2017 |
| B5030604 | | ONTARIO | CA | | 05/28/2015 | 4.375 | 1,678,407 | 0 | 0 | 0 | 0 | 0 | 3,567,570 | 12/31/2017 |
| B5060302 | | ONTARIO | CA | | 08/27/2015 | 5.000 | 383,461 | 0 | 0 | 0 | 0 | 0 | 580,390 | 12/31/2017 |
| B6020204 | | ONTARIO | CA | | 04/25/2016 | 3.875 | 1,272,314 | 0 | 0 | 0 | 0 | 0 | 1,837,360 | 12/31/2017 |
| B6111402 | | ONTARIO | CA | | 01/31/2017 | 4.875 | 14,275,535 | 0 | 0 | 0 | 0 | 0 | 21,083,000 | 12/31/2017 |
| W8073101 | | ONTARIO | CA | | 09/07/2018 | 6.000 | 9,245,000 | 0 | 0 | 0 | 0 | 0 | 14,932,000 | 09/07/2018 |
| A2060301 | CF | ORANGE | CA | | 07/25/2002 | 4.250 | 1,773,648 | 0 | 0 | 0 | 0 | 0 | 4,106,000 | 12/31/2017 |
| A4030910 | | ORANGE | CA | | 05/27/2004 | 4.250 | 398,533 | 0 | 0 | 0 | 0 | 0 | 1,218,000 | 12/31/2017 |
| A7040504 | | ORANGE | CA | | 06/07/2007 | 4.500 | 234,849 | 0 | 0 | 0 | 0 | 0 | 415,140 | 12/31/2017 |
| A9030601 | CF | ORANGE | CA | | 04/20/2009 | 4.500 | 1,729,416 | 0 | 0 | 0 | 0 | 0 | 7,194,395 | 12/31/2017 |
| B1052703 | CF | ORANGE | CA | | 07/28/2011 | 6.750 | 1,036,477 | 0 | 0 | 0 | 0 | 0 | 1,897,808 | 12/31/2017 |
| B1071901 | | ORANGE | CA | | 09/12/2011 | 5.625 | 4,095,162 | 0 | 0 | 0 | 0 | 0 | 6,461,928 | 12/31/2017 |
| B2030202 | | ORANGE | CA | | 05/01/2012 | 4.500 | 492,623 | 0 | 0 | 0 | 0 | 0 | 947,070 | 12/31/2017 |
| B7012005 | | ORANGE | CA | | 03/23/2017 | 4.750 | 583,503 | 0 | 0 | 0 | 0 | 0 | 815,835 | 12/31/2017 |
| B8032101 | | ORANGE | CA | | 05/22/2018 | 5.000 | 321,691 | 0 | 0 | 0 | 0 | 0 | 480,250 | 05/22/2018 |
| B4101006 | | OTAY MESA | CA | | 11/24/2014 | 4.875 | 346,949 | 0 | 0 | 0 | 0 | 0 | 621,624 | 12/31/2017 |
| B4101008 | | OTAY MESA | CA | | 11/24/2014 | 4.875 | 651,425 | 0 | 0 | 0 | 0 | 0 | 1,155,810 | 12/31/2017 |
| A7020901 | | OXNARD | CA | | 05/03/2007 | 4.875 | 585,730 | 0 | 0 | 0 | 0 | 0 | 979,200 | 12/31/2017 |
| B0051203 | | OXNARD | CA | | 07/02/2010 | 6.750 | 928,023 | 0 | 0 | 0 | 0 | 0 | 1,358,472 | 12/31/2017 |
| B1110403 | | OXNARD | CA | | 02/09/2012 | 5.500 | 384,153 | 0 | 0 | 0 | 0 | 0 | 1,011,872 | 12/31/2017 |
| B3062008 | CF | OXNARD | CA | | 09/11/2013 | 4.625 | 1,359,507 | 0 | 0 | 0 | 0 | 0 | 2,390,276 | 12/21/2018 |
| B4042402 | CF | OXNARD | CA | | 07/15/2014 | 4.875 | 2,405,863 | 0 | 0 | 0 | 0 | 0 | 3,614,384 | 12/31/2017 |
| B4060903 | | OXNARD | CA | | 09/12/2014 | 4.500 | 524,587 | 0 | 0 | 0 | 0 | 0 | 746,200 | 12/31/2017 |
| B5070201 | CF | OXNARD | CA | | 09/25/2015 | 4.500 | 1,315,329 | 0 | 0 | 0 | 0 | 0 | 2,609,960 | 12/31/2017 |
| B5082004 | CF | OXNARD | CA | | 11/16/2015 | 4.500 | 1,032,079 | 0 | 0 | 0 | 0 | 0 | 1,605,990 | 12/31/2017 |
| B8061202 | | OXNARD | CA | | 08/09/2018 | 5.125 | 431,844 | 0 | 0 | 0 | 0 | 0 | 1,148,364 | 08/09/2018 |
| A9042302 | | PACIFIC GROVE | CA | | 05/15/2009 | 4.375 | 928,299 | 0 | 0 | 0 | 0 | 0 | 1,322,090 | 12/31/2017 |
| B7042101 | | PACIFIC PALISADES | CA | | 07/13/2017 | 4.500 | 1,843,450 | 0 | 0 | 0 | 0 | 0 | 2,538,000 | 12/31/2017 |
| B2081604 | | PACIFICA | CA | | 10/31/2012 | 4.625 | 520,579 | 0 | 0 | 0 | 0 | 0 | 2,201,670 | 12/31/2017 |
| B3032702 | | PACIFICA | CA | | 06/07/2013 | 4.000 | 334,990 | 0 | 0 | 0 | 0 | 0 | 487,475 | 12/31/2017 |
| B2092102 | | PACOIMA | CA | | 12/12/2012 | 5.000 | 456,642 | 0 | 0 | 0 | 0 | 0 | 1,121,694 | 12/31/2017 |
| B3070502 | | PACOIMA | CA | | 12/02/2013 | 5.125 | 475,180 | 0 | 0 | 0 | 0 | 0 | 1,870,068 | 12/31/2017 |
| A7031411 | | PALM DESERT | CA | | 06/25/2007 | 4.625 | 757,048 | 0 | 0 | 0 | 0 | 0 | 840,990 | 12/31/2017 |
| A8082102 | | PALM DESERT | CA | | 10/30/2008 | 4.500 | 716,125 | 0 | 0 | 0 | 0 | 0 | 1,143,450 | 12/31/2017 |
| B1112304 | | PALM DESERT | CA | | 01/26/2012 | 5.250 | 508,090 | 0 | 0 | 0 | 0 | 0 | 2,291,080 | 12/31/2017 |
| B2011304 | CF | PALM DESERT | CA | | 03/07/2012 | 5.875 | 1,229,420 | 0 | 0 | 0 | 0 | 0 | 1,789,814 | 12/31/2017 |
| B2020302 | | PALM DESERT | CA | | 03/20/2012 | 4.875 | 333,600 | 0 | 0 | 0 | 0 | 0 | 763,303 | 12/31/2017 |
| B2020303 | | PALM DESERT | CA | | 03/20/2012 | 4.750 | 277,532 | 0 | 0 | 0 | 0 | 0 | 482,548 | 12/31/2017 |
| B6040402 | | PALM DESERT | CA | | 06/02/2016 | 4.375 | 519,519 | 0 | 0 | 0 | 0 | 0 | 923,382 | 12/31/2017 |
| B7022204 | | PALM DESERT | CA | | 04/07/2017 | 4.375 | 1,384,055 | 0 | 0 | 0 | 0 | 0 | 1,881,878 | 12/31/2017 |
| B5020510 | | PALM SPRINGS | CA | | 03/11/2015 | 3.900 | 888,866 | 0 | 0 | 0 | 0 | 0 | 2,159,040 | 12/31/2017 |
| B7070601 | | PALM SPRINGS | CA | | 09/29/2017 | 4.625 | 851,333 | 0 | 0 | 0 | 0 | 0 | 1,111,152 | 12/31/2017 |
| B3060402 | | PALMDALE | CA | | 08/12/2013 | 4.750 | 1,172,885 | 0 | 0 | 0 | 0 | 0 | 2,654,250 | 12/31/2017 |
| B5013005 | | PALMDALE | CA | | 04/16/2015 | 3.900 | 396,223 | 0 | 0 | 0 | 0 | 0 | 435,744 | 12/31/2017 |
| B8040601 | | PALMDALE | CA | | 05/31/2018 | 5.450 | 15,000,000 | 0 | 0 | 0 | 0 | 0 | 23,089,000 | 05/31/2018 |
| B2012601 | | PALO ALTO | CA | | 03/01/2012 | 5.375 | 4,304,333 | 0 | 0 | 0 | 0 | 0 | 9,717,093 | 12/31/2017 |
| B2012601-1 | | PALO ALTO | CA | | 03/15/2016 | 5.750 | 2,129,777 | 0 | 0 | 0 | 0 | 0 | 4,808,001 | 12/31/2017 |
| B1062203 | | PANORAMA CITY | CA | | 09/15/2011 | 5.625 | 294,312 | 0 | 0 | 0 | 0 | 0 | 1,235,376 | 12/31/2017 |
| A5120801 | | PASADENA | CA | | 12/31/2006 | 5.750 | 132,860 | 0 | 0 | 0 | 0 | 0 | 1,117,410 | 12/31/2017 |
| A6090602 | | PASADENA | CA | | 11/16/2006 | 6.250 | 214,738 | 0 | 0 | 0 | 0 | 0 | 779,280 | 12/31/2017 |
| A8020811 | | PASADENA | CA | | 03/31/2008 | 4.500 | 1,411,881 | 0 | 0 | 0 | 0 | 0 | 2,352,084 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B2031202 | | PASADENA | CA | | 05/21/2012 | 4.625 | 564,307 | 0 | 0 | 0 | 0 | 0 | 3,528,357 | 12/31/2017 |
| B3050305 | CF | PASADENA | CA | | 08/08/2013 | 4.750 | 1,313,347 | 0 | 0 | 0 | 0 | 0 | 2,392,000 | 12/31/2017 |
| B5071401 | CF | PASADENA | CA | | 09/25/2015 | 4.250 | 1,592,891 | 0 | 0 | 0 | 0 | 0 | 2,634,660 | 12/31/2017 |
| B5110501 | | PASADENA | CA | | 01/19/2016 | 4.500 | 613,224 | 0 | 0 | 0 | 0 | 0 | 1,309,170 | 12/31/2017 |
| B7080201 | | PASADENA | CA | | 09/11/2017 | 4.500 | 3,130,863 | 0 | 0 | 0 | 0 | 0 | 4,323,540 | 12/31/2017 |
| W8111201 | | PASADENA | CA | | 12/21/2018 | 6.000 | 15,250,000 | 0 | 0 | 0 | 0 | 0 | 24,690,000 | 12/31/2018 |
| A8012903 | | PASO ROBLES | CA | | 04/17/2008 | 4.625 | 211,399 | 0 | 0 | 0 | 0 | 0 | 233,310 | 12/31/2017 |
| A8012904 | | PASO ROBLES | CA | | 04/17/2008 | 4.625 | 211,399 | 0 | 0 | 0 | 0 | 0 | 364,140 | 12/31/2017 |
| B1031601 | CF | PASO ROBLES | CA | | 05/17/2011 | 5.875 | 1,205,224 | 0 | 0 | 0 | 0 | 0 | 3,407,454 | 12/31/2017 |
| B3012806 | | PASO ROBLES | CA | | 04/05/2013 | 4.375 | 390,584 | 0 | 0 | 0 | 0 | 0 | 689,010 | 12/31/2017 |
| B4112602 | | PASO ROBLES | CA | | 02/12/2015 | 4.500 | 317,029 | 0 | 0 | 0 | 0 | 0 | 535,020 | 12/31/2017 |
| B4112603 | | PASO ROBLES | CA | | 02/12/2015 | 4.500 | 496,790 | 0 | 0 | 0 | 0 | 0 | 678,071 | 12/31/2017 |
| B4112604 | | PASO ROBLES | CA | | 02/12/2015 | 4.500 | 378,835 | 0 | 0 | 0 | 0 | 0 | 553,150 | 12/31/2017 |
| B4112605 | | PASO ROBLES | CA | | 02/12/2015 | 4.500 | 345,688 | 0 | 0 | 0 | 0 | 0 | 560,550 | 12/31/2017 |
| B5102601 | | PASO ROBLES | CA | | 01/04/2016 | 4.250 | 960,884 | 0 | 0 | 0 | 0 | 0 | 1,973,856 | 12/31/2017 |
| B6070802 | | PASO ROBLES | CA | | 10/21/2016 | 4.375 | 871,068 | 0 | 0 | 0 | 0 | 0 | 3,785,220 | 12/31/2017 |
| B8042607 | | PASO ROBLES | CA | | 07/06/2018 | 5.000 | 931,163 | 0 | 0 | 0 | 0 | 0 | 1,359,000 | 07/06/2018 |
| B0111801 | | PERRIS | CA | | 02/07/2011 | 4.375 | 1,142,767 | 0 | 0 | 0 | 0 | 0 | 2,647,410 | 12/31/2017 |
| B2040405 | | PERRIS | CA | | 06/12/2012 | 5.125 | 1,301,852 | 0 | 0 | 0 | 0 | 0 | 2,002,250 | 12/31/2017 |
| B2101503 | | PERRIS | CA | | 01/03/2013 | 5.250 | 321,110 | 0 | 0 | 0 | 0 | 0 | 941,436 | 12/31/2017 |
| B5092204 | | PERRIS | CA | | 01/07/2016 | 4.500 | 705,767 | 0 | 0 | 0 | 0 | 0 | 1,191,784 | 12/31/2017 |
| B8102601 | | PERRIS | CA | | 11/30/2018 | 5.250 | 698,500 | 0 | 0 | 0 | 0 | 0 | 2,084,705 | 12/07/2018 |
| A4042403 | | PETALUMA | CA | | 07/01/2004 | 6.750 | 428,834 | 0 | 0 | 0 | 0 | 0 | 1,068,818 | 12/31/2017 |
| A4042403-1 | | PETALUMA | CA | | 04/29/2014 | 4.250 | 124,051 | 0 | 0 | 0 | 0 | 0 | 309,182 | 12/31/2017 |
| B4020301 | | PETALUMA | CA | | 05/05/2014 | 4.375 | 307,745 | 0 | 0 | 0 | 0 | 0 | 1,103,640 | 12/31/2017 |
| B4031204 | | PICO RIVERA | CA | | 01/29/2015 | 4.125 | 537,536 | 0 | 0 | 0 | 0 | 0 | 912,912 | 12/31/2017 |
| B3062002 | | PINOLE | CA | | 09/10/2013 | 5.125 | 399,392 | 0 | 0 | 0 | 0 | 0 | 747,460 | 12/31/2017 |
| B3112503 | | PISMO BEACH | CA | | 03/27/2014 | 4.875 | 330,052 | 0 | 0 | 0 | 0 | 0 | 633,930 | 12/31/2017 |
| B8040504 | | PISMO BEACH | CA | | 07/23/2018 | 5.625 | 2,426,137 | 0 | 0 | 0 | 0 | 0 | 6,120,566 | 07/23/2018 |
| B3061205 | | PITTSBURG | CA | | 09/27/2013 | 5.000 | 586,163 | 0 | 0 | 0 | 0 | 0 | 1,506,092 | 12/31/2017 |
| B4090401 | | PITTSBURG | CA | | 10/07/2014 | 4.375 | 723,003 | 0 | 0 | 0 | 0 | 0 | 1,129,485 | 12/31/2017 |
| A5060906 | | PLACENTIA | CA | | 09/02/2005 | 5.125 | 101,978 | 0 | 0 | 0 | 0 | 0 | 1,943,000 | 12/31/2017 |
| A7032702 | | PLACENTIA | CA | | 06/13/2007 | 4.250 | 764,234 | 0 | 0 | 0 | 0 | 0 | 2,393,940 | 12/31/2017 |
| B5081005 | | PLACENTIA | CA | | 11/12/2015 | 4.375 | 1,244,869 | 0 | 0 | 0 | 0 | 0 | 2,163,060 | 12/31/2017 |
| B6060305 | | PLACENTIA | CA | | 08/01/2016 | 4.125 | 2,323,982 | 0 | 0 | 0 | 0 | 0 | 3,653,683 | 12/31/2017 |
| B8010402 | | PLACENTIA | CA | | 03/15/2018 | 4.625 | 2,335,879 | 0 | 0 | 0 | 0 | 0 | 3,275,340 | 03/15/2018 |
| A4081305 | | PLEASANT HILL | CA | | 11/22/2004 | 6.000 | 110,274 | 0 | 0 | 0 | 0 | 0 | 1,947,750 | 12/31/2017 |
| A4042407 | | PLEASANTON | CA | | 12/31/2006 | 6.750 | 283,043 | 0 | 0 | 0 | 0 | 0 | 549,315 | 12/31/2017 |
| A4042407-1 | | PLEASANTON | CA | | 04/30/2014 | 4.250 | 79,075 | 0 | 0 | 0 | 0 | 0 | 153,465 | 12/31/2017 |
| B8071902 | | PLEASANTON | CA | | 10/04/2018 | 5.000 | 787,725 | 0 | 0 | 0 | 0 | 0 | 1,157,885 | 10/04/2018 |
| B8101902 | | PLEASANTON | CA | | 12/19/2018 | 5.000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 6,508,000 | 12/19/2018 |
| B5091702 | | POLLOCK PINES | CA | | 03/31/2016 | 4.750 | 378,599 | 0 | 0 | 0 | 0 | 0 | 626,500 | 12/31/2017 |
| A4042426 | | POMONA | CA | | 07/01/2004 | 6.750 | 372,916 | 0 | 0 | 0 | 0 | 0 | 730,125 | 12/31/2017 |
| A4042426-1 | | POMONA | CA | | 04/29/2014 | 4.250 | 97,490 | 0 | 0 | 0 | 0 | 0 | 190,875 | 12/31/2017 |
| A5120209 | | POMONA | CA | | 12/31/2006 | 7.300 | 455,239 | 0 | 0 | 0 | 0 | 0 | 1,765,187 | 12/31/2017 |
| A7101701 | | POMONA | CA | | 12/11/2007 | 4.625 | 1,030,366 | 0 | 0 | 0 | 0 | 0 | 902,547 | 12/31/2017 |
| B1080203 | CF | POMONA | CA | | 10/31/2011 | 6.000 | 1,299,666 | 0 | 0 | 0 | 0 | 0 | 3,106,488 | 12/31/2017 |
| B3032003 | | POMONA | CA | | 05/29/2013 | 4.500 | 383,842 | 0 | 0 | 0 | 0 | 0 | 1,484,407 | 12/31/2017 |
| B5092404 | | POMONA | CA | | 12/18/2015 | 4.375 | 4,221,396 | 0 | 0 | 0 | 0 | 0 | 5,740,812 | 12/31/2017 |
| B8082402 | | POMONA | CA | | 10/24/2018 | 4.875 | 1,467,485 | 0 | 0 | 0 | 0 | 0 | 2,170,014 | 10/24/2018 |
| A2091203 | | PORT HUENEME | CA | | 12/12/2002 | 7.000 | 193,732 | 0 | 0 | 0 | 0 | 0 | 1,204,560 | 12/31/2017 |
| A2102901 | | POWAY | CA | | 01/30/2003 | 4.125 | 397,157 | 0 | 0 | 0 | 0 | 0 | 5,775,070 | 12/31/2017 |
| A2102901-1 | | POWAY | CA | | 07/26/2012 | 4.125 | 145,175 | 0 | 0 | 0 | 0 | 0 | 2,110,987 | 12/31/2017 |
| B2041002 | | POWAY | CA | | 07/19/2012 | 4.625 | 647,814 | 0 | 0 | 0 | 0 | 0 | 1,599,355 | 12/31/2017 |
| B4060902 | | POWAY | CA | | 07/15/2014 | 4.125 | 540,710 | 0 | 0 | 0 | 0 | 0 | 814,842 | 12/31/2017 |
| B5050404 | | POWAY | CA | | 07/28/2015 | 4.500 | 572,438 | 0 | 0 | 0 | 0 | 0 | 1,951,856 | 12/31/2017 |
| B2031605 | CF | RAMONA | CA | | 05/30/2012 | 5.000 | 1,905,341 | 0 | 0 | 0 | 0 | 0 | 3,317,013 | 12/31/2017 |
| B2031607 | | RAMONA | CA | | 05/30/2012 | 5.000 | 328,515 | 0 | 0 | 0 | 0 | 0 | 1,096,347 | 12/31/2017 |
| B5022403 | | RAMONA | CA | | 05/08/2015 | 4.000 | 2,685,389 | 0 | 0 | 0 | 0 | 0 | 3,755,268 | 12/31/2017 |
| A3100602 | | RANCHO CORDOVA | CA | | 12/05/2003 | 5.500 | 384,337 | 0 | 0 | 0 | 0 | 0 | 1,022,779 | 12/31/2017 |
| A31006023 | | RANCHO CORDOVA | CA | | 08/29/2005 | 6.000 | 142,115 | 0 | 0 | 0 | 0 | 0 | 378,191 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A6070706 | | RANCHO CORDOVA | CA | | 09/28/2006 | 4.250 | 271,808 | 0 | 0 | 0 | 0 | 0 | 321,500 | 12/31/2017 |
| A8062302 | | RANCHO CORDOVA | CA | | 07/10/2008 | 4.875 | 842,943 | 0 | 0 | 0 | 0 | 0 | 1,372,288 | 12/31/2017 |
| B1082605 | CF | RANCHO CORDOVA | CA | | 11/07/2011 | 5.500 | 2,237,091 | 0 | 0 | 0 | 0 | 0 | 5,591,498 | 12/31/2017 |
| B2030604 | CF | RANCHO CORDOVA | CA | | 04/26/2012 | 4.750 | 1,339,547 | 0 | 0 | 0 | 0 | 0 | 3,952,340 | 12/31/2017 |
| B6050403 | | RANCHO CORDOVA | CA | | 06/30/2016 | 4.500 | 4,570,025 | 0 | 0 | 0 | 0 | 0 | 9,065,088 | 12/31/2017 |
| A3061001 | | RANCHO CUCAMONGA | CA | | 09/15/2003 | 4.125 | 948,928 | 0 | 0 | 0 | 0 | 0 | 4,125,000 | 12/31/2017 |
| B0051401 | | RANCHO CUCAMONGA | CA | | 06/29/2010 | 7.750 | 533,264 | 0 | 0 | 0 | 0 | 0 | 975,964 | 12/31/2017 |
| B0111604 | | RANCHO CUCAMONGA | CA | | 01/24/2011 | 6.875 | 246,331 | 0 | 0 | 0 | 0 | 0 | 780,000 | 12/31/2017 |
| B4040703 | | RANCHO CUCAMONGA | CA | | 06/06/2014 | 4.750 | 324,203 | 0 | 0 | 0 | 0 | 0 | 569,953 | 12/31/2017 |
| B1080801 | CF | RANCHO DOMINGUEZ | CA | | 09/23/2011 | 5.500 | 1,161,637 | 0 | 0 | 0 | 0 | 0 | 3,318,458 | 12/31/2017 |
| B2012403 | CF | RANCHO DOMINGUEZ | CA | | 03/30/2012 | 4.750 | 1,033,946 | 0 | 0 | 0 | 0 | 0 | 3,515,821 | 12/31/2017 |
| A6041002 | | RANCHO SANTA MARGARITA | CA | | 12/31/2006 | 6.250 | 148,597 | 0 | 0 | 0 | 0 | 0 | 385,208 | 12/31/2017 |
| A4041305 | | REDDING | CA | | 06/23/2004 | 6.000 | 127,352 | 0 | 0 | 0 | 0 | 0 | 6,595,000 | 12/31/2017 |
| B1082302 | | REDDING | CA | | 10/27/2011 | 6.000 | 278,317 | 0 | 0 | 0 | 0 | 0 | 483,472 | 12/31/2017 |
| B2083007 | CF | REDDING | CA | | 11/02/2012 | 4.875 | 1,254,109 | 0 | 0 | 0 | 0 | 0 | 2,335,410 | 12/31/2017 |
| B3052805 | | REDDING | CA | | 08/08/2013 | 4.750 | 319,126 | 0 | 0 | 0 | 0 | 0 | 1,271,376 | 12/31/2017 |
| A2091905 | | REDLANDS | CA | | 12/03/2002 | 6.500 | 304,020 | 0 | 0 | 0 | 0 | 0 | 1,697,080 | 12/31/2017 |
| A7082903 | | REDLANDS | CA | | 10/22/2007 | 6.750 | 203,965 | 0 | 0 | 0 | 0 | 0 | 310,820 | 12/31/2017 |
| B1030404 | CF | REDLANDS | CA | | 05/25/2011 | 6.250 | 1,667,469 | 0 | 0 | 0 | 0 | 0 | 3,644,550 | 12/31/2017 |
| A5060802 | | REDWOOD CITY | CA | | 08/25/2005 | 4.500 | 151,889 | 0 | 0 | 0 | 0 | 0 | 575,790 | 12/31/2017 |
| A5060803 | | REDWOOD CITY | CA | | 08/25/2005 | 4.500 | 145,444 | 0 | 0 | 0 | 0 | 0 | 1,091,910 | 12/31/2017 |
| A5101205 | | REDWOOD CITY | CA | | 12/31/2006 | 4.250 | 84,709 | 0 | 0 | 0 | 0 | 0 | 404,976 | 12/31/2017 |
| A6121502 | | REDWOOD CITY | CA | | 02/08/2007 | 6.250 | 1,198,290 | 0 | 0 | 0 | 0 | 0 | 2,072,640 | 12/31/2017 |
| A7052407 | | REDWOOD CITY | CA | | 08/17/2007 | 6.500 | 176,902 | 0 | 0 | 0 | 0 | 0 | 690,540 | 12/31/2017 |
| A8012308 | | REDWOOD CITY | CA | | 04/01/2008 | 4.625 | 252,057 | 0 | 0 | 0 | 0 | 0 | 1,129,874 | 12/31/2017 |
| B3011603 | | REDWOOD CITY | CA | | 03/07/2013 | 4.375 | 249,914 | 0 | 0 | 0 | 0 | 0 | 490,690 | 12/31/2017 |
| B3043004 | | REDWOOD CITY | CA | | 07/22/2013 | 4.750 | 210,597 | 0 | 0 | 0 | 0 | 0 | 1,587,120 | 12/31/2017 |
| B4111102 | | REDWOOD CITY | CA | | 01/08/2015 | 4.500 | 2,400,797 | 0 | 0 | 0 | 0 | 0 | 4,224,528 | 12/31/2017 |
| B5021305 | | REDWOOD CITY | CA | | 06/15/2015 | 3.875 | 1,447,754 | 0 | 0 | 0 | 0 | 0 | 2,353,139 | 12/31/2017 |
| B5040203 | | REDWOOD CITY | CA | | 06/30/2015 | 4.125 | 1,837,316 | 0 | 0 | 0 | 0 | 0 | 2,505,988 | 11/28/2018 |
| B5040203-1 | | REDWOOD CITY | CA | | 11/28/2018 | 5.125 | 528,500 | 0 | 0 | 0 | 0 | 0 | 720,842 | 11/28/2018 |
| B5061701 | | REDWOOD CITY | CA | | 08/31/2015 | 4.875 | 2,121,748 | 0 | 0 | 0 | 0 | 0 | 2,981,325 | 12/31/2017 |
| B6121901 | | REDWOOD CITY | CA | | 03/07/2017 | 4.375 | 1,304,371 | 0 | 0 | 0 | 0 | 0 | 1,858,812 | 12/31/2017 |
| B8061903 | | REDWOOD CITY | CA | | 08/22/2018 | 4.750 | 1,282,482 | 0 | 0 | 0 | 0 | 0 | 1,725,876 | 08/22/2018 |
| A8061601 | | RESEDA | CA | | 08/28/2008 | 5.000 | 450,088 | 0 | 0 | 0 | 0 | 0 | 1,201,662 | 12/31/2017 |
| B4022403 | CF | RIDGECREST | CA | | 05/15/2014 | 5.000 | 1,718,442 | 0 | 0 | 0 | 0 | 0 | 2,564,280 | 12/31/2017 |
| B7060502 | | RIDGECREST | CA | | 08/24/2017 | 4.875 | 655,716 | 0 | 0 | 0 | 0 | 0 | 1,318,264 | 12/31/2017 |
| B7042104 | CF | RIPON | CA | | 07/11/2017 | 5.000 | 1,155,894 | 0 | 0 | 0 | 0 | 0 | 2,597,973 | 12/31/2017 |
| A4040228 | | RIVERSIDE | CA | | 07/06/2004 | 6.250 | 208,721 | 0 | 0 | 0 | 0 | 0 | 967,000 | 12/31/2017 |
| A5072102 | | RIVERSIDE | CA | | 10/14/2005 | 6.000 | 260,038 | 0 | 0 | 0 | 0 | 0 | 854,760 | 12/31/2017 |
| A7010502 | | RIVERSIDE | CA | | 01/31/2008 | 4.375 | 327,050 | 0 | 0 | 0 | 0 | 0 | 510,316 | 12/31/2017 |
| A8061310 | | RIVERSIDE | CA | | 09/04/2008 | 5.000 | 1,326,522 | 0 | 0 | 0 | 0 | 0 | 2,621,171 | 12/31/2017 |
| B1020103 | CF | RIVERSIDE | CA | | 03/31/2011 | 6.000 | 1,996,611 | 0 | 0 | 0 | 0 | 0 | 2,698,000 | 12/31/2017 |
| B1102004 | | RIVERSIDE | CA | | 01/31/2012 | 5.125 | 1,848,364 | 0 | 0 | 0 | 0 | 0 | 3,333,492 | 12/31/2017 |
| B2022810 | | RIVERSIDE | CA | | 04/26/2012 | 4.375 | 280,916 | 0 | 0 | 0 | 0 | 0 | 544,640 | 12/31/2017 |
| B2031203 | | RIVERSIDE | CA | | 05/10/2012 | 5.500 | 365,071 | 0 | 0 | 0 | 0 | 0 | 724,164 | 12/31/2017 |
| B2061802 | | RIVERSIDE | CA | | 08/28/2012 | 5.000 | 436,467 | 0 | 0 | 0 | 0 | 0 | 2,204,540 | 12/31/2017 |
| B2070302 | CF | RIVERSIDE | CA | | 09/28/2012 | 4.625 | 1,370,293 | 0 | 0 | 0 | 0 | 0 | 3,792,151 | 12/31/2017 |
| B2090701 | | RIVERSIDE | CA | | 11/09/2012 | 4.750 | 714,749 | 0 | 0 | 0 | 0 | 0 | 2,330,790 | 12/31/2017 |
| B2101505 | | RIVERSIDE | CA | | 01/03/2013 | 5.250 | 275,197 | 0 | 0 | 0 | 0 | 0 | 1,382,024 | 12/31/2017 |
| B3031308 | CF | RIVERSIDE | CA | | 05/16/2013 | 4.500 | 989,102 | 0 | 0 | 0 | 0 | 0 | 2,046,352 | 12/31/2017 |
| B3062001 | | RIVERSIDE | CA | | 09/13/2013 | 4.875 | 400,383 | 0 | 0 | 0 | 0 | 0 | 770,416 | 12/31/2017 |
| B5040701 | | RIVERSIDE | CA | | 06/25/2015 | 4.375 | 13,111,830 | 0 | 0 | 0 | 0 | 0 | 26,718,076 | 12/31/2017 |
| B6031103 | | RIVERSIDE | CA | | 05/24/2016 | 4.250 | 873,119 | 0 | 0 | 0 | 0 | 0 | 1,594,890 | 12/31/2017 |
| B6031104 | | RIVERSIDE | CA | | 05/24/2016 | 4.250 | 2,235,192 | 0 | 0 | 0 | 0 | 0 | 4,103,798 | 12/31/2017 |
| B6050301 | | RIVERSIDE | CA | | 07/05/2016 | 4.375 | 487,988 | 0 | 0 | 0 | 0 | 0 | 770,562 | 12/31/2017 |
| B8091305 | | RIVERSIDE | CA | | 11/08/2018 | 4.750 | 1,163,250 | 0 | 0 | 0 | 0 | 0 | 1,654,400 | 11/08/2018 |
| B0080602 | | ROCKLIN | CA | | 10/07/2010 | 4.375 | 93,711 | 0 | 0 | 0 | 0 | 0 | 252,648 | 12/31/2017 |
| A9020210 | | RODEO | CA | | 04/28/2009 | 7.375 | 755,814 | 0 | 0 | 0 | 0 | 0 | 722,648 | 12/31/2017 |
| B8072402 | | ROHNERT PARK | CA | | 10/31/2018 | 4.875 | 968,540 | 0 | 0 | 0 | 0 | 0 | 1,299,186 | 10/31/2018 |
| B0061802 | CF | ROSEMEAD | CA | | 09/16/2010 | 6.250 | 2,699,578 | 0 | 0 | 0 | 0 | 0 | 5,229,600 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B1021805 | | ROSEMEAD | CA | | 05/09/2011 | 6.000 | 2,412,091 | 0 | 0 | 0 | 0 | 0 | 4,238,091 | 12/31/2017 |
| A3041703 | | ROSEVILLE | CA | | 07/03/2003 | 4.750 | 191,026 | 0 | 0 | 0 | 0 | 0 | 499,380 | 12/31/2017 |
| A4032503 | | ROSEVILLE | CA | | 06/03/2004 | 6.250 | 252,332 | 0 | 0 | 0 | 0 | 0 | 982,260 | 12/31/2017 |
| A4071603 | | ROSEVILLE | CA | | 10/04/2004 | 6.750 | 430,288 | 0 | 0 | 0 | 0 | 0 | 1,372,410 | 12/31/2017 |
| A7030111 | | ROSEVILLE | CA | | 04/30/2007 | 5.125 | 362,703 | 0 | 0 | 0 | 0 | 0 | 620,160 | 12/31/2017 |
| B3032102 | | ROSEVILLE | CA | | 06/04/2013 | 4.375 | 800,270 | 0 | 0 | 0 | 0 | 0 | 1,207,680 | 12/31/2017 |
| B3041204 | | ROSEVILLE | CA | | 07/02/2013 | 4.375 | 674,901 | 0 | 0 | 0 | 0 | 0 | 1,278,254 | 12/31/2017 |
| B6061702 | | ROSEVILLE | CA | | 10/07/2016 | 4.250 | 5,089,977 | 0 | 0 | 0 | 0 | 0 | 10,764,310 | 12/31/2017 |
| B8012601 | | ROSEVILLE | CA | | 04/26/2018 | 5.250 | 11,750,906 | 0 | 0 | 0 | 0 | 0 | 19,563,085 | 04/26/2018 |
| B8022102 | | ROSEVILLE | CA | | 04/12/2018 | 4.875 | 481,590 | 0 | 0 | 0 | 0 | 0 | 665,000 | 04/12/2018 |
| B1012402 | CF | ROSS | CA | | 03/29/2011 | 5.875 | 1,111,568 | 0 | 0 | 0 | 0 | 0 | 2,595,000 | 12/31/2017 |
| A7060104 | | ROWLAND HEIGHTS | CA | | 08/23/2007 | 6.625 | 1,131,905 | 0 | 0 | 0 | 0 | 0 | 2,029,800 | 12/31/2017 |
| B1030203 | | ROWLAND HEIGHTS | CA | | 06/16/2011 | 5.875 | 649,418 | 0 | 0 | 0 | 0 | 0 | 1,339,050 | 12/31/2017 |
| B6082501 | | ROWLAND HEIGHTS | CA | | 11/09/2016 | 4.250 | 163,974 | 0 | 0 | 0 | 0 | 0 | 893,784 | 12/31/2017 |
| B0051701 | | RUBIDOUX | CA | | 08/31/2010 | 3.750 | 2,312,892 | 0 | 0 | 0 | 0 | 0 | 3,180,555 | 12/31/2017 |
| B0051701-1 | | RUBIDOUX | CA | | 11/01/2016 | 4.250 | 1,963,377 | 0 | 0 | 0 | 0 | 0 | 2,699,922 | 12/31/2017 |
| A4122002 | | SACRAMENTO | CA | | 03/03/2005 | 4.875 | 1,279,282 | 0 | 0 | 0 | 0 | 0 | 2,923,000 | 12/31/2017 |
| A5122802 | | SACRAMENTO | CA | | 12/31/2006 | 6.375 | 143,861 | 0 | 0 | 0 | 0 | 0 | 289,680 | 12/31/2017 |
| A6053004 | CF | SACRAMENTO | CA | | 07/19/2006 | 4.750 | 1,240,436 | 0 | 0 | 0 | 0 | 0 | 1,943,000 | 12/31/2017 |
| A7031401 | | SACRAMENTO | CA | | 05/24/2007 | 6.000 | 254,880 | 0 | 0 | 0 | 0 | 0 | 922,080 | 12/31/2017 |
| A8020802 | | SACRAMENTO | CA | | 03/27/2008 | 6.250 | 101,325 | 0 | 0 | 0 | 0 | 0 | 535,026 | 12/31/2017 |
| B1031702 | | SACRAMENTO | CA | | 05/24/2011 | 4.750 | 368,650 | 0 | 0 | 0 | 0 | 0 | 681,651 | 12/31/2017 |
| B1091405 | | SACRAMENTO | CA | | 11/29/2011 | 5.375 | 251,790 | 0 | 0 | 0 | 0 | 0 | 2,872,876 | 12/31/2017 |
| B2022301 | | SACRAMENTO | CA | | 05/04/2012 | 5.000 | 558,411 | 0 | 0 | 0 | 0 | 0 | 689,199 | 12/31/2017 |
| B2101803 | | SACRAMENTO | CA | | 01/10/2013 | 5.000 | 742,554 | 0 | 0 | 0 | 0 | 0 | 1,704,363 | 12/31/2017 |
| B3013011 | | SACRAMENTO | CA | | 04/15/2013 | 4.625 | 594,279 | 0 | 0 | 0 | 0 | 0 | 1,286,200 | 12/31/2017 |
| B4032701 | CF | SACRAMENTO | CA | | 05/28/2014 | 4.750 | 1,124,494 | 0 | 0 | 0 | 0 | 0 | 2,174,393 | 12/31/2017 |
| B4040704 | | SACRAMENTO | CA | | 06/12/2014 | 4.875 | 294,367 | 0 | 0 | 0 | 0 | 0 | 626,145 | 12/31/2017 |
| B4050102 | | SACRAMENTO | CA | | 07/31/2014 | 4.000 | 1,250,025 | 0 | 0 | 0 | 0 | 0 | 1,881,228 | 12/31/2017 |
| B4062304 | | SACRAMENTO | CA | | 09/02/2014 | 4.750 | 213,845 | 0 | 0 | 0 | 0 | 0 | 366,184 | 12/31/2017 |
| B5031701 | | SACRAMENTO | CA | | 07/01/2015 | 4.250 | 1,942,011 | 0 | 0 | 0 | 0 | 0 | 4,599,280 | 12/31/2017 |
| B5050805 | | SACRAMENTO | CA | | 07/22/2015 | 4.875 | 273,240 | 0 | 0 | 0 | 0 | 0 | 592,368 | 12/31/2017 |
| B5051902 | | SACRAMENTO | CA | | 10/16/2015 | 4.875 | 282,097 | 0 | 0 | 0 | 0 | 0 | 469,989 | 12/31/2017 |
| B5082701 | | SACRAMENTO | CA | | 12/01/2015 | 4.375 | 3,212,097 | 0 | 0 | 0 | 0 | 0 | 6,158,173 | 12/31/2017 |
| B5083102 | | SACRAMENTO | CA | | 12/31/2015 | 4.625 | 828,608 | 0 | 0 | 0 | 0 | 0 | 1,226,904 | 12/31/2017 |
| B6030702 | | SACRAMENTO | CA | | 05/10/2016 | 4.375 | 629,304 | 0 | 0 | 0 | 0 | 0 | 933,323 | 12/31/2017 |
| B6030703 | | SACRAMENTO | CA | | 05/10/2016 | 4.375 | 1,258,607 | 0 | 0 | 0 | 0 | 0 | 1,868,873 | 12/31/2017 |
| B6030704 | | SACRAMENTO | CA | | 05/10/2016 | 4.375 | 2,971,712 | 0 | 0 | 0 | 0 | 0 | 4,375,553 | 12/31/2017 |
| B6040803 | CF | SACRAMENTO | CA | | 05/26/2016 | 4.500 | 2,379,816 | 0 | 0 | 0 | 0 | 0 | 3,926,340 | 12/31/2017 |
| B6040805 | CF | SACRAMENTO | CA | | 05/26/2016 | 4.500 | 1,539,875 | 0 | 0 | 0 | 0 | 0 | 2,358,923 | 12/31/2017 |
| B6040806 | | SACRAMENTO | CA | | 05/26/2016 | 4.500 | 909,932 | 0 | 0 | 0 | 0 | 0 | 1,265,089 | 06/04/2018 |
| B6040806-1 | | SACRAMENTO | CA | | 06/04/2018 | 5.250 | 881,592 | 0 | 0 | 0 | 0 | 0 | 1,225,687 | 06/04/2018 |
| B6040807 | | SACRAMENTO | CA | | 05/26/2016 | 4.500 | 1,259,911 | 0 | 0 | 0 | 0 | 0 | 2,060,438 | 12/31/2017 |
| B6040808 | | SACRAMENTO | CA | | 05/26/2016 | 4.500 | 5,459,614 | 0 | 0 | 0 | 0 | 0 | 7,594,290 | 12/31/2017 |
| B6040809 | | SACRAMENTO | CA | | 05/26/2016 | 4.500 | 752,428 | 0 | 0 | 0 | 0 | 0 | 1,209,533 | 12/31/2017 |
| B6041806 | | SACRAMENTO | CA | | 05/26/2016 | 4.500 | 1,207,394 | 0 | 0 | 0 | 0 | 0 | 1,891,890 | 12/31/2017 |
| B6110903 | | SACRAMENTO | CA | | 02/08/2017 | 4.250 | 2,200,604 | 0 | 0 | 0 | 0 | 0 | 3,697,020 | 12/31/2017 |
| B7100604 | | SACRAMENTO | CA | | 12/28/2017 | 4.750 | 1,758,815 | 0 | 0 | 0 | 0 | 0 | 3,167,492 | 12/31/2017 |
| B8100416 | | SACRAMENTO | CA | | 12/19/2018 | 5.375 | 4,769,903 | 0 | 0 | 0 | 0 | 0 | 9,916,608 | 12/19/2018 |
| W7061402 | | SACRAMENTO | CA | | 08/18/2017 | 6.250 | 9,835,064 | 0 | 0 | 0 | 0 | 0 | 15,994,956 | 12/31/2017 |
| W7061402A | | SACRAMENTO | CA | | 11/15/2018 | 7.375 | 139,606 | 0 | 0 | 0 | 0 | 0 | 227,044 | 12/31/2017 |
| A5081801 | CF | SALINAS | CA | | 11/07/2005 | 4.625 | 1,553,746 | 0 | 0 | 0 | 0 | 0 | 3,415,000 | 12/31/2017 |
| A6062105 | | SALINAS | CA | | 10/20/2006 | 6.500 | 1,314,575 | 0 | 0 | 0 | 0 | 0 | 6,537,872 | 12/31/2017 |
| A9022406 | | SALINAS | CA | | 05/05/2009 | 4.125 | 316,127 | 0 | 0 | 0 | 0 | 0 | 648,545 | 12/31/2017 |
| B1092202 | | SALINAS | CA | | 12/29/2011 | 5.625 | 533,684 | 0 | 0 | 0 | 0 | 0 | 1,396,296 | 12/31/2017 |
| B3032703 | | SALINAS | CA | | 06/10/2013 | 4.750 | 415,367 | 0 | 0 | 0 | 0 | 0 | 1,482,570 | 12/31/2017 |
| B5110604 | | SALINAS | CA | | 01/28/2016 | 4.500 | 1,609,854 | 0 | 0 | 0 | 0 | 0 | 3,052,830 | 12/31/2017 |
| B6110201 | | SALINAS | CA | | 12/20/2016 | 4.250 | 1,435,138 | 0 | 0 | 0 | 0 | 0 | 2,490,338 | 12/31/2017 |
| A2032202 | | SAN BERNARDINO | CA | | 06/27/2002 | 4.250 | 148,816 | 0 | 0 | 0 | 0 | 0 | 1,512,000 | 12/31/2017 |
| A7010503 | | SAN BERNARDINO | CA | | 03/22/2007 | 4.250 | 535,942 | 0 | 0 | 0 | 0 | 0 | 1,025,610 | 12/31/2017 |
| A7042402 | | SAN BERNARDINO | CA | | 06/28/2007 | 6.125 | 209,502 | 0 | 0 | 0 | 0 | 0 | 563,550 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A7051602 | | SAN BERNARDINO | CA | | 07/25/2007 | 6.125 | 660,665 | 0 | 0 | 0 | 0 | 0 | 1,311,720 | 12/31/2017 |
| B0020903 | | SAN BERNARDINO | CA | | 03/31/2010 | 6.500 | 273,979 | 0 | 0 | 0 | 0 | 0 | 3,367,166 | 12/31/2017 |
| B0030201 | | SAN BERNARDINO | CA | | 04/30/2010 | 5.000 | 722,173 | 0 | 0 | 0 | 0 | 0 | 823,526 | 12/31/2017 |
| B0112902 | | SAN BERNARDINO | CA | | 02/09/2011 | 6.250 | 463,798 | 0 | 0 | 0 | 0 | 0 | 1,261,000 | 12/31/2017 |
| B1110801 | | SAN BERNARDINO | CA | | 12/30/2011 | 5.500 | 555,765 | 0 | 0 | 0 | 0 | 0 | 1,086,856 | 12/31/2017 |
| B2032102 | CF | SAN BERNARDINO | CA | | 05/24/2012 | 5.250 | 1,050,077 | 0 | 0 | 0 | 0 | 0 | 2,040,402 | 12/31/2017 |
| B2061808 | | SAN BERNARDINO | CA | | 08/15/2012 | 5.250 | 535,738 | 0 | 0 | 0 | 0 | 0 | 1,436,123 | 12/31/2017 |
| B3030112 | CF | SAN BERNARDINO | CA | | 05/08/2013 | 4.375 | 1,089,891 | 0 | 0 | 0 | 0 | 0 | 2,600,785 | 12/31/2017 |
| B3040103 | CF | SAN BERNARDINO | CA | | 06/24/2013 | 4.500 | 1,984,889 | 0 | 0 | 0 | 0 | 0 | 5,529,625 | 12/31/2017 |
| B5040606 | | SAN BERNARDINO | CA | | 07/08/2015 | 4.125 | 654,476 | 0 | 0 | 0 | 0 | 0 | 1,138,640 | 12/31/2017 |
| A9021802 | | SAN BUENAVENTURA | CA | | 04/23/2009 | 7.000 | 122,575 | 0 | 0 | 0 | 0 | 0 | 610,040 | 12/31/2017 |
| A9021803 | | SAN BUENAVENTURA | CA | | 04/23/2009 | 7.000 | 85,973 | 0 | 0 | 0 | 0 | 0 | 1,034,350 | 12/31/2017 |
| B0032903 | | SAN CARLOS | CA | | 06/22/2010 | 7.000 | 213,903 | 0 | 0 | 0 | 0 | 0 | 376,156 | 12/31/2017 |
| B5080601 | | SAN CARLOS | CA | | 10/22/2015 | 4.750 | 160,320 | 0 | 0 | 0 | 0 | 0 | 618,462 | 12/31/2017 |
| A4031209 | | SAN CLEMENTE | CA | | 06/10/2004 | 5.750 | 30,365 | 0 | 0 | 0 | 0 | 0 | 622,710 | 12/31/2017 |
| B1033005 | | SAN CLEMENTE | CA | | 05/26/2011 | 6.125 | 896,947 | 0 | 0 | 0 | 0 | 0 | 1,524,303 | 12/31/2017 |
| B1081702 | | SAN CLEMENTE | CA | | 10/25/2011 | 5.500 | 756,106 | 0 | 0 | 0 | 0 | 0 | 994,906 | 12/31/2017 |
| B6021602 | | SAN CLEMENTE | CA | | 04/18/2016 | 3.875 | 1,304,133 | 0 | 0 | 0 | 0 | 0 | 2,196,400 | 12/31/2017 |
| A1111606 | | SAN DIEGO | CA | | 01/29/2002 | 5.875 | 129,732 | 0 | 0 | 0 | 0 | 0 | 5,430,000 | 12/31/2017 |
| A2030506 | | SAN DIEGO | CA | | 08/01/2002 | 4.875 | 273,329 | 0 | 0 | 0 | 0 | 0 | 1,823,000 | 12/31/2017 |
| A2061401 | | SAN DIEGO | CA | | 09/03/2002 | 4.875 | 244,416 | 0 | 0 | 0 | 0 | 0 | 2,098,000 | 12/31/2017 |
| A2061402 | | SAN DIEGO | CA | | 09/03/2002 | 4.875 | 271,071 | 0 | 0 | 0 | 0 | 0 | 2,006,000 | 12/31/2017 |
| A2100204 | | SAN DIEGO | CA | | 12/05/2002 | 4.500 | 98,749 | 0 | 0 | 0 | 0 | 0 | 1,281,280 | 12/31/2017 |
| A3030403 | | SAN DIEGO | CA | | 04/30/2003 | 4.125 | 445,427 | 0 | 0 | 0 | 0 | 0 | 1,581,510 | 12/31/2017 |
| A3040405 | | SAN DIEGO | CA | | 06/16/2003 | 6.625 | 426,937 | 0 | 0 | 0 | 0 | 0 | 1,698,810 | 12/31/2017 |
| A4040217 | | SAN DIEGO | CA | | 06/29/2004 | 4.000 | 165,886 | 0 | 0 | 0 | 0 | 0 | 6,198,000 | 12/31/2017 |
| A4042401 | | SAN DIEGO | CA | | 07/01/2004 | 6.750 | 223,887 | 0 | 0 | 0 | 0 | 0 | 435,456 | 12/31/2017 |
| A4042401-1 | | SAN DIEGO | CA | | 04/29/2014 | 4.250 | 70,054 | 0 | 0 | 0 | 0 | 0 | 136,254 | 12/31/2017 |
| A4102301 | | SAN DIEGO | CA | | 01/31/2005 | 6.000 | 401,870 | 0 | 0 | 0 | 0 | 0 | 964,000 | 12/31/2017 |
| A7040405 | | SAN DIEGO | CA | | 06/11/2007 | 6.125 | 330,377 | 0 | 0 | 0 | 0 | 0 | 631,214 | 12/31/2017 |
| A7040405-1 | | SAN DIEGO | CA | | 12/14/2017 | 4.875 | 177,864 | 0 | 0 | 0 | 0 | 0 | 339,826 | 12/31/2017 |
| A7102402 | | SAN DIEGO | CA | | 03/10/2008 | 6.250 | 332,057 | 0 | 0 | 0 | 0 | 0 | 924,885 | 12/31/2017 |
| A9030410 | | SAN DIEGO | CA | | 04/30/2009 | 7.375 | 917,845 | 0 | 0 | 0 | 0 | 0 | 2,466,725 | 12/31/2017 |
| A9030410-1 | | SAN DIEGO | CA | | 04/29/2016 | 4.875 | 256,155 | 0 | 0 | 0 | 0 | 0 | 688,420 | 12/31/2017 |
| A9060501 | | SAN DIEGO | CA | | 07/29/2009 | 5.250 | 95,130 | 0 | 0 | 0 | 0 | 0 | 136,475 | 12/31/2017 |
| B0022601 | | SAN DIEGO | CA | | 04/26/2010 | 3.750 | 539,097 | 0 | 0 | 0 | 0 | 0 | 2,441,512 | 12/31/2017 |
| B0032607 | | SAN DIEGO | CA | | 05/03/2010 | 4.250 | 2,597,354 | 0 | 0 | 0 | 0 | 0 | 2,874,674 | 12/31/2017 |
| B0040602 | | SAN DIEGO | CA | | 06/23/2010 | 7.875 | 1,020,132 | 0 | 0 | 0 | 0 | 0 | 2,503,952 | 12/31/2017 |
| B0050706 | | SAN DIEGO | CA | | 07/01/2010 | 6.500 | 529,428 | 0 | 0 | 0 | 0 | 0 | 1,800,866 | 12/31/2017 |
| B0062806 | | SAN DIEGO | CA | | 09/10/2010 | 4.750 | 1,164,169 | 0 | 0 | 0 | 0 | 0 | 2,524,000 | 12/31/2017 |
| B0063005 | | SAN DIEGO | CA | | 09/14/2010 | 6.000 | 1,243,464 | 0 | 0 | 0 | 0 | 0 | 1,649,866 | 12/31/2017 |
| B0063005-1 | | SAN DIEGO | CA | | 04/14/2017 | 4.750 | 1,004,299 | 0 | 0 | 0 | 0 | 0 | 1,332,534 | 12/31/2017 |
| B0082405 | CF | SAN DIEGO | CA | | 11/15/2010 | 4.500 | 1,921,549 | 0 | 0 | 0 | 0 | 0 | 5,188,480 | 12/31/2017 |
| B1010301 | | SAN DIEGO | CA | | 04/11/2011 | 6.000 | 311,693 | 0 | 0 | 0 | 0 | 0 | 873,864 | 12/31/2017 |
| B1020802 | | SAN DIEGO | CA | | 04/15/2011 | 5.500 | 155,590 | 0 | 0 | 0 | 0 | 0 | 1,267,752 | 12/31/2017 |
| B1040704 | | SAN DIEGO | CA | | 06/30/2011 | 5.750 | 189,390 | 0 | 0 | 0 | 0 | 0 | 1,557,880 | 12/31/2017 |
| B1052302 | | SAN DIEGO | CA | | 08/25/2011 | 6.125 | 694,449 | 0 | 0 | 0 | 0 | 0 | 2,323,552 | 12/31/2017 |
| B1082903 | | SAN DIEGO | CA | | 11/07/2011 | 5.250 | 399,515 | 0 | 0 | 0 | 0 | 0 | 4,463,096 | 12/31/2017 |
| B1101102 | | SAN DIEGO | CA | | 12/01/2011 | 4.000 | 1,945,884 | 0 | 0 | 0 | 0 | 0 | 4,147,396 | 12/31/2017 |
| B2012002 | CF | SAN DIEGO | CA | | 03/21/2012 | 4.750 | 1,234,019 | 0 | 0 | 0 | 0 | 0 | 2,826,694 | 12/31/2017 |
| B2022708 | CF | SAN DIEGO | CA | | 05/14/2012 | 4.875 | 2,948,813 | 0 | 0 | 0 | 0 | 0 | 5,095,566 | 12/31/2017 |
| B2040907 | CF | SAN DIEGO | CA | | 10/25/2012 | 5.000 | 972,603 | 0 | 0 | 0 | 0 | 0 | 1,853,981 | 12/31/2017 |
| B2051603 | | SAN DIEGO | CA | | 07/27/2012 | 4.625 | 344,118 | 0 | 0 | 0 | 0 | 0 | 1,472,166 | 12/31/2017 |
| B2070303 | | SAN DIEGO | CA | | 08/17/2012 | 4.750 | 1,190,422 | 0 | 0 | 0 | 0 | 0 | 1,748,393 | 01/16/2018 |
| B2070303-1 | | SAN DIEGO | CA | | 01/16/2018 | 5.000 | 701,483 | 0 | 0 | 0 | 0 | 0 | 1,030,279 | 01/16/2018 |
| B2082904 | CF | SAN DIEGO | CA | | 11/13/2012 | 4.500 | 1,637,870 | 0 | 0 | 0 | 0 | 0 | 3,218,600 | 12/31/2017 |
| B2091405 | | SAN DIEGO | CA | | 12/05/2012 | 4.500 | 447,064 | 0 | 0 | 0 | 0 | 0 | 1,305,882 | 12/31/2017 |
| B2112901 | | SAN DIEGO | CA | | 02/12/2013 | 4.500 | 1,017,492 | 0 | 0 | 0 | 0 | 0 | 2,413,100 | 12/31/2017 |
| B3010806 | | SAN DIEGO | CA | | 04/05/2013 | 4.625 | 869,888 | 0 | 0 | 0 | 0 | 0 | 2,329,951 | 12/31/2017 |
| B3012809 | | SAN DIEGO | CA | | 04/05/2013 | 4.375 | 824,535 | 0 | 0 | 0 | 0 | 0 | 1,380,093 | 12/31/2017 |
| B3031302 | | SAN DIEGO | CA | | 06/05/2013 | 4.250 | 662,677 | 0 | 0 | 0 | 0 | 0 | 2,083,840 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B3031809 | | SAN DIEGO | CA | | 06/28/2013 | 4.500 | 907,268 | 0 | 0 | 0 | 0 | 0 | 1,481,800 | 12/31/2017 |
| B3041102 | | SAN DIEGO | CA | | 06/19/2013 | 5.000 | 407,983 | 0 | 0 | 0 | 0 | 0 | 1,161,725 | 12/31/2017 |
| B3041604 | | SAN DIEGO | CA | | 08/01/2013 | 4.000 | 250,835 | 0 | 0 | 0 | 0 | 0 | 1,191,654 | 12/31/2017 |
| B3041706 | | SAN DIEGO | CA | | 07/15/2013 | 4.500 | 641,905 | 0 | 0 | 0 | 0 | 0 | 966,852 | 12/31/2017 |
| B3060603 | | SAN DIEGO | CA | | 08/21/2013 | 4.625 | 1,273,774 | 0 | 0 | 0 | 0 | 0 | 1,918,728 | 12/31/2017 |
| B3060604 | | SAN DIEGO | CA | | 09/04/2013 | 4.375 | 459,881 | 0 | 0 | 0 | 0 | 0 | 810,992 | 12/31/2017 |
| B3061301 | CF | SAN DIEGO | CA | | 08/29/2013 | 4.625 | 1,847,024 | 0 | 0 | 0 | 0 | 0 | 2,891,214 | 12/31/2017 |
| B3062108 | | SAN DIEGO | CA | | 09/11/2013 | 4.625 | 512,577 | 0 | 0 | 0 | 0 | 0 | 1,054,424 | 12/31/2017 |
| B3082004 | | SAN DIEGO | CA | | 11/12/2013 | 5.375 | 435,006 | 0 | 0 | 0 | 0 | 0 | 1,305,720 | 12/31/2017 |
| B3101002 | | SAN DIEGO | CA | | 01/08/2014 | 4.625 | 207,122 | 0 | 0 | 0 | 0 | 0 | 468,791 | 12/31/2017 |
| B3112702 | | SAN DIEGO | CA | | 02/24/2014 | 5.000 | 118,190 | 0 | 0 | 0 | 0 | 0 | 417,312 | 12/31/2017 |
| B3122603 | | SAN DIEGO | CA | | 03/18/2014 | 4.875 | 231,433 | 0 | 0 | 0 | 0 | 0 | 559,284 | 12/31/2017 |
| B4012902 | | SAN DIEGO | CA | | 04/01/2014 | 5.125 | 375,557 | 0 | 0 | 0 | 0 | 0 | 923,100 | 12/31/2017 |
| B4082601 | CF | SAN DIEGO | CA | | 12/19/2014 | 4.500 | 1,189,726 | 0 | 0 | 0 | 0 | 0 | 2,895,882 | 12/31/2017 |
| B4082604 | | SAN DIEGO | CA | | 10/14/2014 | 4.625 | 925,254 | 0 | 0 | 0 | 0 | 0 | 2,403,585 | 12/31/2017 |
| B4091703 | | SAN DIEGO | CA | | 01/06/2015 | 4.750 | 934,688 | 0 | 0 | 0 | 0 | 0 | 3,087,216 | 12/31/2017 |
| B5011302 | | SAN DIEGO | CA | | 04/30/2015 | 4.750 | 304,083 | 0 | 0 | 0 | 0 | 0 | 576,720 | 12/31/2017 |
| B5011306 | | SAN DIEGO | CA | | 04/01/2015 | 4.750 | 407,545 | 0 | 0 | 0 | 0 | 0 | 852,798 | 12/31/2017 |
| B5012302 | | SAN DIEGO | CA | | 03/16/2015 | 6.250 | 552,656 | 0 | 0 | 0 | 0 | 0 | 1,538,160 | 12/31/2017 |
| B5020505 | | SAN DIEGO | CA | | 03/30/2015 | 6.125 | 405,616 | 0 | 0 | 0 | 0 | 0 | 1,994,144 | 12/31/2017 |
| B5021713 | | SAN DIEGO | CA | | 06/12/2015 | 4.250 | 451,076 | 0 | 0 | 0 | 0 | 0 | 684,526 | 12/31/2017 |
| B5081205 | | SAN DIEGO | CA | | 11/05/2015 | 4.125 | 422,878 | 0 | 0 | 0 | 0 | 0 | 1,646,730 | 12/31/2017 |
| B5082005 | | SAN DIEGO | CA | | 11/12/2015 | 4.625 | 1,168,203 | 0 | 0 | 0 | 0 | 0 | 1,800,060 | 12/31/2017 |
| B5100101 | | SAN DIEGO | CA | | 01/11/2016 | 4.500 | 715,496 | 0 | 0 | 0 | 0 | 0 | 1,063,546 | 12/31/2017 |
| B5100605 | | SAN DIEGO | CA | | 01/04/2016 | 4.500 | 453,132 | 0 | 0 | 0 | 0 | 0 | 1,882,738 | 12/31/2017 |
| B6020901 | | SAN DIEGO | CA | | 04/28/2016 | 5.000 | 5,844,901 | 0 | 0 | 0 | 0 | 0 | 11,633,440 | 12/31/2017 |
| B6061302 | | SAN DIEGO | CA | | 09/23/2016 | 4.000 | 4,158,488 | 0 | 0 | 0 | 0 | 0 | 7,060,876 | 12/31/2017 |
| B6110304 | | SAN DIEGO | CA | | 01/03/2017 | 4.125 | 1,029,987 | 0 | 0 | 0 | 0 | 0 | 1,631,167 | 12/31/2017 |
| B6113003 | CF | SAN DIEGO | CA | | 07/11/2017 | 4.750 | 2,937,773 | 0 | 0 | 0 | 0 | 0 | 4,313,000 | 12/31/2017 |
| B7071703 | | SAN DIEGO | CA | | 09/01/2017 | 4.625 | 605,755 | 0 | 0 | 0 | 0 | 0 | 913,584 | 12/31/2017 |
| B7091901 | | SAN DIEGO | CA | | 12/04/2017 | 4.375 | 1,595,388 | 0 | 0 | 0 | 0 | 0 | 2,225,757 | 12/31/2017 |
| B7122801 | | SAN DIEGO | CA | | 03/30/2018 | 4.875 | 1,142,317 | 0 | 0 | 0 | 0 | 0 | 1,843,304 | 03/30/2018 |
| B8011002 | | SAN DIEGO | CA | | 02/26/2018 | 4.625 | 1,625,368 | 0 | 0 | 0 | 0 | 0 | 2,604,576 | 02/26/2018 |
| B8061506 | | SAN DIEGO | CA | | 08/06/2018 | 4.750 | 706,273 | 0 | 0 | 0 | 0 | 0 | 981,000 | 08/06/2018 |
| B8072302 | | SAN DIEGO | CA | | 11/30/2018 | 5.350 | 2,605,653 | 0 | 0 | 0 | 0 | 0 | 8,660,612 | 11/30/2018 |
| B3061206 | | SAN DIMAS | CA | | 09/25/2013 | 5.000 | 914,432 | 0 | 0 | 0 | 0 | 0 | 1,935,416 | 12/31/2017 |
| B7020202 | | SAN DIMAS | CA | | 04/06/2017 | 4.500 | 6,578,550 | 0 | 0 | 0 | 0 | 0 | 9,567,350 | 12/31/2017 |
| A7090402 | | SAN FERNANDO | CA | | 11/28/2007 | 4.625 | 411,397 | 0 | 0 | 0 | 0 | 0 | 597,190 | 12/31/2017 |
| A9020303 | CF | SAN FERNANDO | CA | | 05/06/2009 | 4.375 | 1,002,549 | 0 | 0 | 0 | 0 | 0 | 2,043,785 | 12/31/2017 |
| B0061102 | | SAN FERNANDO | CA | | 08/11/2010 | 6.250 | 935,661 | 0 | 0 | 0 | 0 | 0 | 1,803,427 | 12/31/2017 |
| B3103001 | | SAN FERNANDO | CA | | 01/16/2014 | 4.875 | 738,004 | 0 | 0 | 0 | 0 | 0 | 1,395,524 | 12/31/2017 |
| B5082103 | | SAN FERNANDO | CA | | 11/09/2015 | 4.500 | 1,162,527 | 0 | 0 | 0 | 0 | 0 | 2,003,550 | 12/31/2017 |
| A4042423 | | SAN FRANCISCO | CA | | 07/01/2004 | 6.750 | 540,804 | 0 | 0 | 0 | 0 | 0 | 1,048,797 | 12/31/2017 |
| A4042423-1 | | SAN FRANCISCO | CA | | 04/30/2014 | 4.250 | 150,672 | 0 | 0 | 0 | 0 | 0 | 292,203 | 12/31/2017 |
| A4073004 | | SAN FRANCISCO | CA | | 10/28/2004 | 6.000 | 111,622 | 0 | 0 | 0 | 0 | 0 | 3,016,650 | 12/31/2017 |
| A9042703 | | SAN FRANCISCO | CA | | 07/07/2009 | 4.125 | 124,866 | 0 | 0 | 0 | 0 | 0 | 1,763,580 | 12/31/2017 |
| B0081801 | | SAN FRANCISCO | CA | | 11/09/2010 | 5.750 | 253,258 | 0 | 0 | 0 | 0 | 0 | 2,175,660 | 12/31/2017 |
| B1020406 | | SAN FRANCISCO | CA | | 04/15/2011 | 6.375 | 459,693 | 0 | 0 | 0 | 0 | 0 | 1,999,800 | 12/31/2017 |
| B1090704 | | SAN FRANCISCO | CA | | 11/17/2011 | 6.000 | 487,552 | 0 | 0 | 0 | 0 | 0 | 790,500 | 12/31/2017 |
| B2062803 | | SAN FRANCISCO | CA | | 08/16/2012 | 4.750 | 1,025,652 | 0 | 0 | 0 | 0 | 0 | 907,985 | 12/31/2017 |
| B2083003 | | SAN FRANCISCO | CA | | 12/18/2012 | 4.875 | 306,832 | 0 | 0 | 0 | 0 | 0 | 909,636 | 12/31/2017 |
| B3011605 | | SAN FRANCISCO | CA | | 03/28/2013 | 4.875 | 924,806 | 0 | 0 | 0 | 0 | 0 | 4,842,955 | 12/31/2017 |
| B3080202 | | SAN FRANCISCO | CA | | 11/05/2013 | 5.625 | 786,032 | 0 | 0 | 0 | 0 | 0 | 1,198,584 | 12/31/2017 |
| B4120102 | | SAN FRANCISCO | CA | | 01/26/2015 | 5.375 | 638,942 | 0 | 0 | 0 | 0 | 0 | 1,201,432 | 12/31/2017 |
| B5021304 | | SAN FRANCISCO | CA | | 03/30/2015 | 4.125 | 1,976,609 | 0 | 0 | 0 | 0 | 0 | 3,069,000 | 12/31/2017 |
| B5050407 | | SAN FRANCISCO | CA | | 11/30/2015 | 4.500 | 3,182,095 | 0 | 0 | 0 | 0 | 0 | 5,256,637 | 12/31/2017 |
| B5050407-1 | | SAN FRANCISCO | CA | | 09/26/2018 | 5.125 | 358,537 | 0 | 0 | 0 | 0 | 0 | 592,283 | 12/31/2017 |
| B5080504 | | SAN FRANCISCO | CA | | 12/22/2015 | 5.250 | 6,114,917 | 0 | 0 | 0 | 0 | 0 | 11,869,991 | 12/31/2017 |
| B5082101 | CF | SAN FRANCISCO | CA | | 11/20/2015 | 4.500 | 1,484,969 | 0 | 0 | 0 | 0 | 0 | 2,558,160 | 12/31/2017 |
| B5100901 | | SAN FRANCISCO | CA | | 12/11/2015 | 4.625 | 324,611 | 0 | 0 | 0 | 0 | 0 | 528,687 | 12/31/2017 |
| B6030306 | | SAN FRANCISCO | CA | | 05/12/2016 | 4.250 | 8,032,749 | 0 | 0 | 0 | 0 | 0 | 12,430,193 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B6030307 | | SAN FRANCISCO | CA | | 05/12/2016 | 4.250 | 1,230,624 | 0 | 0 | 0 | 0 | 0 | 2,306,220 | 12/31/2017 |
| B6030308 | | SAN FRANCISCO | CA | | 05/12/2016 | 4.250 | 686,080 | 0 | 0 | 0 | 0 | 0 | 1,001,640 | 12/31/2017 |
| B7022001 | | SAN FRANCISCO | CA | | 05/12/2017 | 4.375 | 1,179,820 | 0 | 0 | 0 | 0 | 0 | 2,073,280 | 12/31/2017 |
| B8012502 | | SAN FRANCISCO | CA | | 03/16/2018 | 4.750 | 567,852 | 0 | 0 | 0 | 0 | 0 | 845,440 | 03/29/2018 |
| B8012902 | | SAN FRANCISCO | CA | | 03/16/2018 | 4.750 | 411,301 | 0 | 0 | 0 | 0 | 0 | 648,150 | 03/29/2018 |
| B8030902 | | SAN FRANCISCO | CA | | 05/30/2018 | 4.875 | 11,126,452 | 0 | 0 | 0 | 0 | 0 | 15,750,640 | 05/30/2018 |
| B8061301 | | SAN FRANCISCO | CA | | 08/02/2018 | 5.125 | 735,188 | 0 | 0 | 0 | 0 | 0 | 987,784 | 08/02/2018 |
| B8080801 | | SAN FRANCISCO | CA | | 09/27/2018 | 4.875 | 1,546,181 | 0 | 0 | 0 | 0 | 0 | 2,438,000 | 09/27/2018 |
| W8022601 | | SAN FRANCISCO | CA | | 05/17/2018 | 6.125 | 2,648,087 | 0 | 0 | 0 | 0 | 0 | 8,135,388 | 05/17/2018 |
| B2042602 | | SAN GABRIEL | CA | | 06/26/2012 | 4.625 | 699,508 | 0 | 0 | 0 | 0 | 0 | 2,236,410 | 12/31/2017 |
| A7021505 | | SAN JACINTO | CA | | 05/08/2007 | 6.200 | 458,512 | 0 | 0 | 0 | 0 | 0 | 740,520 | 12/31/2017 |
| B2030101 | | SAN JACINTO | CA | | 04/10/2012 | 4.375 | 182,853 | 0 | 0 | 0 | 0 | 0 | 395,760 | 12/31/2017 |
| A2062001 | | SAN JOSE | CA | | 09/03/2002 | 4.375 | 2,341,728 | 0 | 0 | 0 | 0 | 0 | 11,179,000 | 12/31/2017 |
| A2073005 | | SAN JOSE | CA | | 10/01/2002 | 4.625 | 952,244 | 0 | 0 | 0 | 0 | 0 | 3,975,000 | 12/31/2017 |
| A3031301 | | SAN JOSE | CA | | 06/02/2003 | 4.250 | 204,842 | 0 | 0 | 0 | 0 | 0 | 2,082,800 | 12/31/2017 |
| A5060701 | | SAN JOSE | CA | | 08/24/2005 | 5.250 | 60,253 | 0 | 0 | 0 | 0 | 0 | 2,782,000 | 12/31/2017 |
| A5072807 | | SAN JOSE | CA | | 10/20/2005 | 5.875 | 2,017,302 | 0 | 0 | 0 | 0 | 0 | 2,589,270 | 12/31/2017 |
| A5112202 | | SAN JOSE | CA | | 02/16/2006 | 4.125 | 414,388 | 0 | 0 | 0 | 0 | 0 | 2,522,460 | 12/31/2017 |
| A5112205 | | SAN JOSE | CA | | 02/22/2006 | 4.125 | 439,263 | 0 | 0 | 0 | 0 | 0 | 2,443,410 | 12/31/2017 |
| A6011002 | | SAN JOSE | CA | | 12/31/2006 | 6.000 | 129,950 | 0 | 0 | 0 | 0 | 0 | 376,365 | 12/31/2017 |
| A6051601 | | SAN JOSE | CA | | 12/31/2006 | 7.000 | 429,759 | 0 | 0 | 0 | 0 | 0 | 1,493,494 | 12/31/2017 |
| A6072401 | | SAN JOSE | CA | | 09/14/2006 | 6.375 | 123,304 | 0 | 0 | 0 | 0 | 0 | 1,423,719 | 12/31/2017 |
| A6082803 | | SAN JOSE | CA | | 11/29/2006 | 4.250 | 335,749 | 0 | 0 | 0 | 0 | 0 | 659,940 | 12/31/2017 |
| A7042303 | | SAN JOSE | CA | | 07/17/2007 | 6.375 | 81,871 | 0 | 0 | 0 | 0 | 0 | 614,040 | 12/31/2017 |
| A7052405 | | SAN JOSE | CA | | 07/05/2007 | 4.875 | 1,139,323 | 0 | 0 | 0 | 0 | 0 | 1,482,050 | 12/31/2017 |
| A8021407 | | SAN JOSE | CA | | 04/25/2008 | 4.375 | 653,072 | 0 | 0 | 0 | 0 | 0 | 8,363,200 | 12/31/2017 |
| A8091803 | | SAN JOSE | CA | | 11/17/2008 | 6.625 | 726,965 | 0 | 0 | 0 | 0 | 0 | 793,440 | 12/31/2017 |
| B0050707 | | SAN JOSE | CA | | 07/29/2010 | 7.250 | 224,281 | 0 | 0 | 0 | 0 | 0 | 347,820 | 12/31/2017 |
| B0051901 | | SAN JOSE | CA | | 07/29/2010 | 4.750 | 570,895 | 0 | 0 | 0 | 0 | 0 | 1,604,770 | 12/31/2017 |
| B0090704 | | SAN JOSE | CA | | 11/18/2010 | 6.875 | 242,063 | 0 | 0 | 0 | 0 | 0 | 956,250 | 12/31/2017 |
| B1021801 | | SAN JOSE | CA | | 04/19/2011 | 4.250 | 663,594 | 0 | 0 | 0 | 0 | 0 | 1,603,880 | 12/31/2017 |
| B1031004 | | SAN JOSE | CA | | 05/05/2011 | 5.875 | 302,374 | 0 | 0 | 0 | 0 | 0 | 361,056 | 12/31/2017 |
| B1031004-1 | | SAN JOSE | CA | | 11/30/2017 | 4.750 | 181,057 | 0 | 0 | 0 | 0 | 0 | 216,194 | 12/31/2017 |
| B1101803 | | SAN JOSE | CA | | 01/05/2012 | 5.750 | 390,069 | 0 | 0 | 0 | 0 | 0 | 1,013,370 | 12/31/2017 |
| B2031606 | | SAN JOSE | CA | | 05/11/2012 | 5.500 | 560,710 | 0 | 0 | 0 | 0 | 0 | 665,739 | 12/31/2017 |
| B2031606-1 | | SAN JOSE | CA | | 10/26/2016 | 4.375 | 364,092 | 0 | 0 | 0 | 0 | 0 | 432,291 | 12/31/2017 |
| B2032802 | | SAN JOSE | CA | | 05/14/2012 | 4.875 | 774,206 | 0 | 0 | 0 | 0 | 0 | 1,018,470 | 12/31/2017 |
| B2050401 | | SAN JOSE | CA | | 06/29/2012 | 4.875 | 1,269,839 | 0 | 0 | 0 | 0 | 0 | 4,110,480 | 12/31/2017 |
| B2051703 | CF | SAN JOSE | CA | | 07/23/2012 | 4.625 | 1,016,295 | 0 | 0 | 0 | 0 | 0 | 1,296,372 | 12/31/2017 |
| B2052401 | CF | SAN JOSE | CA | | 08/13/2012 | 4.625 | 2,783,943 | 0 | 0 | 0 | 0 | 0 | 3,329,807 | 12/31/2017 |
| B2082201 | | SAN JOSE | CA | | 11/20/2012 | 5.500 | 805,485 | 0 | 0 | 0 | 0 | 0 | 1,873,410 | 12/31/2017 |
| B2082802 | CF | SAN JOSE | CA | | 12/06/2012 | 4.625 | 3,790,857 | 0 | 0 | 0 | 0 | 0 | 6,864,396 | 12/31/2017 |
| B2082902 | CF | SAN JOSE | CA | | 11/20/2012 | 4.750 | 2,600,874 | 0 | 0 | 0 | 0 | 0 | 8,031,100 | 12/31/2017 |
| B2082905 | CF | SAN JOSE | CA | | 11/01/2012 | 4.875 | 3,095,770 | 0 | 0 | 0 | 0 | 0 | 5,690,300 | 12/31/2017 |
| B2121210 | | SAN JOSE | CA | | 03/07/2013 | 4.500 | 712,531 | 0 | 0 | 0 | 0 | 0 | 1,955,850 | 12/31/2017 |
| B3011004 | | SAN JOSE | CA | | 02/27/2013 | 4.000 | 1,526,659 | 0 | 0 | 0 | 0 | 0 | 3,992,130 | 12/31/2017 |
| B3012302 | | SAN JOSE | CA | | 03/18/2013 | 4.250 | 857,876 | 0 | 0 | 0 | 0 | 0 | 1,465,230 | 12/31/2017 |
| B3041103 | | SAN JOSE | CA | | 07/30/2013 | 4.375 | 2,970,351 | 0 | 0 | 0 | 0 | 0 | 4,127,204 | 12/31/2017 |
| B3053001 | | SAN JOSE | CA | | 07/31/2013 | 4.750 | 636,386 | 0 | 0 | 0 | 0 | 0 | 1,375,504 | 12/31/2017 |
| B4032003 | CF | SAN JOSE | CA | | 06/20/2014 | 4.750 | 4,611,753 | 0 | 0 | 0 | 0 | 0 | 7,900,350 | 12/31/2017 |
| B4040401 | CF | SAN JOSE | CA | | 06/03/2014 | 4.750 | 1,626,627 | 0 | 0 | 0 | 0 | 0 | 2,648,653 | 12/31/2017 |
| B4121202 | | SAN JOSE | CA | | 02/12/2015 | 4.375 | 255,014 | 0 | 0 | 0 | 0 | 0 | 426,610 | 12/31/2017 |
| B5021709 | | SAN JOSE | CA | | 06/11/2015 | 4.000 | 2,835,550 | 0 | 0 | 0 | 0 | 0 | 5,542,800 | 12/31/2017 |
| B5080402 | | SAN JOSE | CA | | 11/06/2015 | 4.375 | 1,505,432 | 0 | 0 | 0 | 0 | 0 | 2,440,800 | 12/31/2017 |
| B6082602 | | SAN JOSE | CA | | 11/16/2016 | 4.250 | 1,976,634 | 0 | 0 | 0 | 0 | 0 | 3,131,924 | 12/31/2017 |
| B6101203 | | SAN JOSE | CA | | 12/15/2016 | 4.125 | 737,581 | 0 | 0 | 0 | 0 | 0 | 1,377,000 | 12/31/2017 |
| B7012701 | | SAN JOSE | CA | | 07/31/2017 | 5.000 | 6,805,921 | 0 | 0 | 0 | 0 | 0 | 12,057,000 | 12/31/2017 |
| B7050901 | | SAN JOSE | CA | | 07/06/2017 | 4.750 | 6,343,064 | 0 | 0 | 0 | 0 | 0 | 9,260,736 | 12/31/2017 |
| B7051605 | | SAN JOSE | CA | | 07/27/2017 | 4.375 | 1,864,754 | 0 | 0 | 0 | 0 | 0 | 3,173,591 | 12/31/2017 |
| B7100607 | | SAN JOSE | CA | | 01/03/2018 | 4.500 | 557,158 | 0 | 0 | 0 | 0 | 0 | 981,432 | 01/03/2018 |
| B7100608 | | SAN JOSE | CA | | 01/03/2018 | 4.500 | 246,187 | 0 | 0 | 0 | 0 | 0 | 379,962 | 01/03/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7121401 | | SAN JOSE | CA | | 01/31/2018 | 4.375 | 336,342 | 0 | 0 | 0 | 0 | 0 | 465,234 | 01/31/2018 |
| B8022103 | | SAN JOSE | CA | | 04/12/2018 | 4.750 | 407,407 | 0 | 0 | 0 | 0 | 0 | 593,750 | 04/12/2018 |
| B8081004 | | SAN JOSE | CA | | 10/30/2018 | 4.750 | 3,464,835 | 0 | 0 | 0 | 0 | 0 | 4,724,580 | 10/30/2018 |
| B1032501 | | SAN JUAN CAPISTRANO | CA | | 05/26/2011 | 6.000 | 636,516 | 0 | 0 | 0 | 0 | 0 | 1,140,624 | 12/31/2017 |
| B3013008 | | SAN JUAN CAPISTRANO | CA | | 04/30/2013 | 5.000 | 1,035,789 | 0 | 0 | 0 | 0 | 0 | 2,369,000 | 12/31/2017 |
| A7072001 | | SAN LEANDRO | CA | | 09/28/2007 | 5.125 | 131,872 | 0 | 0 | 0 | 0 | 0 | 291,210 | 12/31/2017 |
| B1112104 | | SAN LEANDRO | CA | | 02/29/2012 | 5.500 | 541,483 | 0 | 0 | 0 | 0 | 0 | 1,728,232 | 12/31/2017 |
| A4040216 | | SAN LUIS OBISPO | CA | | 02/23/2005 | 6.875 | 893,075 | 0 | 0 | 0 | 0 | 0 | 3,358,350 | 12/31/2017 |
| A5113004 | | SAN LUIS OBISPO | CA | | 12/31/2006 | 4.500 | 152,422 | 0 | 0 | 0 | 0 | 0 | 380,970 | 12/31/2017 |
| A6072101 | | SAN LUIS OBISPO | CA | | 09/26/2006 | 4.250 | 548,922 | 0 | 0 | 0 | 0 | 0 | 738,468 | 12/31/2017 |
| A7010201 | | SAN LUIS OBISPO | CA | | 02/08/2007 | 4.375 | 1,221,242 | 0 | 0 | 0 | 0 | 0 | 1,791,615 | 12/31/2017 |
| A7011907 | | SAN LUIS OBISPO | CA | | 05/14/2007 | 6.375 | 2,288,383 | 0 | 0 | 0 | 0 | 0 | 3,932,610 | 12/31/2017 |
| A7032105 | | SAN LUIS OBISPO | CA | | 06/27/2007 | 4.000 | 1,658,759 | 0 | 0 | 0 | 0 | 0 | 2,307,750 | 12/31/2017 |
| A7032701 | | SAN LUIS OBISPO | CA | | 06/14/2007 | 4.000 | 2,413,636 | 0 | 0 | 0 | 0 | 0 | 3,268,080 | 12/31/2017 |
| A7042503 | | SAN LUIS OBISPO | CA | | 06/26/2007 | 6.250 | 802,476 | 0 | 0 | 0 | 0 | 0 | 991,440 | 12/31/2017 |
| A7052201 | | SAN LUIS OBISPO | CA | | 08/09/2007 | 6.500 | 234,288 | 0 | 0 | 0 | 0 | 0 | 378,420 | 12/31/2017 |
| A7052402 | | SAN LUIS OBISPO | CA | | 08/30/2007 | 6.375 | 1,751,788 | 0 | 0 | 0 | 0 | 0 | 4,501,260 | 12/31/2017 |
| A7092002 | | SAN LUIS OBISPO | CA | | 12/06/2007 | 4.500 | 393,727 | 0 | 0 | 0 | 0 | 0 | 522,801 | 12/31/2017 |
| A7122104 | | SAN LUIS OBISPO | CA | | 03/25/2008 | 4.375 | 236,488 | 0 | 0 | 0 | 0 | 0 | 856,800 | 12/31/2017 |
| A8082203 | | SAN LUIS OBISPO | CA | | 11/05/2008 | 4.000 | 702,158 | 0 | 0 | 0 | 0 | 0 | 1,050,989 | 12/31/2017 |
| A8082203-1 | | SAN LUIS OBISPO | CA | | 06/30/2014 | 4.000 | 313,470 | 0 | 0 | 0 | 0 | 0 | 469,201 | 12/31/2017 |
| B0031201 | | SAN LUIS OBISPO | CA | | 05/18/2010 | 6.750 | 94,486 | 0 | 0 | 0 | 0 | 0 | 644,780 | 12/31/2017 |
| B0072701 | | SAN LUIS OBISPO | CA | | 09/30/2010 | 6.250 | 526,693 | 0 | 0 | 0 | 0 | 0 | 1,233,600 | 12/31/2017 |
| B0072702 | | SAN LUIS OBISPO | CA | | 10/06/2010 | 6.250 | 479,294 | 0 | 0 | 0 | 0 | 0 | 785,088 | 12/31/2017 |
| B1031001 | | SAN LUIS OBISPO | CA | | 05/26/2011 | 6.500 | 242,040 | 0 | 0 | 0 | 0 | 0 | 850,250 | 04/30/2018 |
| B1031002 | | SAN LUIS OBISPO | CA | | 05/26/2011 | 6.500 | 162,760 | 0 | 0 | 0 | 0 | 0 | 422,250 | 04/30/2018 |
| B1051301 | | SAN LUIS OBISPO | CA | | 07/20/2011 | 5.875 | 198,831 | 0 | 0 | 0 | 0 | 0 | 1,625,370 | 12/31/2017 |
| B3103111 | | SAN LUIS OBISPO | CA | | 01/21/2014 | 5.000 | 245,122 | 0 | 0 | 0 | 0 | 0 | 451,860 | 12/31/2017 |
| B3122007 | | SAN LUIS OBISPO | CA | | 02/21/2014 | 4.875 | 173,684 | 0 | 0 | 0 | 0 | 0 | 359,904 | 12/31/2017 |
| B4121104 | | SAN LUIS OBISPO | CA | | 02/13/2015 | 4.125 | 285,309 | 0 | 0 | 0 | 0 | 0 | 694,120 | 12/31/2017 |
| B5040311 | | SAN LUIS OBISPO | CA | | 06/09/2015 | 4.500 | 1,488,122 | 0 | 0 | 0 | 0 | 0 | 2,592,529 | 12/31/2017 |
| B5081204 | | SAN LUIS OBISPO | CA | | 12/29/2015 | 4.625 | 1,210,967 | 0 | 0 | 0 | 0 | 0 | 1,746,507 | 12/31/2017 |
| B6041804 | | SAN LUIS OBISPO | CA | | 06/01/2016 | 4.250 | 11,675,851 | 0 | 0 | 0 | 0 | 0 | 16,370,100 | 12/31/2017 |
| B7021301 | | SAN LUIS OBISPO | CA | | 05/30/2017 | 4.500 | 636,310 | 0 | 0 | 0 | 0 | 0 | 911,400 | 12/31/2017 |
| B7100605 | | SAN LUIS OBISPO | CA | | 12/11/2017 | 4.500 | 342,765 | 0 | 0 | 0 | 0 | 0 | 1,068,620 | 12/31/2017 |
| B8072605 | | SAN LUIS OBISPO | CA | | 10/09/2018 | 4.875 | 641,151 | 0 | 0 | 0 | 0 | 0 | 856,945 | 10/09/2018 |
| B8092003 | | SAN LUIS OBISPO | CA | | 11/20/2018 | 5.125 | 738,187 | 0 | 0 | 0 | 0 | 0 | 1,009,333 | 11/20/2018 |
| A7120415 | | SAN MARCOS | CA | | 01/28/2008 | 4.625 | 494,627 | 0 | 0 | 0 | 0 | 0 | 990,721 | 12/31/2017 |
| B3060602 | | SAN MARCOS | CA | | 08/12/2013 | 4.250 | 384,818 | 0 | 0 | 0 | 0 | 0 | 1,805,733 | 12/31/2017 |
| B5061603 | | SAN MARCOS | CA | | 08/10/2015 | 4.375 | 424,176 | 0 | 0 | 0 | 0 | 0 | 646,430 | 12/31/2017 |
| B6020203 | | SAN MARCOS | CA | | 05/03/2016 | 4.000 | 1,394,021 | 0 | 0 | 0 | 0 | 0 | 1,914,908 | 12/31/2017 |
| B8030102 | | SAN MARCOS | CA | | 05/17/2018 | 4.625 | 247,310 | 0 | 0 | 0 | 0 | 0 | 522,250 | 05/17/2018 |
| B6081801 | | SAN MARINO | CA | | 09/29/2016 | 3.875 | 1,254,894 | 0 | 0 | 0 | 0 | 0 | 1,628,940 | 12/31/2017 |
| B2051704 | CF | SAN MATEO | CA | | 09/14/2012 | 4.875 | 1,291,294 | 0 | 0 | 0 | 0 | 0 | 1,669,516 | 12/31/2017 |
| B4022802 | | SAN MATEO | CA | | 05/01/2014 | 4.625 | 455,748 | 0 | 0 | 0 | 0 | 0 | 1,533,060 | 12/31/2017 |
| B6103103 | | SAN MATEO | CA | | 12/15/2016 | 4.250 | 1,222,525 | 0 | 0 | 0 | 0 | 0 | 1,727,933 | 12/31/2017 |
| A5051005 | | SAN PEDRO | CA | | 07/28/2005 | 4.000 | 221,951 | 0 | 0 | 0 | 0 | 0 | 989,910 | 12/31/2017 |
| B2110803 | | SAN PEDRO | CA | | 01/30/2013 | 5.000 | 233,745 | 0 | 0 | 0 | 0 | 0 | 429,786 | 12/31/2017 |
| B6030203 | | SAN PEDRO | CA | | 05/23/2016 | 4.125 | 753,971 | 0 | 0 | 0 | 0 | 0 | 2,155,478 | 12/31/2017 |
| B1083009 | | SAN RAFAEL | CA | | 11/22/2011 | 4.875 | 680,720 | 0 | 0 | 0 | 0 | 0 | 1,242,956 | 12/31/2017 |
| A7110506 | | SAN RAMON | CA | | 02/05/2008 | 4.625 | 172,414 | 0 | 0 | 0 | 0 | 0 | 440,089 | 12/31/2017 |
| B8041904 | | SAN RAMON | CA | | 06/26/2018 | 5.500 | 3,594,474 | 0 | 0 | 0 | 0 | 0 | 5,130,158 | 06/26/2018 |
| A2101801 | | SANTA ANA | CA | | 01/15/2003 | 4.750 | 682,122 | 0 | 0 | 0 | 0 | 0 | 1,707,000 | 12/31/2017 |
| A4110403 | | SANTA ANA | CA | | 01/13/2005 | 5.750 | 27,202 | 0 | 0 | 0 | 0 | 0 | 599,760 | 12/31/2017 |
| A8010302 | | SANTA ANA | CA | | 03/14/2008 | 4.750 | 1,236,833 | 0 | 0 | 0 | 0 | 0 | 2,799,186 | 12/31/2017 |
| A8090301 | | SANTA ANA | CA | | 11/17/2008 | 4.875 | 962,677 | 0 | 0 | 0 | 0 | 0 | 1,485,135 | 12/31/2017 |
| A9042705 | | SANTA ANA | CA | | 06/30/2009 | 7.125 | 547,615 | 0 | 0 | 0 | 0 | 0 | 1,234,306 | 12/31/2017 |
| A9042705-1 | | SANTA ANA | CA | | 10/04/2013 | 0.000 | 151,802 | 0 | 0 | 0 | 0 | 0 | 342,158 | 12/31/2017 |
| A9081810 | | SANTA ANA | CA | | 10/20/2009 | 4.125 | 803,454 | 0 | 0 | 0 | 0 | 0 | 1,254,167 | 12/31/2017 |
| A9101603 | | SANTA ANA | CA | | 11/30/2009 | 5.000 | 744,756 | 0 | 0 | 0 | 0 | 0 | 1,403,464 | 12/31/2017 |
| A9101603-1 | | SANTA ANA | CA | | 08/25/2015 | 4.875 | 333,702 | 0 | 0 | 0 | 0 | 0 | 628,849 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B0051303 | | SANTA ANA | CA | | 07/22/2010 | 6.625 | 785,849 | 0 | 0 | 0 | 0 | 0 | 1,387,226 | 12/31/2017 |
| B1091902 | | SANTA ANA | CA | | 11/14/2011 | 5.875 | 634,911 | 0 | 0 | 0 | 0 | 0 | 1,683,132 | 12/31/2017 |
| B2041603 | | SANTA ANA | CA | | 06/25/2012 | 4.875 | 354,111 | 0 | 0 | 0 | 0 | 0 | 1,606,770 | 12/31/2017 |
| B4042302 | | SANTA ANA | CA | | 07/22/2014 | 5.000 | 812,866 | 0 | 0 | 0 | 0 | 0 | 1,620,737 | 12/31/2017 |
| B4061301 | | SANTA ANA | CA | | 09/26/2014 | 4.625 | 272,596 | 0 | 0 | 0 | 0 | 0 | 1,005,732 | 12/31/2017 |
| B4062302-1 | | SANTA ANA | CA | | 10/11/2017 | 5.125 | 205,771 | 0 | 0 | 0 | 0 | 0 | 280,599 | 12/31/2017 |
| B5010801 | | SANTA ANA | CA | | 03/16/2015 | 4.000 | 691,518 | 0 | 0 | 0 | 0 | 0 | 1,055,264 | 12/31/2017 |
| B5022503 | | SANTA ANA | CA | | 04/02/2015 | 4.250 | 1,950,252 | 0 | 0 | 0 | 0 | 0 | 3,265,410 | 12/31/2017 |
| B5050405 | | SANTA ANA | CA | | 07/17/2015 | 4.750 | 2,480,943 | 0 | 0 | 0 | 0 | 0 | 3,341,616 | 12/31/2017 |
| B6012803 | | SANTA ANA | CA | | 04/11/2016 | 4.625 | 960,478 | 0 | 0 | 0 | 0 | 0 | 1,440,240 | 12/31/2017 |
| B6062302 | | SANTA ANA | CA | | 09/09/2016 | 4.000 | 5,909,967 | 0 | 0 | 0 | 0 | 0 | 13,432,934 | 12/31/2017 |
| B7011201 | | SANTA ANA | CA | | 03/16/2017 | 4.125 | 2,525,779 | 0 | 0 | 0 | 0 | 0 | 3,666,908 | 12/31/2017 |
| B2041302 | CF | SANTA BARBARA | CA | | 07/13/2012 | 5.125 | 1,177,431 | 0 | 0 | 0 | 0 | 0 | 1,717,548 | 12/31/2017 |
| B5013003 | | SANTA BARBARA | CA | | 04/29/2015 | 4.000 | 1,299,800 | 0 | 0 | 0 | 0 | 0 | 2,082,330 | 12/31/2017 |
| B5120201 | | SANTA BARBARA | CA | | 02/25/2016 | 4.000 | 884,049 | 0 | 0 | 0 | 0 | 0 | 1,588,140 | 12/31/2017 |
| B6101401 | | SANTA BARBARA | CA | | 01/19/2017 | 4.250 | 793,907 | 0 | 0 | 0 | 0 | 0 | 1,474,330 | 12/31/2017 |
| B6111018 | | SANTA BARBARA | CA | | 01/19/2017 | 4.125 | 502,820 | 0 | 0 | 0 | 0 | 0 | 949,018 | 12/31/2017 |
| A5110302 | | SANTA CLARA | CA | | 12/31/2006 | 6.250 | 90,055 | 0 | 0 | 0 | 0 | 0 | 974,100 | 12/31/2017 |
| A8110503 | | SANTA CLARA | CA | | 01/08/2009 | 7.125 | 245,320 | 0 | 0 | 0 | 0 | 0 | 531,892 | 12/31/2017 |
| B2070602 | | SANTA CLARA | CA | | 10/26/2012 | 4.750 | 593,685 | 0 | 0 | 0 | 0 | 0 | 2,257,080 | 12/31/2017 |
| B2080903 | | SANTA CLARA | CA | | 11/13/2012 | 4.750 | 427,981 | 0 | 0 | 0 | 0 | 0 | 3,900,050 | 12/31/2017 |
| A2092702 | | SANTA CLARITA | CA | | 12/17/2002 | 6.500 | 1,600,442 | 0 | 0 | 0 | 0 | 0 | 4,976,000 | 12/31/2017 |
| A5020302 | | SANTA CLARITA | CA | | 08/04/2005 | 3.875 | 327,317 | 0 | 0 | 0 | 0 | 0 | 2,437,290 | 12/31/2017 |
| B1113002 | | SANTA CLARITA | CA | | 03/01/2012 | 5.125 | 738,759 | 0 | 0 | 0 | 0 | 0 | 2,723,006 | 12/31/2017 |
| B1121603 | CF | SANTA CLARITA | CA | | 02/17/2012 | 5.500 | 993,878 | 0 | 0 | 0 | 0 | 0 | 1,641,640 | 12/31/2017 |
| B3093004 | | SANTA CLARITA | CA | | 11/22/2013 | 4.000 | 864,932 | 0 | 0 | 0 | 0 | 0 | 1,489,302 | 12/31/2017 |
| B5012102 | | SANTA CLARITA | CA | | 03/16/2015 | 3.750 | 185,894 | 0 | 0 | 0 | 0 | 0 | 389,480 | 12/31/2017 |
| B7022101 | | SANTA CLARITA | CA | | 04/28/2017 | 4.750 | 1,040,033 | 0 | 0 | 0 | 0 | 0 | 1,488,414 | 12/31/2017 |
| B7031004 | | SANTA CLARITA | CA | | 05/24/2017 | 5.250 | 592,613 | 0 | 0 | 0 | 0 | 0 | 1,594,640 | 12/31/2017 |
| A3063003 | | SANTA CRUZ | CA | | 09/25/2003 | 6.250 | 821,398 | 0 | 0 | 0 | 0 | 0 | 3,245,000 | 12/31/2017 |
| A3063004 | | SANTA CRUZ | CA | | 09/25/2003 | 6.500 | 1,129,226 | 0 | 0 | 0 | 0 | 0 | 3,048,565 | 12/31/2017 |
| A30630043 | | SANTA CRUZ | CA | | 01/28/2004 | 6.625 | 281,674 | 0 | 0 | 0 | 0 | 0 | 760,435 | 12/31/2017 |
| A7020702 | | SANTA CRUZ | CA | | 05/23/2007 | 4.750 | 484,667 | 0 | 0 | 0 | 0 | 0 | 1,287,240 | 12/31/2017 |
| A9012601 | | SANTA CRUZ | CA | | 03/30/2009 | 4.250 | 229,412 | 0 | 0 | 0 | 0 | 0 | 887,125 | 12/31/2017 |
| B1091501 | | SANTA CRUZ | CA | | 11/04/2011 | 5.750 | 343,138 | 0 | 0 | 0 | 0 | 0 | 965,140 | 12/31/2017 |
| B1091502 | | SANTA CRUZ | CA | | 11/22/2011 | 5.750 | 571,835 | 0 | 0 | 0 | 0 | 0 | 895,989 | 12/31/2017 |
| B1091502-1 | | SANTA CRUZ | CA | | 12/20/2013 | 5.750 | 318,153 | 0 | 0 | 0 | 0 | 0 | 498,503 | 12/31/2017 |
| B2072004 | | SANTA CRUZ | CA | | 10/09/2012 | 4.875 | 355,436 | 0 | 0 | 0 | 0 | 0 | 829,174 | 12/31/2017 |
| B3013009 | | SANTA CRUZ | CA | | 04/29/2013 | 5.625 | 370,217 | 0 | 0 | 0 | 0 | 0 | 2,535,100 | 12/31/2017 |
| A3052302 | | SANTA FE SPRINGS | CA | | 09/03/2003 | 6.000 | 166,414 | 0 | 0 | 0 | 0 | 0 | 1,374,000 | 12/31/2017 |
| B8020802 | | SANTA FE SPRINGS | CA | | 04/25/2018 | 5.125 | 246,583 | 0 | 0 | 0 | 0 | 0 | 786,923 | 04/25/2018 |
| B8030905 | | SANTA FE SPRINGS | CA | | 05/15/2018 | 5.250 | 2,076,162 | 0 | 0 | 0 | 0 | 0 | 4,032,800 | 05/15/2018 |
| A7042502 | | SANTA MARIA | CA | | 06/26/2007 | 6.250 | 507,269 | 0 | 0 | 0 | 0 | 0 | 1,181,670 | 12/31/2017 |
| A8021306 | | SANTA MARIA | CA | | 04/24/2008 | 4.250 | 421,160 | 0 | 0 | 0 | 0 | 0 | 744,800 | 12/31/2017 |
| B3031307 | | SANTA MARIA | CA | | 06/04/2013 | 4.625 | 384,938 | 0 | 0 | 0 | 0 | 0 | 694,110 | 12/31/2017 |
| B4032603 | | SANTA MARIA | CA | | 06/05/2014 | 4.625 | 359,540 | 0 | 0 | 0 | 0 | 0 | 685,295 | 12/31/2017 |
| B6110204 | | SANTA MARIA | CA | | 01/20/2017 | 4.000 | 1,036,184 | 0 | 0 | 0 | 0 | 0 | 1,857,254 | 12/31/2017 |
| B7022802 | | SANTA MARIA | CA | | 04/27/2017 | 4.750 | 915,226 | 0 | 0 | 0 | 0 | 0 | 1,447,488 | 12/31/2017 |
| B7032102 | | SANTA MARIA | CA | | 06/06/2017 | 4.875 | 757,771 | 0 | 0 | 0 | 0 | 0 | 1,093,750 | 12/31/2017 |
| A4080502 | | SANTA MONICA | CA | | 01/27/2005 | 5.875 | 115,579 | 0 | 0 | 0 | 0 | 0 | 973,590 | 12/31/2017 |
| A4120105 | | SANTA MONICA | CA | | 01/25/2005 | 6.000 | 113,714 | 0 | 0 | 0 | 0 | 0 | 1,389,000 | 12/31/2017 |
| B1011703 | | SANTA MONICA | CA | | 02/28/2011 | 5.875 | 1,936,586 | 0 | 0 | 0 | 0 | 0 | 5,710,000 | 12/31/2017 |
| B3020701 | | SANTA MONICA | CA | | 05/08/2013 | 4.625 | 443,879 | 0 | 0 | 0 | 0 | 0 | 749,032 | 12/31/2017 |
| B4011501 | | SANTA MONICA | CA | | 04/01/2014 | 4.625 | 163,258 | 0 | 0 | 0 | 0 | 0 | 2,809,590 | 12/31/2017 |
| B4011502 | | SANTA MONICA | CA | | 04/01/2014 | 4.625 | 163,258 | 0 | 0 | 0 | 0 | 0 | 2,299,080 | 12/31/2017 |
| B4071704 | | SANTA MONICA | CA | | 10/14/2014 | 4.875 | 1,133,850 | 0 | 0 | 0 | 0 | 0 | 1,636,635 | 12/31/2017 |
| B4071704-1 | | SANTA MONICA | CA | | 06/22/2017 | 4.875 | 832,754 | 0 | 0 | 0 | 0 | 0 | 1,202,025 | 12/31/2017 |
| B4111002 | | SANTA MONICA | CA | | 01/12/2015 | 4.500 | 463,775 | 0 | 0 | 0 | 0 | 0 | 733,380 | 12/31/2017 |
| B5011501 | | SANTA MONICA | CA | | 04/09/2015 | 4.125 | 953,523 | 0 | 0 | 0 | 0 | 0 | 1,456,560 | 12/31/2017 |
| B5020507 | | SANTA MONICA | CA | | 04/23/2015 | 4.125 | 608,513 | 0 | 0 | 0 | 0 | 0 | 876,828 | 12/31/2017 |
| B5120702 | | SANTA MONICA | CA | | 02/11/2016 | 4.500 | 477,655 | 0 | 0 | 0 | 0 | 0 | 1,823,250 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B5121601 | | SANTA MONICA | CA | | 03/17/2016 | 4.250 | 960,576 | 0 | 0 | 0 | 0 | 0 | 1,368,840 | 12/31/2017 |
| B6081604 | | SANTA MONICA | CA | | 10/03/2016 | 4.000 | 8,088,694 | 0 | 0 | 0 | 0 | 0 | 11,053,280 | 12/31/2017 |
| B6081605 | | SANTA MONICA | CA | | 10/27/2016 | 4.000 | 581,007 | 0 | 0 | 0 | 0 | 0 | 922,590 | 12/31/2017 |
| B8092502 | | SANTA MONICA | CA | | 12/14/2018 | 4.875 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 3,272,000 | 12/14/2018 |
| B2121102 | | SANTA PAULA | CA | | 02/21/2013 | 4.250 | 748,513 | 0 | 0 | 0 | 0 | 0 | 1,755,973 | 12/31/2017 |
| B6022901 | | SANTA PAULA | CA | | 05/02/2016 | 4.500 | 3,639,727 | 0 | 0 | 0 | 0 | 0 | 5,412,825 | 12/31/2017 |
| A7121102 | CF | SANTA ROSA | CA | | 04/10/2008 | 4.750 | 1,978,057 | 0 | 0 | 0 | 0 | 0 | 3,441,600 | 12/31/2017 |
| B2061201 | | SANTA ROSA | CA | | 08/13/2012 | 4.875 | 612,173 | 0 | 0 | 0 | 0 | 0 | 1,028,382 | 12/31/2017 |
| B2112907 | | SANTA ROSA | CA | | 02/19/2013 | 5.125 | 326,890 | 0 | 0 | 0 | 0 | 0 | 552,798 | 12/31/2017 |
| B3073001 | | SANTA ROSA | CA | | 10/10/2013 | 3.750 | 889,958 | 0 | 0 | 0 | 0 | 0 | 1,229,607 | 12/31/2017 |
| B5112403 | | SANTA ROSA | CA | | 02/10/2016 | 4.750 | 181,768 | 0 | 0 | 0 | 0 | 0 | 929,460 | 12/31/2017 |
| B7110101 | | SANTA ROSA | CA | | 12/20/2017 | 5.000 | 1,947,558 | 0 | 0 | 0 | 0 | 0 | 3,345,519 | 12/31/2017 |
| B8030101 | | SANTA ROSA | CA | | 05/31/2018 | 4.625 | 2,043,403 | 0 | 0 | 0 | 0 | 0 | 2,805,210 | 05/31/2018 |
| B3012405 | | SANTEE | CA | | 04/15/2013 | 4.250 | 988,019 | 0 | 0 | 0 | 0 | 0 | 1,672,443 | 12/31/2017 |
| B6072601 | | SANTEE | CA | | 10/19/2016 | 4.250 | 1,350,499 | 0 | 0 | 0 | 0 | 0 | 1,975,220 | 12/31/2017 |
| A8022210 | | SAUSALITO | CA | | 05/15/2008 | 4.625 | 232,720 | 0 | 0 | 0 | 0 | 0 | 1,069,531 | 12/31/2017 |
| A4010801 | | SCOTTS VALLEY | CA | | 03/23/2004 | 4.375 | 568,688 | 0 | 0 | 0 | 0 | 0 | 1,536,000 | 12/31/2017 |
| B5031001 | | SEASIDE | CA | | 04/23/2015 | 4.750 | 362,943 | 0 | 0 | 0 | 0 | 0 | 614,634 | 12/31/2017 |
| B2091107 | | SEBASTOPOL | CA | | 11/08/2012 | 5.000 | 630,687 | 0 | 0 | 0 | 0 | 0 | 1,269,522 | 12/31/2017 |
| A2040802 | | SHERMAN OAKS | CA | | 06/28/2002 | 4.375 | 697,905 | 0 | 0 | 0 | 0 | 0 | 2,250,000 | 12/31/2017 |
| A5032104 | | SHERMAN OAKS | CA | | 06/27/2005 | 5.875 | 154,477 | 0 | 0 | 0 | 0 | 0 | 1,572,840 | 12/31/2017 |
| A7011205 | | SHERMAN OAKS | CA | | 04/05/2007 | 6.375 | 337,717 | 0 | 0 | 0 | 0 | 0 | 626,280 | 12/31/2017 |
| A8050601 | | SHERMAN OAKS | CA | | 07/01/2008 | 4.875 | 274,014 | 0 | 0 | 0 | 0 | 0 | 403,410 | 12/31/2017 |
| B0062802 | | SHERMAN OAKS | CA | | 09/15/2010 | 6.375 | 1,320,750 | 0 | 0 | 0 | 0 | 0 | 2,415,321 | 12/31/2017 |
| B0062802-1 | | SHERMAN OAKS | CA | | 07/31/2015 | 4.500 | 498,636 | 0 | 0 | 0 | 0 | 0 | 911,879 | 12/31/2017 |
| B5081101 | | SHERMAN OAKS | CA | | 10/29/2015 | 4.500 | 847,227 | 0 | 0 | 0 | 0 | 0 | 1,362,582 | 12/31/2017 |
| B5081405 | | SHERMAN OAKS | CA | | 10/29/2015 | 4.500 | 576,759 | 0 | 0 | 0 | 0 | 0 | 891,540 | 12/31/2017 |
| B5081408 | | SHERMAN OAKS | CA | | 10/29/2015 | 4.500 | 547,442 | 0 | 0 | 0 | 0 | 0 | 950,859 | 12/31/2017 |
| B5081409 | | SHERMAN OAKS | CA | | 10/29/2015 | 4.500 | 651,712 | 0 | 0 | 0 | 0 | 0 | 1,157,949 | 12/31/2017 |
| A5051006 | | SIGNAL HILL | CA | | 07/28/2005 | 4.250 | 164,037 | 0 | 0 | 0 | 0 | 0 | 783,870 | 12/31/2017 |
| A7100303 | | SIGNAL HILL | CA | | 01/11/2008 | 6.250 | 57,548 | 0 | 0 | 0 | 0 | 0 | 491,640 | 12/31/2017 |
| B2092602 | | SIGNAL HILL | CA | | 11/20/2012 | 4.875 | 779,961 | 0 | 0 | 0 | 0 | 0 | 925,632 | 12/31/2017 |
| B4101002 | | SIGNAL HILL | CA | | 11/24/2014 | 4.875 | 714,052 | 0 | 0 | 0 | 0 | 0 | 1,620,894 | 12/31/2017 |
| B8061201 | | SIGNAL HILL | CA | | 08/29/2018 | 4.750 | 261,121 | 0 | 0 | 0 | 0 | 0 | 350,250 | 08/29/2018 |
| B8070201 | | SIGNAL HILL | CA | | 09/11/2018 | 4.875 | 1,161,369 | 0 | 0 | 0 | 0 | 0 | 1,558,779 | 09/11/2018 |
| A8022202 | | SIMI VALLEY | CA | | 05/27/2008 | 4.750 | 857,414 | 0 | 0 | 0 | 0 | 0 | 1,624,064 | 12/31/2017 |
| B7103002 | | SIMI VALLEY | CA | | 12/19/2017 | 4.500 | 568,047 | 0 | 0 | 0 | 0 | 0 | 1,087,794 | 12/31/2017 |
| B6090702 | | SONOMA | CA | | 12/19/2016 | 4.750 | 3,032,501 | 0 | 0 | 0 | 0 | 0 | 7,984,106 | 12/31/2017 |
| B6091202 | | SONORA | CA | | 11/30/2016 | 4.750 | 167,915 | 0 | 0 | 0 | 0 | 0 | 258,322 | 12/31/2017 |
| B6091202-1 | | SONORA | CA | | 10/10/2017 | 5.500 | 208,676 | 0 | 0 | 0 | 0 | 0 | 321,027 | 12/31/2017 |
| B1021804 | | SOQUEL | CA | | 05/31/2011 | 6.250 | 380,579 | 0 | 0 | 0 | 0 | 0 | 688,860 | 12/31/2017 |
| A1102901 | | SOUTH EL MONTE | CA | | 02/28/2002 | 3.875 | 609,472 | 0 | 0 | 0 | 0 | 0 | 6,169,000 | 12/31/2017 |
| B5100601 | | SOUTH GATE | CA | | 12/01/2015 | 3.750 | 4,448,995 | 0 | 0 | 0 | 0 | 0 | 8,939,308 | 12/31/2017 |
| B6113002 | | SOUTH GATE | CA | | 02/16/2017 | 4.250 | 345,803 | 0 | 0 | 0 | 0 | 0 | 572,907 | 12/31/2017 |
| B7092701 | | SOUTH LAKE TAHOE | CA | | 12/12/2017 | 4.625 | 764,959 | 0 | 0 | 0 | 0 | 0 | 1,080,212 | 12/31/2017 |
| A9031204 | | SOUTH PASADENA | CA | | 05/08/2009 | 6.875 | 1,136,190 | 0 | 0 | 0 | 0 | 0 | 2,062,925 | 12/31/2017 |
| B1102401 | | SOUTH PASADENA | CA | | 12/29/2011 | 5.750 | 1,565,918 | 0 | 0 | 0 | 0 | 0 | 4,288,108 | 12/31/2017 |
| B0030908 | | SOUTH SAN FRANCISCO | CA | | 05/27/2010 | 6.875 | 596,129 | 0 | 0 | 0 | 0 | 0 | 1,607,364 | 12/31/2017 |
| B3062106 | | SPRING VALLEY | CA | | 08/21/2013 | 4.500 | 794,389 | 0 | 0 | 0 | 0 | 0 | 9,649,044 | 12/31/2017 |
| B7031003 | | SPRING VALLEY | CA | | 05/30/2017 | 4.500 | 862,591 | 0 | 0 | 0 | 0 | 0 | 1,365,240 | 12/31/2017 |
| B0020201 | | STANTON | CA | | 03/31/2010 | 7.125 | 598,300 | 0 | 0 | 0 | 0 | 0 | 2,527,404 | 12/31/2017 |
| B0021803 | CF | STANTON | CA | | 04/29/2010 | 6.875 | 1,998,771 | 0 | 0 | 0 | 0 | 0 | 7,485,698 | 12/31/2017 |
| B6110205 | | STANTON | CA | | 02/01/2017 | 4.000 | 721,974 | 0 | 0 | 0 | 0 | 0 | 1,065,843 | 12/31/2017 |
| B1040604 | | STEVENSON RANCH | CA | | 05/26/2011 | 6.125 | 806,228 | 0 | 0 | 0 | 0 | 0 | 1,624,428 | 12/31/2017 |
| A3062604 | CF | STOCKTON | CA | | 09/15/2003 | 5.000 | 1,041,725 | 0 | 0 | 0 | 0 | 0 | 8,346,000 | 12/31/2017 |
| A4090306 | | STOCKTON | CA | | 12/14/2004 | 5.750 | 203,550 | 0 | 0 | 0 | 0 | 0 | 2,127,000 | 12/31/2017 |
| A8102401 | | STOCKTON | CA | | 12/18/2008 | 7.125 | 534,853 | 0 | 0 | 0 | 0 | 0 | 1,167,390 | 12/31/2017 |
| A9030203 | | STOCKTON | CA | | 05/28/2009 | 4.250 | 1,038,591 | 0 | 0 | 0 | 0 | 0 | 2,132,110 | 12/31/2017 |
| B1020803 | | STOCKTON | CA | | 05/04/2011 | 4.500 | 666,928 | 0 | 0 | 0 | 0 | 0 | 1,767,807 | 12/31/2017 |
| B1061608 | | STOCKTON | CA | | 08/23/2011 | 6.375 | 228,262 | 0 | 0 | 0 | 0 | 0 | 506,022 | 12/31/2017 |
| B3082802 | | STOCKTON | CA | | 11/14/2013 | 4.875 | 778,810 | 0 | 0 | 0 | 0 | 0 | 1,302,930 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B4040803 | | STOCKTON | CA | | 06/06/2014 | 4.500 | 698,919 | 0 | 0 | 0 | 0 | 0 | 1,080,333 | 12/31/2017 |
| A5032105 | | STUDIO CITY | CA | | 06/27/2005 | 5.875 | 135,183 | 0 | 0 | 0 | 0 | 0 | 1,603,440 | 12/31/2017 |
| B3031812 | CF | SUN VALLEY | CA | | 05/31/2013 | 4.500 | 974,340 | 0 | 0 | 0 | 0 | 0 | 1,950,760 | 12/31/2017 |
| B5042903 | CF | SUN VALLEY | CA | | 07/22/2015 | 4.625 | 1,032,079 | 0 | 0 | 0 | 0 | 0 | 1,879,616 | 12/31/2017 |
| B6032301 | | SUN VALLEY | CA | | 06/09/2016 | 4.500 | 731,190 | 0 | 0 | 0 | 0 | 0 | 1,281,744 | 12/31/2017 |
| A4042208 | | SUNNYVALE | CA | | 07/12/2004 | 6.000 | 42,560 | 0 | 0 | 0 | 0 | 0 | 1,040,910 | 12/31/2017 |
| A5021707 | | SUNNYVALE | CA | | 05/06/2005 | 5.625 | 328,382 | 0 | 0 | 0 | 0 | 0 | 1,392,220 | 12/31/2017 |
| A9052102 | | SUNNYVALE | CA | | 07/28/2009 | 7.625 | 468,592 | 0 | 0 | 0 | 0 | 0 | 2,537,508 | 12/31/2017 |
| A9052103 | | SUNNYVALE | CA | | 07/28/2009 | 7.625 | 337,140 | 0 | 0 | 0 | 0 | 0 | 1,251,030 | 12/31/2017 |
| B1020405 | | SUNNYVALE | CA | | 04/22/2011 | 4.125 | 350,636 | 0 | 0 | 0 | 0 | 0 | 1,001,920 | 12/31/2017 |
| B2051004 | | SUNNYVALE | CA | | 07/30/2012 | 4.625 | 254,961 | 0 | 0 | 0 | 0 | 0 | 551,908 | 12/31/2017 |
| B5061601 | | SUNNYVALE | CA | | 09/02/2015 | 4.750 | 700,979 | 0 | 0 | 0 | 0 | 0 | 1,812,275 | 12/31/2017 |
| A6072702 | | SUSANVILLE | CA | | 08/31/2006 | 6.875 | 117,205 | 0 | 0 | 0 | 0 | 0 | 716,918 | 12/31/2017 |
| B4040702 | | SYLMAR | CA | | 06/17/2014 | 5.000 | 249,551 | 0 | 0 | 0 | 0 | 0 | 430,528 | 12/31/2017 |
| B5091601 | CF | SYLMAR | CA | | 01/04/2016 | 4.750 | 6,872,591 | 0 | 0 | 0 | 0 | 0 | 9,952,162 | 12/31/2017 |
| A7050803 | | TAFT | CA | | 07/31/2007 | 4.875 | 202,280 | 0 | 0 | 0 | 0 | 0 | 379,950 | 12/31/2017 |
| B0072005 | | TARZANA | CA | | 09/22/2010 | 6.125 | 135,724 | 0 | 0 | 0 | 0 | 0 | 440,820 | 12/31/2017 |
| B2030602 | | TARZANA | CA | | 05/14/2012 | 4.875 | 393,175 | 0 | 0 | 0 | 0 | 0 | 903,651 | 12/31/2017 |
| A8020402 | | TEHACHAPI | CA | | 11/03/2008 | 4.750 | 499,860 | 0 | 0 | 0 | 0 | 0 | 1,656,135 | 12/31/2017 |
| B4101402 | | TEHACHAPI | CA | | 01/07/2015 | 5.250 | 325,194 | 0 | 0 | 0 | 0 | 0 | 657,888 | 12/31/2017 |
| B2072501 | | TEMECULA | CA | | 10/26/2012 | 5.500 | 328,835 | 0 | 0 | 0 | 0 | 0 | 1,393,683 | 12/31/2017 |
| B3121101 | CF | TEMECULA | CA | | 01/27/2014 | 4.875 | 1,186,553 | 0 | 0 | 0 | 0 | 0 | 1,675,952 | 12/31/2017 |
| B3121102 | | TEMECULA | CA | | 01/27/2014 | 4.500 | 1,289,381 | 0 | 0 | 0 | 0 | 0 | 1,444,436 | 12/31/2017 |
| B3121102-1 | | TEMECULA | CA | | 11/29/2018 | 5.125 | 590,000 | 0 | 0 | 0 | 0 | 0 | 1,376,160 | 12/31/2017 |
| B3121103 | CF | TEMECULA | CA | | 01/27/2014 | 4.875 | 3,652,229 | 0 | 0 | 0 | 0 | 0 | 5,280,037 | 12/31/2017 |
| B3121104 | | TEMECULA | CA | | 01/27/2014 | 4.500 | 907,630 | 0 | 0 | 0 | 0 | 0 | 1,241,887 | 11/29/2018 |
| B3121104-1 | | TEMECULA | CA | | 11/29/2018 | 5.125 | 1,173,000 | 0 | 0 | 0 | 0 | 0 | 1,604,986 | 11/29/2018 |
| B3121105 | | TEMECULA | CA | | 01/27/2014 | 4.500 | 821,876 | 0 | 0 | 0 | 0 | 0 | 1,120,491 | 11/29/2018 |
| B3121105-1 | | TEMECULA | CA | | 11/29/2018 | 5.125 | 966,000 | 0 | 0 | 0 | 0 | 0 | 1,316,981 | 11/29/2018 |
| B4032401 | | TEMECULA | CA | | 06/18/2014 | 5.250 | 165,181 | 0 | 0 | 0 | 0 | 0 | 607,555 | 12/31/2017 |
| B5072706 | | TEMECULA | CA | | 10/05/2015 | 4.625 | 342,583 | 0 | 0 | 0 | 0 | 0 | 562,653 | 12/31/2017 |
| B5102101 | | TEMECULA | CA | | 12/15/2015 | 4.500 | 2,419,106 | 0 | 0 | 0 | 0 | 0 | 5,874,337 | 12/31/2017 |
| B5102102 | | TEMECULA | CA | | 12/15/2015 | 4.500 | 939,179 | 0 | 0 | 0 | 0 | 0 | 1,667,155 | 12/31/2017 |
| B6041102 | | TEMPLETON | CA | | 05/31/2016 | 4.250 | 5,238,736 | 0 | 0 | 0 | 0 | 0 | 6,944,603 | 12/31/2017 |
| A5112204 | | THOUSAND OAKS | CA | | 12/31/2006 | 4.000 | 360,061 | 0 | 0 | 0 | 0 | 0 | 2,765,220 | 12/31/2017 |
| A6102706 | | THOUSAND OAKS | CA | | 01/10/2007 | 6.375 | 699,134 | 0 | 0 | 0 | 0 | 0 | 2,205,355 | 12/31/2017 |
| A7051807 | | THOUSAND OAKS | CA | | 07/25/2007 | 6.375 | 371,923 | 0 | 0 | 0 | 0 | 0 | 477,360 | 12/31/2017 |
| B1020201 | | THOUSAND OAKS | CA | | 04/27/2011 | 5.375 | 141,925 | 0 | 0 | 0 | 0 | 0 | 2,781,136 | 12/31/2017 |
| B1070616 | CF | THOUSAND OAKS | CA | | 09/29/2011 | 6.000 | 1,487,000 | 0 | 0 | 0 | 0 | 0 | 2,016,872 | 12/31/2017 |
| B2022804 | | THOUSAND OAKS | CA | | 06/05/2012 | 4.875 | 150,704 | 0 | 0 | 0 | 0 | 0 | 692,010 | 12/31/2017 |
| B3043005 | | THOUSAND OAKS | CA | | 06/28/2013 | 4.500 | 691,118 | 0 | 0 | 0 | 0 | 0 | 1,325,250 | 12/31/2017 |
| B3062510 | | THOUSAND OAKS | CA | | 09/27/2013 | 4.875 | 594,866 | 0 | 0 | 0 | 0 | 0 | 1,947,629 | 12/31/2017 |
| A8082101 | | THOUSAND PALMS | CA | | 10/30/2008 | 4.500 | 477,399 | 0 | 0 | 0 | 0 | 0 | 524,700 | 12/31/2017 |
| B1040106 | | THOUSAND PALMS | CA | | 05/31/2011 | 4.500 | 436,667 | 0 | 0 | 0 | 0 | 0 | 599,148 | 12/31/2017 |
| A7030602 | | TORRANCE | CA | | 05/22/2007 | 4.875 | 901,325 | 0 | 0 | 0 | 0 | 0 | 937,380 | 12/31/2017 |
| B0120305 | CF | TORRANCE | CA | | 01/31/2011 | 5.750 | 2,138,442 | 0 | 0 | 0 | 0 | 0 | 4,147,000 | 12/31/2017 |
| B3013006 | CF | TORRANCE | CA | | 04/10/2013 | 4.625 | 1,334,416 | 0 | 0 | 0 | 0 | 0 | 2,922,246 | 12/31/2017 |
| B4033103 | | TORRANCE | CA | | 06/20/2014 | 4.750 | 170,616 | 0 | 0 | 0 | 0 | 0 | 288,990 | 12/31/2017 |
| B7051001 | | TORRANCE | CA | | 08/01/2017 | 4.500 | 8,024,520 | 0 | 0 | 0 | 0 | 0 | 12,635,664 | 12/31/2017 |
| B2043004 | CF | TRACY | CA | | 06/25/2012 | 5.125 | 1,868,336 | 0 | 0 | 0 | 0 | 0 | 2,866,050 | 12/31/2017 |
| B2082401 | CF | TRACY | CA | | 09/28/2012 | 5.875 | 1,404,075 | 0 | 0 | 0 | 0 | 0 | 2,030,558 | 12/31/2017 |
| B8032801 | | TRACY | CA | | 10/09/2018 | 5.375 | 843,908 | 0 | 0 | 0 | 0 | 0 | 1,156,596 | 10/09/2018 |
| A4020503 | | TRUCKEE | CA | | 04/28/2004 | 6.250 | 492,822 | 0 | 0 | 0 | 0 | 0 | 1,267,000 | 12/31/2017 |
| A4020504 | | TRUCKEE | CA | | 04/28/2004 | 6.250 | 474,702 | 0 | 0 | 0 | 0 | 0 | 1,314,000 | 12/31/2017 |
| A4042302 | | TRUCKEE | CA | | 12/31/2006 | 6.625 | 813,676 | 0 | 0 | 0 | 0 | 0 | 1,722,270 | 12/31/2017 |
| A8071804 | | TRUCKEE | CA | | 01/28/2009 | 6.875 | 1,488,284 | 0 | 0 | 0 | 0 | 0 | 2,895,425 | 12/31/2017 |
| B3083004 | | TRUCKEE | CA | | 11/21/2013 | 4.750 | 222,412 | 0 | 0 | 0 | 0 | 0 | 495,504 | 12/31/2017 |
| A5080507 | | TULARE | CA | | 10/25/2005 | 6.000 | 1,080,739 | 0 | 0 | 0 | 0 | 0 | 2,319,480 | 12/31/2017 |
| A6080801 | | TULARE | CA | | 12/31/2006 | 4.250 | 177,698 | 0 | 0 | 0 | 0 | 0 | 1,446,870 | 12/31/2017 |
| A4082702 | | TUSTIN | CA | | 11/29/2004 | 6.000 | 49,946 | 0 | 0 | 0 | 0 | 0 | 2,211,870 | 12/31/2017 |
| B0032509 | | TUSTIN | CA | | 05/26/2010 | 4.125 | 649,230 | 0 | 0 | 0 | 0 | 0 | 860,508 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B2062501 | | TUSTIN | CA | | 09/05/2012 | 4.750 | 721,239 | 0 | 0 | 0 | 0 | 0 | 952,278 | 12/31/2017 |
| B2111903 | | TUSTIN | CA | | 01/16/2013 | 4.875 | 50,359 | 0 | 0 | 0 | 0 | 0 | 195,605 | 12/31/2017 |
| A8012902 | | TWENTYNINE PALMS | CA | | 04/14/2008 | 4.625 | 1,385,535 | 0 | 0 | 0 | 0 | 0 | 2,069,317 | 12/31/2017 |
| B4112501 | | UKIAH | CA | | 01/27/2015 | 4.750 | 457,564 | 0 | 0 | 0 | 0 | 0 | 680,064 | 12/31/2017 |
| A7043004 | | UNION CITY | CA | | 07/11/2007 | 4.375 | 414,561 | 0 | 0 | 0 | 0 | 0 | 2,871,504 | 12/31/2017 |
| A7043005 | | UNION CITY | CA | | 07/11/2007 | 4.375 | 288,384 | 0 | 0 | 0 | 0 | 0 | 2,271,713 | 12/31/2017 |
| B0090702 | | UPLAND | CA | | 11/22/2010 | 4.125 | 357,424 | 0 | 0 | 0 | 0 | 0 | 762,080 | 12/31/2017 |
| B1020104 | | UPLAND | CA | | 03/31/2011 | 6.000 | 499,153 | 0 | 0 | 0 | 0 | 0 | 932,000 | 12/31/2017 |
| B4121506 | | UPLAND | CA | | 02/02/2015 | 4.250 | 941,376 | 0 | 0 | 0 | 0 | 0 | 1,231,747 | 12/31/2017 |
| B4121506-1 | | UPLAND | CA | | 12/16/2016 | 4.375 | 246,003 | 0 | 0 | 0 | 0 | 0 | 321,883 | 12/31/2017 |
| B8061404 | | UPLAND | CA | | 08/01/2018 | 5.000 | 1,868,213 | 0 | 0 | 0 | 0 | 0 | 2,554,500 | 08/01/2018 |
| A4122403 | | VACAVILLE | CA | | 03/15/2005 | 6.000 | 209,255 | 0 | 0 | 0 | 0 | 0 | 636,990 | 12/31/2017 |
| A6040303 | | VACAVILLE | CA | | 06/01/2006 | 5.250 | 1,529,531 | 0 | 0 | 0 | 0 | 0 | 1,492,000 | 12/31/2017 |
| B5071602 | | VACAVILLE | CA | | 10/21/2015 | 4.500 | 309,557 | 0 | 0 | 0 | 0 | 0 | 675,324 | 12/31/2017 |
| B7051603 | | VACAVILLE | CA | | 07/07/2017 | 4.625 | 832,151 | 0 | 0 | 0 | 0 | 0 | 1,084,768 | 12/31/2017 |
| A8121203 | | VALLEJO | CA | | 02/20/2009 | 7.375 | 173,344 | 0 | 0 | 0 | 0 | 0 | 372,036 | 12/31/2017 |
| B5013006 | | VALLEJO | CA | | 04/06/2015 | 3.900 | 800,987 | 0 | 0 | 0 | 0 | 0 | 1,147,032 | 12/31/2017 |
| B6062403 | | VALLEJO | CA | | 09/22/2016 | 4.125 | 2,261,791 | 0 | 0 | 0 | 0 | 0 | 3,247,950 | 12/31/2017 |
| B6122001 | | VALLEJO | CA | | 04/04/2017 | 5.125 | 4,933,079 | 0 | 0 | 0 | 0 | 0 | 12,968,000 | 12/31/2017 |
| A6112702 | | VAN NUYS | CA | | 02/16/2007 | 6.250 | 601,588 | 0 | 0 | 0 | 0 | 0 | 1,051,620 | 12/31/2017 |
| A9032701 | | VAN NUYS | CA | | 06/10/2009 | 6.875 | 1,182,072 | 0 | 0 | 0 | 0 | 0 | 1,980,610 | 12/31/2017 |
| B1042102 | | VAN NUYS | CA | | 07/06/2011 | 4.375 | 305,841 | 0 | 0 | 0 | 0 | 0 | 636,812 | 12/31/2017 |
| B1062802 | | VAN NUYS | CA | | 10/11/2011 | 5.625 | 493,647 | 0 | 0 | 0 | 0 | 0 | 1,469,192 | 12/31/2017 |
| B2010504 | | VAN NUYS | CA | | 03/15/2012 | 5.125 | 941,539 | 0 | 0 | 0 | 0 | 0 | 2,106,462 | 12/31/2017 |
| B2031401 | | VAN NUYS | CA | | 07/06/2012 | 4.875 | 190,177 | 0 | 0 | 0 | 0 | 0 | 470,341 | 12/31/2017 |
| B2051105 | | VAN NUYS | CA | | 07/13/2012 | 4.625 | 393,834 | 0 | 0 | 0 | 0 | 0 | 846,860 | 12/31/2017 |
| B2100301 | | VAN NUYS | CA | | 11/29/2012 | 4.875 | 244,562 | 0 | 0 | 0 | 0 | 0 | 788,480 | 12/31/2017 |
| B2100803 | | VAN NUYS | CA | | 01/18/2013 | 5.250 | 708,008 | 0 | 0 | 0 | 0 | 0 | 1,139,843 | 12/31/2017 |
| B3032801 | CF | VAN NUYS | CA | | 05/29/2013 | 4.375 | 1,567,270 | 0 | 0 | 0 | 0 | 0 | 2,867,077 | 12/31/2017 |
| B3043001 | CF | VAN NUYS | CA | | 07/15/2013 | 4.250 | 1,346,746 | 0 | 0 | 0 | 0 | 0 | 2,840,478 | 12/31/2017 |
| B4010803 | | VAN NUYS | CA | | 02/27/2014 | 5.000 | 514,652 | 0 | 0 | 0 | 0 | 0 | 805,552 | 12/31/2017 |
| B4012901 | | VAN NUYS | CA | | 03/31/2014 | 5.250 | 724,127 | 0 | 0 | 0 | 0 | 0 | 1,188,792 | 12/31/2017 |
| B4050601 | | VAN NUYS | CA | | 07/30/2014 | 4.375 | 718,304 | 0 | 0 | 0 | 0 | 0 | 1,108,310 | 12/31/2017 |
| B6051803 | | VAN NUYS | CA | | 07/14/2016 | 4.125 | 1,155,395 | 0 | 0 | 0 | 0 | 0 | 1,706,460 | 12/31/2017 |
| B6081002 | | VAN NUYS | CA | | 12/30/2016 | 4.125 | 963,709 | 0 | 0 | 0 | 0 | 0 | 1,378,530 | 12/31/2017 |
| B7012402 | CF | VAN NUYS | CA | | 04/06/2017 | 5.250 | 2,015,615 | 0 | 0 | 0 | 0 | 0 | 2,849,024 | 12/31/2017 |
| B7050504 | | VAN NUYS | CA | | 09/01/2017 | 5.375 | 649,436 | 0 | 0 | 0 | 0 | 0 | 974,400 | 12/31/2017 |
| B7071701 | CF | VAN NUYS | CA | | 09/28/2017 | 5.375 | 1,526,651 | 0 | 0 | 0 | 0 | 0 | 2,143,008 | 12/31/2017 |
| A4032302 | | VENTURA | CA | | 05/10/2004 | 4.500 | 391,745 | 0 | 0 | 0 | 0 | 0 | 604,000 | 12/31/2017 |
| A4100114 | | VENTURA | CA | | 02/01/2005 | 5.625 | 3,904 | 0 | 0 | 0 | 0 | 0 | 73,250 | 12/31/2017 |
| A8110702 | | VENTURA | CA | | 01/14/2009 | 4.500 | 918,824 | 0 | 0 | 0 | 0 | 0 | 1,833,812 | 12/31/2017 |
| A8112401 | CF | VENTURA | CA | | 01/27/2009 | 4.500 | 1,285,457 | 0 | 0 | 0 | 0 | 0 | 2,902,975 | 12/31/2017 |
| B0071902 | | VENTURA | CA | | 10/25/2010 | 6.000 | 452,662 | 0 | 0 | 0 | 0 | 0 | 1,193,339 | 12/31/2017 |
| B1110404 | | VENTURA | CA | | 02/17/2012 | 5.500 | 305,775 | 0 | 0 | 0 | 0 | 0 | 1,041,810 | 12/31/2017 |
| B1113001 | | VENTURA | CA | | 02/23/2012 | 5.625 | 173,311 | 0 | 0 | 0 | 0 | 0 | 451,552 | 12/31/2017 |
| B2061901 | | VENTURA | CA | | 08/30/2012 | 5.000 | 845,013 | 0 | 0 | 0 | 0 | 0 | 2,076,867 | 12/31/2017 |
| B4050702 | | VENTURA | CA | | 09/18/2014 | 4.750 | 789,596 | 0 | 0 | 0 | 0 | 0 | 1,423,968 | 12/31/2017 |
| B4051603 | | VENTURA | CA | | 07/29/2014 | 4.875 | 630,777 | 0 | 0 | 0 | 0 | 0 | 2,011,000 | 12/31/2017 |
| B7051101 | | VENTURA | CA | | 08/03/2017 | 4.500 | 729,345 | 0 | 0 | 0 | 0 | 0 | 4,541,000 | 12/31/2017 |
| B7051102 | | VENTURA | CA | | 08/03/2017 | 4.750 | 539,717 | 0 | 0 | 0 | 0 | 0 | 2,173,736 | 12/31/2017 |
| B8041905 | | VENTURA | CA | | 06/20/2018 | 5.000 | 329,684 | 0 | 0 | 0 | 0 | 0 | 453,750 | 06/20/2018 |
| B8092009 | | VENTURA | CA | | 12/04/2018 | 4.750 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 3,339,000 | 12/04/2018 |
| B5010805 | | VERNON | CA | | 04/17/2015 | 4.500 | 422,935 | 0 | 0 | 0 | 0 | 0 | 1,056,252 | 12/31/2017 |
| A6040601 | | VICTORVILLE | CA | | 12/31/2006 | 6.750 | 98,362 | 0 | 0 | 0 | 0 | 0 | 153,459 | 12/31/2017 |
| B1022802 | | VICTORVILLE | CA | | 05/31/2011 | 5.000 | 1,404,604 | 0 | 0 | 0 | 0 | 0 | 1,411,362 | 12/31/2017 |
| B2022705 | | VICTORVILLE | CA | | 04/23/2012 | 5.750 | 443,609 | 0 | 0 | 0 | 0 | 0 | 703,000 | 12/31/2017 |
| B7090601 | | VICTORVILLE | CA | | 10/31/2017 | 4.500 | 469,349 | 0 | 0 | 0 | 0 | 0 | 686,520 | 12/31/2017 |
| B8082802 | | VICTORVILLE | CA | | 10/18/2018 | 5.000 | 410,598 | 0 | 0 | 0 | 0 | 0 | 560,070 | 10/18/2018 |
| A4082704 | | VISALIA | CA | | 12/28/2004 | 6.250 | 422,466 | 0 | 0 | 0 | 0 | 0 | 1,781,120 | 12/31/2017 |
| B0122202 | | VISALIA | CA | | 02/24/2011 | 6.375 | 901,210 | 0 | 0 | 0 | 0 | 0 | 2,800,000 | 12/31/2017 |
| B0071303 | | VISTA | CA | | 09/23/2010 | 4.250 | 138,409 | 0 | 0 | 0 | 0 | 0 | 318,990 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B1040702 | | VISTA | CA | | 06/20/2011 | 6.000 | 612,663 | 0 | 0 | 0 | 0 | 0 | 1,263,210 | 12/31/2017 |
| B3041505 | | VISTA | CA | | 07/10/2013 | 4.375 | 1,640,536 | 0 | 0 | 0 | 0 | 0 | 3,772,265 | 12/31/2017 |
| B3041505-1 | | VISTA | CA | | 11/17/2017 | 4.625 | 720,792 | 0 | 0 | 0 | 0 | 0 | 1,657,397 | 12/31/2017 |
| B3050201 | | VISTA | CA | | 07/01/2013 | 4.500 | 703,308 | 0 | 0 | 0 | 0 | 0 | 1,226,592 | 12/31/2017 |
| B4021802 | CF | VISTA | CA | | 05/12/2014 | 5.375 | 1,365,055 | 0 | 0 | 0 | 0 | 0 | 2,328,100 | 12/31/2017 |
| B4042901 | | VISTA | CA | | 06/16/2014 | 4.000 | 861,232 | 0 | 0 | 0 | 0 | 0 | 1,330,030 | 12/31/2017 |
| B5012701 | | VISTA | CA | | 03/23/2015 | 4.125 | 1,674,565 | 0 | 0 | 0 | 0 | 0 | 2,689,440 | 12/31/2017 |
| B5100102 | | VISTA | CA | | 01/12/2016 | 4.500 | 894,358 | 0 | 0 | 0 | 0 | 0 | 1,545,236 | 12/31/2017 |
| B6020801 | | VISTA | CA | | 04/11/2016 | 4.375 | 862,601 | 0 | 0 | 0 | 0 | 0 | 1,523,200 | 12/31/2017 |
| B8020101 | | VISTA | CA | | 04/09/2018 | 4.625 | 740,570 | 0 | 0 | 0 | 0 | 0 | 1,040,500 | 04/09/2018 |
| A9101305 | | WALNUT | CA | | 12/16/2009 | 7.875 | 330,099 | 0 | 0 | 0 | 0 | 0 | 843,112 | 12/31/2017 |
| A4101905 | | WALNUT CREEK | CA | | 01/11/2005 | 5.875 | 254,753 | 0 | 0 | 0 | 0 | 0 | 579,360 | 12/31/2017 |
| B0060105 | | WALNUT CREEK | CA | | 07/14/2010 | 7.125 | 447,875 | 0 | 0 | 0 | 0 | 0 | 783,618 | 12/31/2017 |
| B1120704 | CF | WALNUT CREEK | CA | | 02/09/2012 | 5.750 | 1,690,725 | 0 | 0 | 0 | 0 | 0 | 3,166,020 | 12/31/2017 |
| B5110904 | | WALNUT CREEK | CA | | 01/27/2016 | 4.500 | 1,626,123 | 0 | 0 | 0 | 0 | 0 | 2,546,316 | 12/31/2017 |
| B7030801 | | WALNUT CREEK | CA | | 06/01/2017 | 4.750 | 1,334,857 | 0 | 0 | 0 | 0 | 0 | 1,825,005 | 12/31/2017 |
| A4110807 | | WEST COVINA | CA | | 01/31/2005 | 4.375 | 527,450 | 0 | 0 | 0 | 0 | 0 | 1,677,900 | 12/31/2017 |
| A8111202 | | WEST COVINA | CA | | 01/27/2009 | 7.250 | 135,735 | 0 | 0 | 0 | 0 | 0 | 849,544 | 12/31/2017 |
| B4122904 | CF | WEST COVINA | CA | | 02/26/2015 | 4.375 | 3,111,074 | 0 | 0 | 0 | 0 | 0 | 4,985,750 | 12/31/2017 |
| B8071601 | | WEST COVINA | CA | | 09/11/2018 | 5.000 | 647,812 | 0 | 0 | 0 | 0 | 0 | 875,000 | 09/11/2018 |
| B2030803 | CF | WEST HILLS | CA | | 05/01/2012 | 5.500 | 1,464,463 | 0 | 0 | 0 | 0 | 0 | 2,752,911 | 12/31/2017 |
| A7070603 | | WEST HOLLYWOOD | CA | | 09/18/2007 | 6.600 | 1,178,086 | 0 | 0 | 0 | 0 | 0 | 1,472,880 | 12/31/2017 |
| B2010503 | | WEST HOLLYWOOD | CA | | 03/08/2012 | 5.000 | 3,756,087 | 0 | 0 | 0 | 0 | 0 | 6,662,965 | 12/31/2017 |
| B2010503-1 | | WEST HOLLYWOOD | CA | | 12/16/2016 | 4.500 | 1,713,340 | 0 | 0 | 0 | 0 | 0 | 3,039,313 | 12/31/2017 |
| B2040202 | | WEST HOLLYWOOD | CA | | 06/19/2012 | 5.000 | 926,193 | 0 | 0 | 0 | 0 | 0 | 2,204,334 | 12/31/2017 |
| B2062003 | CF | WEST HOLLYWOOD | CA | | 09/06/2012 | 4.750 | 2,335,611 | 0 | 0 | 0 | 0 | 0 | 3,897,152 | 12/31/2017 |
| B3050801 | | WEST HOLLYWOOD | CA | | 07/23/2013 | 4.250 | 1,212,043 | 0 | 0 | 0 | 0 | 0 | 2,216,522 | 12/31/2017 |
| B3062503 | | WEST HOLLYWOOD | CA | | 09/17/2013 | 5.000 | 561,045 | 0 | 0 | 0 | 0 | 0 | 1,323,250 | 12/31/2017 |
| B4041402 | | WEST HOLLYWOOD | CA | | 06/26/2014 | 5.125 | 971,998 | 0 | 0 | 0 | 0 | 0 | 1,485,009 | 06/19/2018 |
| B4041402-1 | | WEST HOLLYWOOD | CA | | 06/19/2018 | 5.250 | 614,702 | 0 | 0 | 0 | 0 | 0 | 939,135 | 06/19/2018 |
| B1051101 | CF | WEST SACRAMENTO | CA | | 11/15/2011 | 6.250 | 1,089,510 | 0 | 0 | 0 | 0 | 0 | 3,062,290 | 12/31/2017 |
| A6120806 | | WESTCHESTER | CA | | 01/29/2007 | 4.500 | 498,348 | 0 | 0 | 0 | 0 | 0 | 689,010 | 12/31/2017 |
| B8091704 | | WESTLAKE VILLAGE | CA | | 12/11/2018 | 4.750 | 3,725,000 | 0 | 0 | 0 | 0 | 0 | 5,731,000 | 12/11/2018 |
| A2091802 | | WESTMINSTER | CA | | 11/20/2002 | 7.000 | 175,913 | 0 | 0 | 0 | 0 | 0 | 478,080 | 12/31/2017 |
| B3062107 | CF | WESTMINSTER | CA | | 02/05/2014 | 5.250 | 988,672 | 0 | 0 | 0 | 0 | 0 | 1,573,568 | 12/31/2017 |
| B5050806 | CF | WESTMINSTER | CA | | 07/31/2015 | 4.750 | 1,780,440 | 0 | 0 | 0 | 0 | 0 | 3,050,592 | 12/31/2017 |
| B0072003 | | WHITTIER | CA | | 10/14/2010 | 6.250 | 204,643 | 0 | 0 | 0 | 0 | 0 | 375,318 | 12/31/2017 |
| B2081304 | CF | WHITTIER | CA | | 11/14/2012 | 4.875 | 1,054,209 | 0 | 0 | 0 | 0 | 0 | 2,675,750 | 12/31/2017 |
| B3051604 | | WHITTIER | CA | | 08/12/2013 | 4.500 | 524,620 | 0 | 0 | 0 | 0 | 0 | 1,331,100 | 12/31/2017 |
| B4030504 | CF | WHITTIER | CA | | 05/22/2014 | 4.750 | 1,689,414 | 0 | 0 | 0 | 0 | 0 | 3,065,610 | 12/31/2017 |
| B7082501 | | WHITTIER | CA | | 10/30/2017 | 4.625 | 443,962 | 0 | 0 | 0 | 0 | 0 | 667,440 | 12/31/2017 |
| B8012905 | | WHITTIER | CA | | 03/30/2018 | 4.625 | 315,392 | 0 | 0 | 0 | 0 | 0 | 428,800 | 03/30/2018 |
| B1060902 | CF | WILDOMAR | CA | | 07/25/2011 | 5.750 | 2,036,846 | 0 | 0 | 0 | 0 | 0 | 3,773,968 | 12/31/2017 |
| B2043001 | | WILDOMAR | CA | | 06/08/2012 | 5.250 | 544,978 | 0 | 0 | 0 | 0 | 0 | 1,170,180 | 12/31/2017 |
| B3100201 | | WILDOMAR | CA | | 01/02/2014 | 5.375 | 761,538 | 0 | 0 | 0 | 0 | 0 | 1,687,876 | 12/31/2017 |
| B3122604 | | WILMINGTON | CA | | 03/05/2014 | 5.500 | 216,486 | 0 | 0 | 0 | 0 | 0 | 492,404 | 12/31/2017 |
| A4012004 | | WOODLAND | CA | | 05/03/2004 | 5.375 | 15,250 | 0 | 0 | 0 | 0 | 0 | 29,250 | 12/31/2017 |
| A5062203 | | WOODLAND | CA | | 09/06/2005 | 5.750 | 129,216 | 0 | 0 | 0 | 0 | 0 | 647,700 | 12/31/2017 |
| A3041109 | | WOODLAND HILLS | CA | | 07/02/2003 | 6.500 | 318,123 | 0 | 0 | 0 | 0 | 0 | 1,533,060 | 12/31/2017 |
| B3031810 | | WOODLAND HILLS | CA | | 05/30/2013 | 4.500 | 2,421,140 | 0 | 0 | 0 | 0 | 0 | 3,797,051 | 12/31/2017 |
| B3071101 | | WOODLAND HILLS | CA | | 09/24/2013 | 5.125 | 540,392 | 0 | 0 | 0 | 0 | 0 | 2,328,564 | 12/31/2017 |
| B4021804 | | WOODLAND HILLS | CA | | 05/01/2014 | 5.000 | 779,010 | 0 | 0 | 0 | 0 | 0 | 1,968,090 | 12/31/2017 |
| B2013104 | | YORBA LINDA | CA | | 04/12/2012 | 4.875 | 328,148 | 0 | 0 | 0 | 0 | 0 | 856,769 | 12/31/2017 |
| B7082401 | | YORBA LINDA | CA | | 11/14/2017 | 4.875 | 1,226,989 | 0 | 0 | 0 | 0 | 0 | 2,320,539 | 12/31/2017 |
| B8091301 | | YREKA | CA | | 11/28/2018 | 4.875 | 7,694,100 | 0 | 0 | 0 | 0 | 0 | 10,286,919 | 11/28/2018 |
| B1022801 | | YUBA CITY | CA | | 04/15/2011 | 6.375 | 336,330 | 0 | 0 | 0 | 0 | 0 | 734,000 | 12/31/2017 |
| B8030901 | | YUBA CITY | CA | | 05/04/2018 | 4.625 | 494,127 | 0 | 0 | 0 | 0 | 0 | 677,840 | 05/04/2018 |
| B8091204 | | YUBA CITY | CA | | 11/13/2018 | 4.625 | 501,490 | 0 | 0 | 0 | 0 | 0 | 699,501 | 11/13/2018 |
| B1012705 | | YUCCA VALLEY | CA | | 04/25/2011 | 6.625 | 563,672 | 0 | 0 | 0 | 0 | 0 | 784,568 | 12/31/2017 |
| A6031005 | | ARVADA | CO | | 12/31/2006 | 4.750 | 291,875 | 0 | 0 | 0 | 0 | 0 | 732,360 | 12/31/2017 |
| A7110501 | | AURORA | CO | | 01/30/2008 | 6.250 | 173,847 | 0 | 0 | 0 | 0 | 0 | 466,359 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B2031309 | | AURORA | CO | | 06/26/2012 | 4.375 | 501,052 | 0 | 0 | 0 | 0 | 0 | 791,802 | 12/31/2017 |
| B3031401 | CF | AURORA | CO | | 05/30/2013 | 4.625 | 1,749,014 | 0 | 0 | 0 | 0 | 0 | 2,742,125 | 12/31/2017 |
| B3051302 | | AURORA | CO | | 07/30/2013 | 4.375 | 324,794 | 0 | 0 | 0 | 0 | 0 | 609,408 | 12/31/2017 |
| B5072707 | | AURORA | CO | | 10/05/2015 | 4.625 | 259,377 | 0 | 0 | 0 | 0 | 0 | 410,319 | 12/31/2017 |
| B8080903 | | AURORA | CO | | 11/27/2018 | 4.750 | 639,630 | 0 | 0 | 0 | 0 | 0 | 873,234 | 11/27/2018 |
| B8080904 | | AURORA | CO | | 11/13/2018 | 4.750 | 764,775 | 0 | 0 | 0 | 0 | 0 | 1,021,554 | 11/13/2018 |
| B8080905 | | AURORA | CO | | 11/27/2018 | 4.750 | 672,075 | 0 | 0 | 0 | 0 | 0 | 1,176,363 | 11/27/2018 |
| B8080906 | | AURORA | CO | | 11/27/2018 | 4.750 | 373,063 | 0 | 0 | 0 | 0 | 0 | 547,688 | 11/27/2018 |
| A8041803 | | BOULDER | CO | | 06/12/2008 | 6.750 | 139,808 | 0 | 0 | 0 | 0 | 0 | 539,968 | 12/31/2017 |
| B1070603 | | BOULDER | CO | | 09/16/2011 | 6.375 | 1,398,257 | 0 | 0 | 0 | 0 | 0 | 2,225,234 | 12/31/2017 |
| B2091105 | CF | BOULDER | CO | | 11/08/2012 | 4.750 | 1,489,620 | 0 | 0 | 0 | 0 | 0 | 2,305,380 | 12/31/2017 |
| B3022707 | | BOULDER | CO | | 04/29/2013 | 4.375 | 664,031 | 0 | 0 | 0 | 0 | 0 | 902,912 | 12/31/2017 |
| A4111902 | | BROOMFIELD | CO | | 02/07/2005 | 4.500 | 334,166 | 0 | 0 | 0 | 0 | 0 | 964,920 | 12/31/2017 |
| B2042404 | | CASTLE ROCK | CO | | 06/14/2012 | 4.875 | 360,179 | 0 | 0 | 0 | 0 | 0 | 1,228,392 | 12/31/2017 |
| A4090909 | | CENTENNIAL | CO | | 11/15/2004 | 4.250 | 408,477 | 0 | 0 | 0 | 0 | 0 | 743,000 | 12/31/2017 |
| B1033105 | | CENTENNIAL | CO | | 06/30/2011 | 4.250 | 654,786 | 0 | 0 | 0 | 0 | 0 | 1,286,700 | 12/31/2017 |
| B2032601 | | CENTENNIAL | CO | | 05/17/2012 | 5.125 | 1,317,516 | 0 | 0 | 0 | 0 | 0 | 1,682,205 | 12/31/2017 |
| B2051002 | CF | CENTENNIAL | CO | | 07/19/2012 | 4.750 | 1,513,540 | 0 | 0 | 0 | 0 | 0 | 2,575,356 | 12/31/2017 |
| B8013104 | | CENTENNIAL | CO | | 04/05/2018 | 4.875 | 644,753 | 0 | 0 | 0 | 0 | 0 | 999,000 | 04/05/2018 |
| B8100414 | | CLIFTON | CO | | 12/21/2018 | 5.250 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,349,000 | 12/21/2018 |
| A4040502 | | COLORADO SPRINGS | CO | | 06/30/2004 | 5.875 | 444,611 | 0 | 0 | 0 | 0 | 0 | 1,593,000 | 12/31/2017 |
| A5042204 | | COLORADO SPRINGS | CO | | 07/12/2005 | 4.000 | 395,898 | 0 | 0 | 0 | 0 | 0 | 1,774,800 | 12/31/2017 |
| A5121602 | | COLORADO SPRINGS | CO | | 02/07/2006 | 6.125 | 723,966 | 0 | 0 | 0 | 0 | 0 | 1,804,450 | 12/31/2017 |
| A6070708 | | COLORADO SPRINGS | CO | | 09/15/2006 | 4.250 | 230,906 | 0 | 0 | 0 | 0 | 0 | 435,591 | 12/31/2017 |
| A7051808 | | COLORADO SPRINGS | CO | | 07/27/2007 | 4.875 | 329,834 | 0 | 0 | 0 | 0 | 0 | 645,150 | 12/31/2017 |
| A8020101 | | COLORADO SPRINGS | CO | | 04/09/2008 | 4.375 | 522,208 | 0 | 0 | 0 | 0 | 0 | 1,438,400 | 12/31/2017 |
| A8082902 | | COLORADO SPRINGS | CO | | 11/10/2008 | 5.000 | 1,706,049 | 0 | 0 | 0 | 0 | 0 | 2,838,100 | 12/31/2017 |
| B1082904 | | COLORADO SPRINGS | CO | | 10/28/2011 | 6.000 | 707,197 | 0 | 0 | 0 | 0 | 0 | 1,192,444 | 12/31/2017 |
| B2102501 | | COLORADO SPRINGS | CO | | 12/19/2012 | 5.375 | 557,552 | 0 | 0 | 0 | 0 | 0 | 828,954 | 12/31/2017 |
| B5022402 | | COLORADO SPRINGS | CO | | 04/28/2015 | 4.125 | 486,811 | 0 | 0 | 0 | 0 | 0 | 642,936 | 12/31/2017 |
| B5050401 | | COLORADO SPRINGS | CO | | 09/01/2015 | 4.625 | 636,341 | 0 | 0 | 0 | 0 | 0 | 924,420 | 12/31/2017 |
| B7050201 | | COLORADO SPRINGS | CO | | 07/31/2017 | 5.000 | 732,293 | 0 | 0 | 0 | 0 | 0 | 1,012,780 | 12/31/2017 |
| B2042302 | | COMMERCE CITY | CO | | 07/18/2012 | 5.250 | 122,937 | 0 | 0 | 0 | 0 | 0 | 243,952 | 12/31/2017 |
| B3013001 | | COMMERCE CITY | CO | | 03/28/2013 | 4.750 | 465,411 | 0 | 0 | 0 | 0 | 0 | 1,732,559 | 12/31/2017 |
| A7041602 | | DELTA | CO | | 07/24/2007 | 6.625 | 247,384 | 0 | 0 | 0 | 0 | 0 | 515,518 | 12/31/2017 |
| A2071901 | | DENVER | CO | | 10/23/2002 | 4.625 | 404,829 | 0 | 0 | 0 | 0 | 0 | 2,454,000 | 12/31/2017 |
| A5071401 | | DENVER | CO | | 02/23/2006 | 5.750 | 32,500 | 0 | 0 | 0 | 0 | 0 | 1,833,000 | 12/31/2017 |
| A5120602 | | DENVER | CO | | 01/25/2006 | 6.625 | 85,150 | 0 | 0 | 0 | 0 | 0 | 187,170 | 12/31/2017 |
| A7091103 | | DENVER | CO | | 12/13/2007 | 4.375 | 903,297 | 0 | 0 | 0 | 0 | 0 | 2,281,077 | 12/31/2017 |
| A8082009 | | DENVER | CO | | 10/02/2008 | 4.875 | 358,543 | 0 | 0 | 0 | 0 | 0 | 673,200 | 12/31/2017 |
| B1030103 | | DENVER | CO | | 04/22/2011 | 6.625 | 222,076 | 0 | 0 | 0 | 0 | 0 | 301,384 | 12/31/2017 |
| B1030105 | | DENVER | CO | | 04/22/2011 | 6.625 | 255,489 | 0 | 0 | 0 | 0 | 0 | 677,658 | 12/31/2017 |
| B1030106 | | DENVER | CO | | 04/22/2011 | 6.625 | 450,472 | 0 | 0 | 0 | 0 | 0 | 801,678 | 12/31/2017 |
| B1031604 | | DENVER | CO | | 07/08/2011 | 6.250 | 341,261 | 0 | 0 | 0 | 0 | 0 | 1,102,244 | 12/31/2017 |
| B1052502 | | DENVER | CO | | 07/21/2011 | 6.250 | 503,331 | 0 | 0 | 0 | 0 | 0 | 848,782 | 12/31/2017 |
| B1052503 | | DENVER | CO | | 07/21/2011 | 6.250 | 383,216 | 0 | 0 | 0 | 0 | 0 | 819,016 | 12/31/2017 |
| B1062402 | | DENVER | CO | | 09/01/2011 | 5.750 | 770,583 | 0 | 0 | 0 | 0 | 0 | 1,408,216 | 12/31/2017 |
| B1070602 | | DENVER | CO | | 09/22/2011 | 5.750 | 423,490 | 0 | 0 | 0 | 0 | 0 | 839,762 | 12/31/2017 |
| B1071202 | | DENVER | CO | | 09/27/2011 | 5.750 | 737,460 | 0 | 0 | 0 | 0 | 0 | 1,159,752 | 12/31/2017 |
| B1110102 | | DENVER | CO | | 12/13/2011 | 5.875 | 229,873 | 0 | 0 | 0 | 0 | 0 | 480,766 | 12/31/2017 |
| B2031602 | | DENVER | CO | | 06/06/2012 | 5.625 | 382,532 | 0 | 0 | 0 | 0 | 0 | 713,394 | 12/31/2017 |
| B2042502 | | DENVER | CO | | 06/29/2012 | 4.625 | 1,848,752 | 0 | 0 | 0 | 0 | 0 | 3,647,664 | 12/31/2017 |
| B2042502-1 | | DENVER | CO | | 05/18/2015 | 4.625 | 535,929 | 0 | 0 | 0 | 0 | 0 | 1,057,410 | 12/31/2017 |
| B2051104 | | DENVER | CO | | 07/03/2012 | 5.375 | 382,603 | 0 | 0 | 0 | 0 | 0 | 510,048 | 10/29/2018 |
| B2071901 | | DENVER | CO | | 09/18/2012 | 5.250 | 700,727 | 0 | 0 | 0 | 0 | 0 | 846,470 | 12/31/2017 |
| B2082803 | | DENVER | CO | | 11/21/2012 | 4.875 | 442,198 | 0 | 0 | 0 | 0 | 0 | 1,052,590 | 12/31/2017 |
| B3011503 | | DENVER | CO | | 02/26/2013 | 4.875 | 531,763 | 0 | 0 | 0 | 0 | 0 | 987,935 | 12/31/2017 |
| B3040401 | | DENVER | CO | | 06/14/2013 | 4.750 | 364,533 | 0 | 0 | 0 | 0 | 0 | 636,275 | 12/31/2017 |
| B3040402 | | DENVER | CO | | 06/14/2013 | 4.750 | 850,596 | 0 | 0 | 0 | 0 | 0 | 1,590,300 | 12/31/2017 |
| B3040403 | | DENVER | CO | | 06/14/2013 | 4.750 | 918,113 | 0 | 0 | 0 | 0 | 0 | 1,268,654 | 10/25/2018 |
| B3040403-1 | | DENVER | CO | | 10/25/2018 | 5.000 | 463,846 | 0 | 0 | 0 | 0 | 0 | 640,946 | 10/25/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B3050204 | CF | DENVER | CO | | 07/19/2013 | 4.750 | 985,199 | 0 | 0 | 0 | 0 | 0 | 1,955,892 | 12/31/2017 |
| B3071802 | | DENVER | CO | | 09/30/2013 | 5.750 | 433,157 | 0 | 0 | 0 | 0 | 0 | 736,288 | 12/31/2017 |
| B4010302 | | DENVER | CO | | 03/10/2014 | 5.750 | 397,990 | 0 | 0 | 0 | 0 | 0 | 594,146 | 12/31/2017 |
| B4030701 | CF | DENVER | CO | | 05/12/2014 | 5.250 | 1,264,637 | 0 | 0 | 0 | 0 | 0 | 1,911,990 | 12/31/2017 |
| B4091201 | | DENVER | CO | | 11/07/2014 | 4.750 | 188,149 | 0 | 0 | 0 | 0 | 0 | 327,781 | 02/28/2018 |
| B4091201-1 | | DENVER | CO | | 02/28/2018 | 4.875 | 286,795 | 0 | 0 | 0 | 0 | 0 | 499,637 | 02/28/2018 |
| B4091702 | | DENVER | CO | | 01/05/2015 | 4.875 | 824,633 | 0 | 0 | 0 | 0 | 0 | 1,468,264 | 12/31/2017 |
| B5050402 | | DENVER | CO | | 07/16/2015 | 5.000 | 497,499 | 0 | 0 | 0 | 0 | 0 | 746,480 | 12/31/2017 |
| B5103002 | | DENVER | CO | | 01/15/2016 | 4.875 | 448,717 | 0 | 0 | 0 | 0 | 0 | 685,850 | 12/31/2017 |
| B5103003 | | DENVER | CO | | 01/15/2016 | 5.000 | 228,781 | 0 | 0 | 0 | 0 | 0 | 422,994 | 12/31/2017 |
| B5112503 | | DENVER | CO | | 02/17/2016 | 4.500 | 1,494,812 | 0 | 0 | 0 | 0 | 0 | 2,101,260 | 12/31/2017 |
| B6010402 | | DENVER | CO | | 02/26/2016 | 4.750 | 591,371 | 0 | 0 | 0 | 0 | 0 | 911,400 | 12/31/2017 |
| B6012203 | | DENVER | CO | | 03/25/2016 | 4.125 | 3,601,691 | 0 | 0 | 0 | 0 | 0 | 6,389,600 | 12/31/2017 |
| B6033001 | | DENVER | CO | | 05/31/2016 | 4.500 | 895,929 | 0 | 0 | 0 | 0 | 0 | 1,462,725 | 12/31/2017 |
| B6041103 | | DENVER | CO | | 06/21/2016 | 4.375 | 620,894 | 0 | 0 | 0 | 0 | 0 | 904,806 | 12/31/2017 |
| B6082201 | | DENVER | CO | | 10/20/2016 | 4.375 | 534,995 | 0 | 0 | 0 | 0 | 0 | 1,077,780 | 12/31/2017 |
| B6082502 | | DENVER | CO | | 11/03/2016 | 4.250 | 358,660 | 0 | 0 | 0 | 0 | 0 | 541,221 | 12/31/2017 |
| B7062801 | CF | DENVER | CO | | 09/06/2017 | 5.375 | 1,185,206 | 0 | 0 | 0 | 0 | 0 | 1,583,232 | 12/31/2017 |
| B7083001 | | DENVER | CO | | 11/21/2017 | 4.750 | 998,353 | 0 | 0 | 0 | 0 | 0 | 1,419,600 | 12/31/2017 |
| B8011601 | | DENVER | CO | | 03/15/2018 | 4.625 | 367,137 | 0 | 0 | 0 | 0 | 0 | 536,698 | 03/15/2018 |
| B8022201 | | DENVER | CO | | 04/30/2018 | 4.875 | 1,321,285 | 0 | 0 | 0 | 0 | 0 | 1,803,750 | 04/30/2018 |
| B8031201 | | DENVER | CO | | 05/23/2018 | 4.875 | 841,185 | 0 | 0 | 0 | 0 | 0 | 1,162,750 | 05/23/2018 |
| B8051702 | | DENVER | CO | | 07/20/2018 | 5.500 | 587,788 | 0 | 0 | 0 | 0 | 0 | 790,920 | 07/20/2018 |
| B8051703 | | DENVER | CO | | 07/20/2018 | 5.500 | 298,117 | 0 | 0 | 0 | 0 | 0 | 401,500 | 07/20/2018 |
| B8051704 | | DENVER | CO | | 08/13/2018 | 5.125 | 621,896 | 0 | 0 | 0 | 0 | 0 | 846,000 | 08/13/2018 |
| B8092006 | | DENVER | CO | | 11/09/2018 | 5.125 | 619,125 | 0 | 0 | 0 | 0 | 0 | 900,113 | 11/09/2018 |
| W7031401 | | DENVER | CO | | 05/26/2017 | 6.125 | 9,883,044 | 0 | 0 | 0 | 0 | 0 | 13,356,026 | 02/01/2018 |
| W7031401-1 | | DENVER | CO | | 02/01/2018 | 6.125 | 88,495 | 0 | 0 | 0 | 0 | 0 | 119,593 | 02/01/2018 |
| W7031401-1A | | DENVER | CO | | 11/19/2018 | 7.625 | 136,505 | 0 | 0 | 0 | 0 | 0 | 184,473 | 02/01/2018 |
| W7031401A | | DENVER | CO | | 08/16/2018 | 7.375 | 78,085 | 0 | 0 | 0 | 0 | 0 | 105,525 | 02/01/2018 |
| W7031401B | | DENVER | CO | | 11/19/2018 | 7.625 | 288,871 | 0 | 0 | 0 | 0 | 0 | 390,383 | 02/01/2018 |
| B1021703 | | ENGLEWOOD | CO | | 03/17/2011 | 4.500 | 641,184 | 0 | 0 | 0 | 0 | 0 | 1,918,000 | 12/31/2017 |
| B2051103 | | ENGLEWOOD | CO | | 07/03/2012 | 5.375 | 364,111 | 0 | 0 | 0 | 0 | 0 | 573,804 | 12/31/2017 |
| B2060601 | | ENGLEWOOD | CO | | 09/27/2012 | 4.875 | 524,693 | 0 | 0 | 0 | 0 | 0 | 1,281,820 | 12/31/2017 |
| B2110601 | | ENGLEWOOD | CO | | 01/10/2013 | 5.125 | 319,927 | 0 | 0 | 0 | 0 | 0 | 555,993 | 12/31/2017 |
| B2111603 | | ENGLEWOOD | CO | | 01/10/2013 | 5.000 | 532,829 | 0 | 0 | 0 | 0 | 0 | 725,254 | 07/11/2018 |
| B2111603-1 | | ENGLEWOOD | CO | | 07/11/2018 | 5.000 | 562,705 | 0 | 0 | 0 | 0 | 0 | 765,921 | 07/11/2018 |
| B3011802 | CF | ENGLEWOOD | CO | | 03/12/2013 | 4.875 | 970,871 | 0 | 0 | 0 | 0 | 0 | 1,840,929 | 12/31/2017 |
| B3103002 | | ENGLEWOOD | CO | | 01/07/2014 | 5.750 | 392,674 | 0 | 0 | 0 | 0 | 0 | 700,046 | 12/31/2017 |
| B5031903 | | ENGLEWOOD | CO | | 05/15/2015 | 4.625 | 661,278 | 0 | 0 | 0 | 0 | 0 | 952,878 | 12/31/2017 |
| B5031904 | | ENGLEWOOD | CO | | 05/15/2015 | 4.625 | 510,973 | 0 | 0 | 0 | 0 | 0 | 760,602 | 12/31/2017 |
| B5050403 | | ENGLEWOOD | CO | | 07/16/2015 | 5.000 | 440,091 | 0 | 0 | 0 | 0 | 0 | 723,776 | 12/31/2017 |
| B5103004 | | ENGLEWOOD | CO | | 01/15/2016 | 4.875 | 897,435 | 0 | 0 | 0 | 0 | 0 | 1,388,926 | 12/31/2017 |
| B5103005 | | ENGLEWOOD | CO | | 01/15/2016 | 4.875 | 323,067 | 0 | 0 | 0 | 0 | 0 | 546,766 | 12/31/2017 |
| B7121501 | | ENGLEWOOD | CO | | 02/22/2018 | 5.000 | 1,699,868 | 0 | 0 | 0 | 0 | 0 | 2,336,256 | 02/22/2018 |
| B8080902 | | ENGLEWOOD | CO | | 11/27/2018 | 4.750 | 463,500 | 0 | 0 | 0 | 0 | 0 | 723,987 | 11/27/2018 |
| A5060601 | | FIRESTONE | CO | | 08/24/2005 | 5.750 | 390,652 | 0 | 0 | 0 | 0 | 0 | 890,900 | 12/31/2017 |
| B6102402 | | FIRESTONE | CO | | 01/13/2017 | 4.250 | 1,415,792 | 0 | 0 | 0 | 0 | 0 | 1,989,965 | 12/31/2017 |
| A4020601 | | FORT COLLINS | CO | | 04/20/2004 | 5.875 | 28,273 | 0 | 0 | 0 | 0 | 0 | 1,177,080 | 12/31/2017 |
| A8080806 | CF | FORT COLLINS | CO | | 10/28/2008 | 5.125 | 2,694,541 | 0 | 0 | 0 | 0 | 0 | 5,265,876 | 12/31/2017 |
| B2091103 | | GLENWOOD SPRINGS | CO | | 11/29/2012 | 4.625 | 974,888 | 0 | 0 | 0 | 0 | 0 | 2,121,350 | 12/31/2017 |
| B2091104 | CF | GOLDEN | CO | | 11/08/2012 | 4.750 | 1,975,334 | 0 | 0 | 0 | 0 | 0 | 3,589,740 | 12/31/2017 |
| B5071001 | | GOLDEN | CO | | 09/17/2015 | 4.500 | 476,804 | 0 | 0 | 0 | 0 | 0 | 877,915 | 12/31/2017 |
| A8061308 | | GREELEY | CO | | 08/25/2008 | 4.750 | 215,606 | 0 | 0 | 0 | 0 | 0 | 350,095 | 03/12/2018 |
| B6030810 | | GYPSUM | CO | | 06/03/2016 | 4.375 | 2,337,516 | 0 | 0 | 0 | 0 | 0 | 3,520,152 | 12/31/2017 |
| A6122303 | | HENDERSON | CO | | 03/29/2007 | 6.625 | 1,099,177 | 0 | 0 | 0 | 0 | 0 | 2,135,370 | 12/31/2017 |
| B6070701 | | HENDERSON | CO | | 08/31/2016 | 4.250 | 3,639,795 | 0 | 0 | 0 | 0 | 0 | 7,782,048 | 12/31/2017 |
| B7031701 | | HIGHLANDS RANCH | CO | | 06/07/2017 | 4.875 | 3,001,024 | 0 | 0 | 0 | 0 | 0 | 4,157,452 | 12/31/2017 |
| B2053101 | CF | LAFAYETTE | CO | | 10/05/2012 | 5.250 | 1,748,344 | 0 | 0 | 0 | 0 | 0 | 3,145,432 | 12/31/2017 |
| B4021203 | | LAFAYETTE | CO | | 03/27/2014 | 5.500 | 290,923 | 0 | 0 | 0 | 0 | 0 | 694,000 | 12/31/2017 |
| B8011702 | | LAFAYETTE | CO | | 04/13/2018 | 4.625 | 653,181 | 0 | 0 | 0 | 0 | 0 | 1,050,021 | 04/13/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B8012402 | | LAFAYETTE | CO. | | 04/13/2018 | 4.625 | 320,269 | 0 | 0 | 0 | 0 | 0 | 605,786 | 04/13/2018 |
| A7022602 | | LAKEWOOD | CO. | | 05/02/2007 | 4.750 | 434,003 | 0 | 0 | 0 | 0 | 0 | 1,159,230 | 12/31/2017 |
| B7111402 | | LAKEWOOD | CO. | | 12/20/2017 | 4.250 | 2,097,008 | 0 | 0 | 0 | 0 | 0 | 3,069,180 | 12/31/2017 |
| W5032401 | | LITTLETON | CO. | | 05/21/2015 | 5.625 | 8,329,746 | 0 | 0 | 0 | 0 | 0 | 14,797,000 | 12/31/2017 |
| A9120302 | | LONE TREE | CO. | | 01/29/2010 | 6.750 | 1,353,684 | 0 | 0 | 0 | 0 | 0 | 4,922,164 | 12/31/2017 |
| A7033002 | | LONGMONT | CO. | | 06/15/2007 | 4.750 | 458,956 | 0 | 0 | 0 | 0 | 0 | 1,043,970 | 12/31/2017 |
| A4030303 | | LOUISVILLE | CO. | | 05/11/2004 | 4.250 | 339,497 | 0 | 0 | 0 | 0 | 0 | 1,171,980 | 12/31/2017 |
| B5030605 | | LOVELAND | CO. | | 05/15/2015 | 4.000 | 3,759,551 | 0 | 0 | 0 | 0 | 0 | 8,488,266 | 12/31/2017 |
| B4041403 | | NORTHGLENN | CO. | | 06/18/2014 | 4.750 | 360,234 | 0 | 0 | 0 | 0 | 0 | 617,695 | 12/31/2017 |
| B2042405 | | PARKER | CO. | | 06/14/2012 | 4.875 | 496,377 | 0 | 0 | 0 | 0 | 0 | 986,634 | 12/31/2017 |
| B2042406 | | PARKER | CO. | | 06/14/2012 | 4.875 | 473,313 | 0 | 0 | 0 | 0 | 0 | 979,506 | 12/31/2017 |
| B2051102 | | PARKER | CO. | | 06/27/2012 | 5.000 | 196,816 | 0 | 0 | 0 | 0 | 0 | 1,097,118 | 12/31/2017 |
| B2052202 | CF | PARKER | CO. | | 08/02/2012 | 5.375 | 1,068,897 | 0 | 0 | 0 | 0 | 0 | 2,578,836 | 12/31/2017 |
| B2062802 | | PARKER | CO. | | 08/30/2012 | 4.750 | 807,068 | 0 | 0 | 0 | 0 | 0 | 1,462,292 | 12/31/2017 |
| B5011601 | | PARKER | CO. | | 02/27/2015 | 3.875 | 869,884 | 0 | 0 | 0 | 0 | 0 | 1,364,930 | 12/31/2017 |
| B6120104 | | PARKER | CO. | | 01/30/2017 | 4.750 | 1,485,136 | 0 | 0 | 0 | 0 | 0 | 2,009,318 | 12/31/2017 |
| A8080805 | | PLATTEVILLE | CO. | | 10/28/2008 | 5.125 | 462,234 | 0 | 0 | 0 | 0 | 0 | 1,424,136 | 12/31/2017 |
| B4082501 | | PUEBLO | CO. | | 12/05/2014 | 4.500 | 357,810 | 0 | 0 | 0 | 0 | 0 | 559,555 | 12/31/2017 |
| A2070301 | | THORNTON | CO. | | 12/02/2002 | 4.750 | 741,004 | 0 | 0 | 0 | 0 | 0 | 2,434,000 | 12/31/2017 |
| B4071701 | | THORNTON | CO. | | 09/26/2014 | 4.000 | 110,399 | 0 | 0 | 0 | 0 | 0 | 673,400 | 12/31/2017 |
| A7050103 | | WESTMINSTER | CO. | | 07/18/2007 | 5.125 | 338,125 | 0 | 0 | 0 | 0 | 0 | 624,760 | 12/31/2017 |
| A8061001 | | WESTMINSTER | CO. | | 08/27/2008 | 7.000 | 1,012,890 | 0 | 0 | 0 | 0 | 0 | 1,581,668 | 12/31/2017 |
| B2061801 | | WESTMINSTER | CO. | | 08/13/2012 | 4.625 | 972,701 | 0 | 0 | 0 | 0 | 0 | 1,847,690 | 12/31/2017 |
| A5101206 | | WHEAT RIDGE | CO. | | 12/31/2006 | 6.250 | 76,621 | 0 | 0 | 0 | 0 | 0 | 357,510 | 12/31/2017 |
| A7033001 | | WHEAT RIDGE | CO. | | 05/29/2007 | 4.375 | 357,564 | 0 | 0 | 0 | 0 | 0 | 637,500 | 12/31/2017 |
| A6010501 | | WINDSOR | CO. | | 12/31/2006 | 6.000 | 64,967 | 0 | 0 | 0 | 0 | 0 | 680,340 | 12/31/2017 |
| A8061208 | | BETHEL | CT. | | 08/12/2008 | 5.000 | 221,618 | 0 | 0 | 0 | 0 | 0 | 350,875 | 12/31/2017 |
| A7121902 | | DANBURY | CT. | | 02/12/2008 | 4.875 | 564,398 | 0 | 0 | 0 | 0 | 0 | 631,783 | 12/31/2017 |
| W5120101 | | NEW BRITAIN | CT. | | 02/16/2016 | 6.859 | 5,006,590 | 0 | 0 | 0 | 0 | 0 | 8,584,102 | 12/31/2017 |
| W5120101D | | NEW BRITAIN | CT. | | 08/01/2018 | 9.125 | 13,938 | 0 | 0 | 0 | 0 | 0 | 23,898 | 12/31/2017 |
| A3101002 | | NORWALK | CT. | | 02/12/2004 | 4.250 | 293,554 | 0 | 0 | 0 | 0 | 0 | 755,820 | 12/31/2017 |
| B0080612 | | STRATFORD | CT. | | 10/26/2010 | 4.125 | 138,087 | 0 | 0 | 0 | 0 | 0 | 464,841 | 12/31/2017 |
| A5030402 | | WASHINGTON | DC. | | 06/29/2005 | 6.375 | 672,622 | 0 | 0 | 0 | 0 | 0 | 2,162,910 | 12/31/2017 |
| B0040901 | | WASHINGTON | DC. | | 06/22/2010 | 4.000 | 318,448 | 0 | 0 | 0 | 0 | 0 | 801,878 | 12/31/2017 |
| B1011106 | | WASHINGTON | DC. | | 03/11/2011 | 6.250 | 470,442 | 0 | 0 | 0 | 0 | 0 | 1,480,871 | 04/05/2018 |
| B1011106-1 | | WASHINGTON | DC. | | 04/05/2018 | 6.250 | 127,113 | 0 | 0 | 0 | 0 | 0 | 400,129 | 04/05/2018 |
| B1110901 | | WASHINGTON | DC. | | 12/22/2011 | 5.500 | 646,403 | 0 | 0 | 0 | 0 | 0 | 5,483,258 | 12/31/2017 |
| B3070302 | | WASHINGTON | DC. | | 09/26/2013 | 5.000 | 403,181 | 0 | 0 | 0 | 0 | 0 | 637,336 | 12/31/2017 |
| B4110602 | | WASHINGTON | DC. | | 01/23/2015 | 5.125 | 532,320 | 0 | 0 | 0 | 0 | 0 | 970,260 | 12/31/2017 |
| B4121201 | | WASHINGTON | DC. | | 03/16/2015 | 4.000 | 3,488,126 | 0 | 0 | 0 | 0 | 0 | 5,305,179 | 01/30/2018 |
| B4121201-1 | | WASHINGTON | DC. | | 01/30/2018 | 4.375 | 2,060,492 | 0 | 0 | 0 | 0 | 0 | 3,133,855 | 01/30/2018 |
| B4121702 | | WASHINGTON | DC. | | 02/25/2015 | 4.750 | 947,242 | 0 | 0 | 0 | 0 | 0 | 1,569,540 | 12/31/2017 |
| B5040301 | | WASHINGTON | DC. | | 05/26/2015 | 3.875 | 6,477,907 | 0 | 0 | 0 | 0 | 0 | 15,720,900 | 12/31/2017 |
| B5080401 | | WASHINGTON | DC. | | 09/25/2015 | 4.500 | 710,283 | 0 | 0 | 0 | 0 | 0 | 1,016,365 | 12/31/2017 |
| B6031701 | | WASHINGTON | DC. | | 05/16/2016 | 4.000 | 6,591,879 | 0 | 0 | 0 | 0 | 0 | 9,560,430 | 12/31/2017 |
| B6111701 | | WASHINGTON | DC. | | 01/31/2017 | 4.125 | 1,777,850 | 0 | 0 | 0 | 0 | 0 | 2,343,476 | 12/31/2017 |
| B6121403 | | WASHINGTON | DC. | | 03/27/2017 | 4.674 | 3,622,548 | 0 | 0 | 0 | 0 | 0 | 5,015,616 | 12/31/2017 |
| B6121904 | | WASHINGTON | DC. | | 02/03/2017 | 4.125 | 2,446,364 | 0 | 0 | 0 | 0 | 0 | 3,614,427 | 12/31/2017 |
| B6121905 | | WASHINGTON | DC. | | 02/03/2017 | 4.125 | 2,382,827 | 0 | 0 | 0 | 0 | 0 | 3,339,773 | 12/31/2017 |
| B8030601 | | WASHINGTON | DC. | | 05/30/2018 | 4.625 | 1,532,206 | 0 | 0 | 0 | 0 | 0 | 2,112,960 | 05/30/2018 |
| B8051001 | | WASHINGTON | DC. | | 07/24/2018 | 4.875 | 1,119,432 | 0 | 0 | 0 | 0 | 0 | 1,574,500 | 07/24/2018 |
| B8081502 | | WASHINGTON | DC. | | 11/02/2018 | 4.875 | 1,905,000 | 0 | 0 | 0 | 0 | 0 | 2,618,423 | 11/02/2018 |
| B8091201 | | WASHINGTON | DC. | | 12/07/2018 | 4.875 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,743,000 | 12/07/2018 |
| B8092102 | | WASHINGTON | DC. | | 12/27/2018 | 4.875 | 12,650,000 | 0 | 0 | 0 | 0 | 0 | 17,359,000 | 12/27/2018 |
| A5050901 | | BEAR | DE. | | 08/05/2005 | 4.375 | 719,291 | 0 | 0 | 0 | 0 | 0 | 1,578,705 | 12/31/2017 |
| B0120817 | | HARRINGTON | DE. | | 03/21/2011 | 4.250 | 1,280,291 | 0 | 0 | 0 | 0 | 0 | 2,232,000 | 12/31/2017 |
| B5090904 | | APOPKA | FL. | | 12/23/2015 | 4.375 | 728,401 | 0 | 0 | 0 | 0 | 0 | 1,067,437 | 12/31/2017 |
| B6021101 | | APOPKA | FL. | | 05/27/2016 | 4.250 | 2,759,068 | 0 | 0 | 0 | 0 | 0 | 3,923,370 | 12/31/2017 |
| A7021202 | | ATLANTIC BEACH | FL. | | 04/24/2007 | 4.500 | 395,221 | 0 | 0 | 0 | 0 | 0 | 628,830 | 12/31/2017 |
| B0120802 | | ATLANTIS | FL. | | 03/01/2011 | 6.000 | 1,438,611 | 0 | 0 | 0 | 0 | 0 | 2,382,720 | 12/31/2017 |
| B3013101 | | AUBURNDALE | FL. | | 04/22/2013 | 4.625 | 599,360 | 0 | 0 | 0 | 0 | 0 | 936,354 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B8030501 | | AUBURNDALE | FL | | 05/11/2018 | 5.000 | 418,771 | 0 | 0 | 0 | 0 | 0 | 566,720 | 05/11/2018 |
| B6032901 | | AVON PARK | FL | | 06/13/2016 | 4.750 | 1,004,476 | 0 | 0 | 0 | 0 | 0 | 1,700,478 | 12/31/2017 |
| B7013104 | | AVON PARK | FL | | 04/20/2017 | 4.375 | 1,314,855 | 0 | 0 | 0 | 0 | 0 | 1,753,469 | 12/31/2017 |
| B7013104-1 | | AVON PARK | FL | | 08/09/2017 | 4.350 | 557,696 | 0 | 0 | 0 | 0 | 0 | 743,735 | 12/31/2017 |
| A6020903 | | BARTOW | FL | | 12/31/2006 | 6.125 | 86,067 | 0 | 0 | 0 | 0 | 0 | 500,234 | 12/31/2017 |
| B8092004 | | BARTOW | FL | | 11/27/2018 | 5.000 | 317,500 | 0 | 0 | 0 | 0 | 0 | 507,365 | 11/27/2018 |
| B5072705 | | BOCA RATON | FL | | 10/05/2015 | 4.625 | 468,188 | 0 | 0 | 0 | 0 | 0 | 786,591 | 12/31/2017 |
| B5030506 | | BRADENTON | FL | | 06/01/2015 | 3.750 | 1,991,351 | 0 | 0 | 0 | 0 | 0 | 2,988,493 | 12/31/2017 |
| B6111401 | | BRADENTON | FL | | 01/30/2017 | 4.375 | 1,456,604 | 0 | 0 | 0 | 0 | 0 | 1,736,294 | 12/31/2017 |
| B7031308 | | BRADENTON | FL | | 06/09/2017 | 4.875 | 1,273,061 | 0 | 0 | 0 | 0 | 0 | 2,337,500 | 12/31/2017 |
| B8012501 | | BRADENTON | FL | | 03/16/2018 | 4.750 | 3,108,359 | 0 | 0 | 0 | 0 | 0 | 4,200,888 | 03/16/2018 |
| B8102502 | | BRADENTON | FL | | 12/21/2018 | 5.125 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 4,284,000 | 12/21/2018 |
| W8051801 | | BRADENTON | FL | | 07/18/2018 | 5.500 | 17,125,000 | 0 | 0 | 0 | 0 | 0 | 23,413,000 | 07/18/2018 |
| B2013101 | CF | BROOKSVILLE | FL | | 03/28/2012 | 5.250 | 1,449,828 | 0 | 0 | 0 | 0 | 0 | 2,640,056 | 12/31/2017 |
| B5030508 | | BUSHNELL | FL | | 06/01/2015 | 3.750 | 1,865,814 | 0 | 0 | 0 | 0 | 0 | 2,761,325 | 12/31/2017 |
| A4031703 | | CAPE CORAL | FL | | 06/16/2004 | 5.750 | 701,750 | 0 | 0 | 0 | 0 | 0 | 1,923,000 | 12/31/2017 |
| B5031901 | | CAPE CORAL | FL | | 06/15/2015 | 4.500 | 1,369,053 | 0 | 0 | 0 | 0 | 0 | 2,160,333 | 12/31/2017 |
| B2113002 | CF | CASSELBERRY | FL | | 01/30/2013 | 4.750 | 1,124,142 | 0 | 0 | 0 | 0 | 0 | 2,921,522 | 12/31/2017 |
| A5070602 | | CHIEFLAND | FL | | 09/22/2005 | 5.625 | 481,589 | 0 | 0 | 0 | 0 | 0 | 1,553,460 | 12/31/2017 |
| A3051907 | | CLEARWATER | FL | | 08/14/2003 | 6.250 | 376,355 | 0 | 0 | 0 | 0 | 0 | 829,000 | 12/31/2017 |
| B3090501 | | CLEARWATER | FL | | 11/22/2013 | 5.375 | 477,292 | 0 | 0 | 0 | 0 | 0 | 911,772 | 12/31/2017 |
| A4120203 | | CLERMONT | FL | | 03/24/2005 | 5.875 | 83,484 | 0 | 0 | 0 | 0 | 0 | 1,340,500 | 12/31/2017 |
| A4040230 | | CORAL GABLES | FL | | 07/08/2004 | 4.625 | 398,091 | 0 | 0 | 0 | 0 | 0 | 652,643 | 12/31/2017 |
| A4040230-2 | | CORAL GABLES | FL | | 07/15/2015 | 4.625 | 563,218 | 0 | 0 | 0 | 0 | 0 | 923,357 | 12/31/2017 |
| A6040405 | | CORAL GABLES | FL | | 12/31/2006 | 6.500 | 46,733 | 0 | 0 | 0 | 0 | 0 | 408,877 | 12/31/2017 |
| A7112701 | | CORAL GABLES | FL | | 01/18/2008 | 4.500 | 201,410 | 0 | 0 | 0 | 0 | 0 | 320,963 | 12/31/2017 |
| B2012901 | | CORAL GABLES | FL | | 03/22/2012 | 5.625 | 300,998 | 0 | 0 | 0 | 0 | 0 | 885,336 | 12/31/2017 |
| B2083004 | | CORAL GABLES | FL | | 11/20/2012 | 4.625 | 388,260 | 0 | 0 | 0 | 0 | 0 | 1,095,710 | 12/31/2017 |
| B8011503 | | CORAL GABLES | FL | | 03/15/2018 | 4.750 | 312,317 | 0 | 0 | 0 | 0 | 0 | 423,680 | 03/15/2018 |
| B0051304 | | CORAL SPRINGS | FL | | 06/30/2010 | 4.125 | 1,148,582 | 0 | 0 | 0 | 0 | 0 | 2,181,938 | 12/31/2017 |
| B1029922 | | CRESTVIEW | FL | | 03/31/2011 | 5.000 | 593,299 | 0 | 0 | 0 | 0 | 0 | 760,000 | 06/12/2018 |
| B1029955 | | CRESTVIEW | FL | | 10/07/2011 | 4.250 | 683,956 | 0 | 0 | 0 | 0 | 0 | 714,695 | 12/31/2017 |
| B5010902 | CF | DANIA | FL | | 04/10/2015 | 4.500 | 1,208,842 | 0 | 0 | 0 | 0 | 0 | 1,859,968 | 12/31/2017 |
| B7010502 | | DAVENPORT | FL | | 03/07/2017 | 4.750 | 377,107 | 0 | 0 | 0 | 0 | 0 | 560,490 | 12/31/2017 |
| B7042502 | | DAYTONA BEACH | FL | | 06/30/2017 | 4.750 | 10,918,709 | 0 | 0 | 0 | 0 | 0 | 15,454,296 | 12/31/2017 |
| B6081803 | | DEFUNIAK SPRINGS | FL | | 10/31/2016 | 4.125 | 2,698,627 | 0 | 0 | 0 | 0 | 0 | 3,730,340 | 12/31/2017 |
| B7022102 | | DEFUNIAK SPRINGS | FL | | 03/31/2017 | 4.875 | 1,244,644 | 0 | 0 | 0 | 0 | 0 | 1,673,256 | 12/31/2017 |
| B5072704 | | DELAND | FL | | 10/05/2015 | 4.625 | 233,927 | 0 | 0 | 0 | 0 | 0 | 405,054 | 12/31/2017 |
| A8022219 | | DELRAY BEACH | FL | | 05/15/2008 | 5.000 | 136,278 | 0 | 0 | 0 | 0 | 0 | 298,335 | 12/31/2017 |
| B3020801 | | DELRAY BEACH | FL | | 04/05/2013 | 4.750 | 467,920 | 0 | 0 | 0 | 0 | 0 | 904,954 | 12/31/2017 |
| B1080201 | | DELTONA | FL | | 10/13/2011 | 5.625 | 625,352 | 0 | 0 | 0 | 0 | 0 | 1,435,984 | 12/31/2017 |
| B1029915 | | DESTIN | FL | | 05/24/2011 | 6.500 | 946,824 | 0 | 0 | 0 | 0 | 0 | 1,177,855 | 12/31/2017 |
| B1029945 | | DESTIN | FL | | 05/24/2011 | 6.500 | 1,073,416 | 0 | 0 | 0 | 0 | 0 | 1,678,763 | 12/31/2017 |
| B6031801 | | DUNNELLON | FL | | 06/24/2016 | 4.625 | 1,394,715 | 0 | 0 | 0 | 0 | 0 | 2,017,818 | 12/31/2017 |
| B7090506 | | EUSTIS | FL | | 11/30/2017 | 4.625 | 1,239,916 | 0 | 0 | 0 | 0 | 0 | 1,683,240 | 12/31/2017 |
| A9103007 | | FLEMING ISLAND | FL | | 12/29/2009 | 7.875 | 550,130 | 0 | 0 | 0 | 0 | 0 | 1,272,000 | 12/31/2017 |
| B3081904 | | FLORIDA CITY | FL | | 11/05/2013 | 4.750 | 310,463 | 0 | 0 | 0 | 0 | 0 | 722,610 | 12/31/2017 |
| B5021702 | | FLORIDA CITY | FL | | 05/22/2015 | 4.000 | 517,519 | 0 | 0 | 0 | 0 | 0 | 1,656,538 | 12/31/2017 |
| B1110702 | | FORT MYERS | FL | | 01/18/2012 | 5.375 | 380,189 | 0 | 0 | 0 | 0 | 0 | 771,210 | 12/31/2017 |
| B3030402 | | FORT MYERS | FL | | 05/13/2013 | 5.000 | 278,441 | 0 | 0 | 0 | 0 | 0 | 499,810 | 12/31/2017 |
| B3032803 | | FORT MYERS | FL | | 06/13/2013 | 5.250 | 721,793 | 0 | 0 | 0 | 0 | 0 | 1,178,775 | 12/31/2017 |
| B3103103 | | FORT MYERS | FL | | 01/24/2014 | 5.000 | 408,046 | 0 | 0 | 0 | 0 | 0 | 699,475 | 12/31/2017 |
| B3120301 | | FORT MYERS | FL | | 02/11/2014 | 5.625 | 314,782 | 0 | 0 | 0 | 0 | 0 | 613,088 | 12/31/2017 |
| B8060701 | | FORT MYERS | FL | | 08/17/2018 | 4.875 | 894,367 | 0 | 0 | 0 | 0 | 0 | 1,254,260 | 08/17/2018 |
| B1091303 | CF | FORT PIERCE | FL | | 11/23/2011 | 5.500 | 982,716 | 0 | 0 | 0 | 0 | 0 | 2,478,696 | 12/31/2017 |
| B5121402 | | FORT PIERCE | FL | | 03/10/2016 | 4.750 | 1,826,905 | 0 | 0 | 0 | 0 | 0 | 5,100,200 | 12/31/2017 |
| B7030304 | | FORT PIERCE | FL | | 06/30/2017 | 4.625 | 830,502 | 0 | 0 | 0 | 0 | 0 | 1,160,625 | 12/31/2017 |
| B2062004 | | FORT WALTON BEACH | FL | | 10/31/2012 | 6.000 | 347,841 | 0 | 0 | 0 | 0 | 0 | 557,000 | 12/31/2017 |
| B1029929 | | FREEPORT | FL | | 05/24/2011 | 6.500 | 1,043,860 | 0 | 0 | 0 | 0 | 0 | 1,270,884 | 12/31/2017 |
| A5071903 | | FT LAUDERDALE | FL | | 12/31/2006 | 5.750 | 555,993 | 0 | 0 | 0 | 0 | 0 | 1,025,865 | 12/31/2017 |
| A6080301 | | GAINESVILLE | FL | | 09/28/2006 | 4.250 | 1,203,224 | 0 | 0 | 0 | 0 | 0 | 1,976,256 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A8052001 | | GAINESVILLE | FL | | 07/15/2008 | 5.125 | 442,781 | 0 | 0 | 0 | 0 | 0 | 633,420 | 05/25/2018 |
| B1029937 | | GULF BREEZE | FL | | 05/06/2011 | 6.875 | 320,316 | 0 | 0 | 0 | 0 | 0 | 444,000 | 12/31/2017 |
| A9042004 | | HAINES CITY | FL | | 06/30/2009 | 4.250 | 655,626 | 0 | 0 | 0 | 0 | 0 | 1,375,620 | 12/31/2017 |
| A4022002 | | HIALEAH | FL | | 05/04/2004 | 4.500 | 697,738 | 0 | 0 | 0 | 0 | 0 | 1,845,000 | 12/31/2017 |
| A4033018 | | HIALEAH | FL | | 06/17/2004 | 5.625 | 578,833 | 0 | 0 | 0 | 0 | 0 | 3,444,000 | 12/31/2017 |
| B0020801 | | HIALEAH | FL | | 03/30/2010 | 5.000 | 777,356 | 0 | 0 | 0 | 0 | 0 | 1,609,000 | 12/31/2017 |
| B4071401 | | HIALEAH | FL | | 09/23/2014 | 5.250 | 364,286 | 0 | 0 | 0 | 0 | 0 | 916,916 | 12/31/2017 |
| A2110407 | | HOLLYWOOD | FL | | 01/24/2003 | 4.500 | 229,960 | 0 | 0 | 0 | 0 | 0 | 1,369,000 | 12/31/2017 |
| A4033019 | | HOLLYWOOD | FL | | 08/23/2004 | 5.750 | 36,238 | 0 | 0 | 0 | 0 | 0 | 1,196,000 | 12/31/2017 |
| A9021203 | | HOLLYWOOD | FL | | 04/16/2009 | 7.125 | 310,670 | 0 | 0 | 0 | 0 | 0 | 728,416 | 12/31/2017 |
| B8012201 | | HOLLYWOOD | FL | | 08/31/2018 | 5.000 | 1,167,662 | 0 | 0 | 0 | 0 | 0 | 1,564,800 | 08/31/2018 |
| B7100905 | | HOMESTEAD | FL | | 12/20/2017 | 4.125 | 390,775 | 0 | 0 | 0 | 0 | 0 | 568,650 | 12/31/2017 |
| B6042702 | | HOMOSASSA | FL | | 07/14/2016 | 4.500 | 1,778,165 | 0 | 0 | 0 | 0 | 0 | 2,594,439 | 12/31/2017 |
| B5030507 | | HUDSON | FL | | 06/01/2015 | 3.750 | 2,279,291 | 0 | 0 | 0 | 0 | 0 | 3,405,350 | 12/31/2017 |
| A2092705 | | JACKSONVILLE | FL | | 12/12/2002 | 6.500 | 182,985 | 0 | 0 | 0 | 0 | 0 | 985,040 | 12/31/2017 |
| A3030305 | | JACKSONVILLE | FL | | 05/20/2003 | 6.375 | 172,620 | 0 | 0 | 0 | 0 | 0 | 779,000 | 12/31/2017 |
| A4030905 | | JACKSONVILLE | FL | | 05/27/2004 | 4.250 | 317,651 | 0 | 0 | 0 | 0 | 0 | 909,000 | 12/31/2017 |
| A7013005 | | JACKSONVILLE | FL | | 03/30/2007 | 4.750 | 201,776 | 0 | 0 | 0 | 0 | 0 | 422,790 | 12/31/2017 |
| A7052901 | | JACKSONVILLE | FL | | 07/16/2007 | 6.625 | 264,449 | 0 | 0 | 0 | 0 | 0 | 915,450 | 12/31/2017 |
| A7120701 | | JACKSONVILLE | FL | | 02/26/2008 | 6.125 | 406,792 | 0 | 0 | 0 | 0 | 0 | 544,910 | 12/31/2017 |
| B1012704 | CF | JACKSONVILLE | FL | | 03/25/2011 | 4.875 | 2,324,944 | 0 | 0 | 0 | 0 | 0 | 4,572,000 | 12/31/2017 |
| B1062301 | | JACKSONVILLE | FL | | 09/23/2011 | 5.625 | 680,688 | 0 | 0 | 0 | 0 | 0 | 1,277,232 | 12/31/2017 |
| B3032501 | | JACKSONVILLE | FL | | 06/04/2013 | 4.750 | 457,770 | 0 | 0 | 0 | 0 | 0 | 1,317,500 | 12/31/2017 |
| B3041901 | | JACKSONVILLE | FL | | 06/28/2013 | 4.625 | 471,334 | 0 | 0 | 0 | 0 | 0 | 1,360,900 | 12/31/2017 |
| B3121801 | | JACKSONVILLE | FL | | 03/18/2014 | 4.250 | 332,569 | 0 | 0 | 0 | 0 | 0 | 595,232 | 12/31/2017 |
| B5010502 | | JACKSONVILLE | FL | | 03/25/2015 | 4.875 | 229,135 | 0 | 0 | 0 | 0 | 0 | 450,320 | 12/31/2017 |
| B5011901 | | JACKSONVILLE | FL | | 03/25/2015 | 4.500 | 952,145 | 0 | 0 | 0 | 0 | 0 | 2,034,760 | 12/31/2017 |
| B5031301 | | JACKSONVILLE | FL | | 05/28/2015 | 4.375 | 440,570 | 0 | 0 | 0 | 0 | 0 | 684,738 | 12/31/2017 |
| B5041405 | | JACKSONVILLE | FL | | 06/05/2015 | 3.750 | 1,121,044 | 0 | 0 | 0 | 0 | 0 | 1,954,587 | 12/31/2017 |
| B5041505 | | JACKSONVILLE | FL | | 06/30/2015 | 4.000 | 717,787 | 0 | 0 | 0 | 0 | 0 | 1,671,201 | 12/31/2017 |
| B5060202 | | JACKSONVILLE | FL | | 07/30/2015 | 4.625 | 1,451,609 | 0 | 0 | 0 | 0 | 0 | 1,776,416 | 12/31/2017 |
| B5120203 | | JACKSONVILLE | FL | | 01/26/2016 | 4.500 | 447,179 | 0 | 0 | 0 | 0 | 0 | 705,628 | 12/31/2017 |
| B6061002 | | JACKSONVILLE | FL | | 02/13/2017 | 5.000 | 552,459 | 0 | 0 | 0 | 0 | 0 | 799,710 | 12/31/2017 |
| B6071301 | | JACKSONVILLE | FL | | 09/07/2016 | 4.500 | 1,133,947 | 0 | 0 | 0 | 0 | 0 | 1,968,588 | 12/31/2017 |
| B6112201 | | JACKSONVILLE | FL | | 01/30/2017 | 4.250 | 2,480,953 | 0 | 0 | 0 | 0 | 0 | 3,380,659 | 12/31/2017 |
| B7011301 | | JACKSONVILLE | FL | | 03/27/2017 | 4.750 | 1,767,405 | 0 | 0 | 0 | 0 | 0 | 2,467,672 | 12/31/2017 |
| B7100914 | | JACKSONVILLE | FL | | 12/12/2017 | 4.250 | 375,132 | 0 | 0 | 0 | 0 | 0 | 634,032 | 12/31/2017 |
| B8081701 | | JACKSONVILLE | FL | | 10/31/2018 | 5.000 | 540,051 | 0 | 0 | 0 | 0 | 0 | 872,004 | 10/31/2018 |
| B8030701 | | JACKSONVILLE BEACH | FL | | 05/11/2018 | 5.000 | 1,625,571 | 0 | 0 | 0 | 0 | 0 | 2,184,500 | 05/11/2018 |
| B8062201 | | JUPITER | FL | | 08/24/2018 | 5.000 | 820,428 | 0 | 0 | 0 | 0 | 0 | 1,098,888 | 08/24/2018 |
| B8081501 | | JUPITER | FL | | 10/12/2018 | 5.000 | 641,171 | 0 | 0 | 0 | 0 | 0 | 892,728 | 10/12/2018 |
| A8121018 | | KISSIMMEE | FL | | 03/30/2009 | 7.875 | 437,838 | 0 | 0 | 0 | 0 | 0 | 710,000 | 12/31/2017 |
| B1011403 | | KISSIMMEE | FL | | 04/05/2011 | 6.500 | 751,358 | 0 | 0 | 0 | 0 | 0 | 2,878,904 | 12/31/2017 |
| B3061302 | | KISSIMMEE | FL | | 09/06/2013 | 4.500 | 1,022,955 | 0 | 0 | 0 | 0 | 0 | 1,562,695 | 12/31/2017 |
| B3061302-1 | | KISSIMMEE | FL | | 11/09/2016 | 4.500 | 76,826 | 0 | 0 | 0 | 0 | 0 | 117,361 | 12/31/2017 |
| B2082901 | | LAKE CITY | FL | | 12/07/2012 | 5.125 | 505,618 | 0 | 0 | 0 | 0 | 0 | 856,800 | 12/31/2017 |
| B2050904 | | LAKE MARY | FL | | 07/20/2012 | 5.125 | 644,993 | 0 | 0 | 0 | 0 | 0 | 1,225,532 | 12/31/2017 |
| B4120302 | | LAKE MARY | FL | | 02/02/2015 | 5.250 | 442,385 | 0 | 0 | 0 | 0 | 0 | 741,850 | 12/31/2017 |
| B2090402 | | LAKE WORTH | FL | | 10/31/2012 | 5.125 | 774,926 | 0 | 0 | 0 | 0 | 0 | 1,619,361 | 12/31/2017 |
| B2032301 | | LAKELAND | FL | | 06/29/2012 | 5.000 | 768,087 | 0 | 0 | 0 | 0 | 0 | 1,283,634 | 12/31/2017 |
| B3020601 | | LAKELAND | FL | | 04/09/2013 | 5.000 | 783,734 | 0 | 0 | 0 | 0 | 0 | 1,295,847 | 12/31/2017 |
| B6032903 | CF | LAKELAND | FL | | 07/12/2016 | 4.750 | 1,428,265 | 0 | 0 | 0 | 0 | 0 | 3,338,568 | 12/31/2017 |
| B6042102 | | LAKELAND | FL | | 06/29/2016 | 4.000 | 1,820,603 | 0 | 0 | 0 | 0 | 0 | 5,209,020 | 12/31/2017 |
| B8010205 | | LAKELAND | FL | | 04/30/2018 | 4.750 | 703,703 | 0 | 0 | 0 | 0 | 0 | 1,174,750 | 04/30/2018 |
| B5030511 | | LARGO | FL | | 06/01/2015 | 3.750 | 1,799,565 | 0 | 0 | 0 | 0 | 0 | 2,763,984 | 12/31/2017 |
| W7051001 | | LARGO | FL | | 06/23/2017 | 6.250 | 1,712,035 | 0 | 0 | 0 | 0 | 0 | 3,158,000 | 12/31/2017 |
| A2110405 | | LAUDERHILL | FL | | 01/22/2003 | 4.750 | 171,623 | 0 | 0 | 0 | 0 | 0 | 915,450 | 12/31/2017 |
| B3020704 | | LAUDERHILL | FL | | 05/22/2013 | 4.375 | 179,385 | 0 | 0 | 0 | 0 | 0 | 422,183 | 12/31/2017 |
| B7030303 | | LEESBURG | FL | | 06/30/2017 | 4.500 | 425,627 | 0 | 0 | 0 | 0 | 0 | 614,380 | 12/31/2017 |
| B8050301 | | LEHIGH ACRES | FL | | 07/20/2018 | 5.125 | 397,345 | 0 | 0 | 0 | 0 | 0 | 684,500 | 07/20/2018 |
| B1050401 | | LIVE OAK | FL | | 06/15/2011 | 4.375 | 883,173 | 0 | 0 | 0 | 0 | 0 | 1,614,760 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B8072602 | | LONGWOOD | FL | | 09/07/2018 | 4.875 | 548,114 | 0 | 0 | 0 | 0 | 0 | 750,000 | 09/07/2018 |
| B8072603 | | LONGWOOD | FL | | 09/07/2018 | 4.875 | 667,643 | 0 | 0 | 0 | 0 | 0 | 892,960 | 09/07/2018 |
| A4081104 | | LYNN HAVEN | FL | | 11/16/2004 | 6.375 | 274,443 | 0 | 0 | 0 | 0 | 0 | 1,124,000 | 12/31/2017 |
| B2010501 | CF | MADEIRA BEACH | FL | | 04/11/2012 | 5.375 | 1,586,859 | 0 | 0 | 0 | 0 | 0 | 2,268,100 | 12/31/2017 |
| A7042006 | | MAITLAND | FL | | 06/28/2007 | 6.375 | 550,222 | 0 | 0 | 0 | 0 | 0 | 1,055,700 | 12/31/2017 |
| A7080910 | | MEDLEY | FL | | 10/05/2007 | 6.500 | 114,435 | 0 | 0 | 0 | 0 | 0 | 729,615 | 12/31/2017 |
| A8030713 | | MELBOURNE | FL | | 06/25/2008 | 5.000 | 147,789 | 0 | 0 | 0 | 0 | 0 | 271,284 | 12/31/2017 |
| B1092201 | | MELBOURNE | FL | | 11/18/2011 | 5.375 | 877,563 | 0 | 0 | 0 | 0 | 0 | 1,859,924 | 12/31/2017 |
| B4022001 | CF | MELBOURNE | FL | | 04/28/2014 | 4.875 | 1,930,294 | 0 | 0 | 0 | 0 | 0 | 2,741,250 | 12/31/2017 |
| B4081504 | | MELBOURNE | FL | | 10/31/2014 | 4.500 | 759,380 | 0 | 0 | 0 | 0 | 0 | 1,439,175 | 12/31/2017 |
| B6050901 | | MELBOURNE | FL | | 07/28/2016 | 4.625 | 1,809,915 | 0 | 0 | 0 | 0 | 0 | 2,636,892 | 12/31/2017 |
| B7030308 | | MELBOURNE | FL | | 05/12/2017 | 4.875 | 756,287 | 0 | 0 | 0 | 0 | 0 | 1,234,420 | 12/31/2017 |
| B2101502 | | MERRITT ISLAND | FL | | 12/19/2012 | 4.875 | 512,351 | 0 | 0 | 0 | 0 | 0 | 1,073,856 | 12/31/2017 |
| A4012904 | | MIAMI | FL | | 06/09/2004 | 5.500 | 72,174 | 0 | 0 | 0 | 0 | 0 | 2,522,000 | 12/31/2017 |
| A6030603 | | MIAMI | FL | | 12/31/2006 | 4.500 | 313,101 | 0 | 0 | 0 | 0 | 0 | 723,338 | 12/31/2017 |
| A6040403 | | MIAMI | FL | | 12/31/2006 | 4.500 | 54,473 | 0 | 0 | 0 | 0 | 0 | 127,189 | 12/31/2017 |
| A6040404 | | MIAMI | FL | | 12/31/2006 | 4.250 | 101,907 | 0 | 0 | 0 | 0 | 0 | 390,150 | 12/31/2017 |
| A6040406 | | MIAMI | FL | | 12/31/2006 | 4.375 | 88,413 | 0 | 0 | 0 | 0 | 0 | 365,441 | 12/31/2017 |
| A6122702 | | MIAMI | FL | | 03/19/2007 | 4.500 | 159,345 | 0 | 0 | 0 | 0 | 0 | 624,240 | 12/31/2017 |
| A7082203 | | MIAMI | FL | | 11/07/2007 | 6.750 | 269,699 | 0 | 0 | 0 | 0 | 0 | 424,223 | 12/31/2017 |
| A8080101 | | MIAMI | FL | | 10/23/2008 | 6.875 | 208,400 | 0 | 0 | 0 | 0 | 0 | 400,950 | 12/31/2017 |
| B1063009 | | MIAMI | FL | | 09/26/2011 | 5.750 | 826,261 | 0 | 0 | 0 | 0 | 0 | 1,618,188 | 12/31/2017 |
| B2053002 | | MIAMI | FL | | 12/07/2012 | 4.875 | 250,638 | 0 | 0 | 0 | 0 | 0 | 1,102,734 | 12/31/2017 |
| B3011501 | | MIAMI | FL | | 03/08/2013 | 4.500 | 658,281 | 0 | 0 | 0 | 0 | 0 | 1,722,463 | 12/31/2017 |
| B3032002 | | MIAMI | FL | | 05/29/2013 | 4.625 | 143,704 | 0 | 0 | 0 | 0 | 0 | 525,073 | 12/31/2017 |
| B5032501 | | MIAMI | FL | | 06/30/2015 | 4.125 | 592,675 | 0 | 0 | 0 | 0 | 0 | 1,300,470 | 12/31/2017 |
| B6121205 | | MIAMI | FL | | 02/21/2017 | 4.750 | 1,321,709 | 0 | 0 | 0 | 0 | 0 | 2,656,086 | 12/31/2017 |
| B8011502 | | MIAMI BEACH | FL | | 03/15/2018 | 4.375 | 421,230 | 0 | 0 | 0 | 0 | 0 | 575,552 | 03/15/2018 |
| B3042904 | | MIAMI GARDENS | FL | | 07/31/2013 | 4.625 | 474,555 | 0 | 0 | 0 | 0 | 0 | 989,616 | 12/31/2017 |
| B3042905 | CF | MIAMI GARDENS | FL | | 07/31/2013 | 4.500 | 1,082,283 | 0 | 0 | 0 | 0 | 0 | 2,987,520 | 12/31/2017 |
| B1041903 | CF | MIDDLEBURG | FL | | 06/28/2011 | 6.625 | 1,216,415 | 0 | 0 | 0 | 0 | 0 | 2,025,560 | 12/31/2017 |
| A5111502 | | MIRAMAR | FL | | 01/20/2006 | 5.875 | 55,305 | 0 | 0 | 0 | 0 | 0 | 1,266,330 | 12/31/2017 |
| A7052408 | | NAPLES | FL | | 08/15/2007 | 5.375 | 297,828 | 0 | 0 | 0 | 0 | 0 | 397,290 | 12/31/2017 |
| B1051102 | | NAPLES | FL | | 07/15/2011 | 6.250 | 392,695 | 0 | 0 | 0 | 0 | 0 | 646,734 | 12/31/2017 |
| B7121102 | | NAPLES | FL | | 02/01/2018 | 4.625 | 731,414 | 0 | 0 | 0 | 0 | 0 | 1,013,376 | 02/01/2018 |
| W8100901 | | NAVARRE | FL | | 11/14/2018 | 6.000 | 4,450,000 | 0 | 0 | 0 | 0 | 0 | 7,584,000 | 11/14/2018 |
| B7020805 | | NEPTUNE BEACH | FL | | 04/26/2017 | 4.750 | 554,836 | 0 | 0 | 0 | 0 | 0 | 766,992 | 12/31/2017 |
| A5042004 | | NEW PORT RICHEY | FL | | 07/29/2005 | 6.125 | 57,519 | 0 | 0 | 0 | 0 | 0 | 680,850 | 12/31/2017 |
| B6120103 | | NEW PORT RICHEY | FL | | 02/10/2017 | 4.875 | 1,325,032 | 0 | 0 | 0 | 0 | 0 | 1,843,922 | 12/31/2017 |
| A7082702 | | NEW SMYRNA BEACH | FL | | 10/18/2007 | 6.500 | 148,740 | 0 | 0 | 0 | 0 | 0 | 534,670 | 12/31/2017 |
| B5031302 | | NORTH FORT MYERS | FL | | 08/31/2015 | 4.250 | 3,357,204 | 0 | 0 | 0 | 0 | 0 | 5,528,912 | 12/31/2017 |
| B5052701 | | NORTH FORT MYERS | FL | | 08/28/2015 | 4.250 | 2,479,516 | 0 | 0 | 0 | 0 | 0 | 4,590,360 | 12/31/2017 |
| A8093003 | CF | OCALA | FL | | 11/01/2008 | 4.875 | 1,229,079 | 0 | 0 | 0 | 0 | 0 | 2,178,540 | 12/31/2017 |
| B3030704 | | OCALA | FL | | 05/16/2013 | 5.000 | 506,468 | 0 | 0 | 0 | 0 | 0 | 1,173,050 | 12/31/2017 |
| B8053001 | | OCOEE | FL | | 07/26/2018 | 5.125 | 1,713,555 | 0 | 0 | 0 | 0 | 0 | 2,299,250 | 07/26/2018 |
| B0011902 | | ORANGE PARK | FL | | 03/22/2010 | 4.500 | 618,933 | 0 | 0 | 0 | 0 | 0 | 1,324,136 | 12/31/2017 |
| B3122008 | | ORANGE PARK | FL | | 03/18/2014 | 5.500 | 950,762 | 0 | 0 | 0 | 0 | 0 | 1,674,926 | 12/31/2017 |
| A4021301 | | ORLANDO | FL | | 03/30/2004 | 6.250 | 697,484 | 0 | 0 | 0 | 0 | 0 | 1,242,000 | 12/31/2017 |
| A5071303 | | ORLANDO | FL | | 10/13/2005 | 6.000 | 967,551 | 0 | 0 | 0 | 0 | 0 | 1,645,770 | 12/31/2017 |
| A8082903 | | ORLANDO | FL | | 11/13/2008 | 6.875 | 2,344,799 | 0 | 0 | 0 | 0 | 0 | 2,420,505 | 12/31/2017 |
| B0022303 | | ORLANDO | FL | | 08/02/2010 | 4.000 | 798,196 | 0 | 0 | 0 | 0 | 0 | 2,026,266 | 12/31/2017 |
| B0072606 | | ORLANDO | FL | | 11/30/2010 | 6.250 | 1,536,827 | 0 | 0 | 0 | 0 | 0 | 5,940,880 | 12/31/2017 |
| B1042805 | | ORLANDO | FL | | 07/15/2011 | 4.375 | 425,977 | 0 | 0 | 0 | 0 | 0 | 603,168 | 12/31/2017 |
| B2091201 | CF | ORLANDO | FL | | 12/11/2012 | 4.625 | 1,832,102 | 0 | 0 | 0 | 0 | 0 | 2,962,386 | 12/31/2017 |
| B3041902 | | ORLANDO | FL | | 07/11/2013 | 5.000 | 650,155 | 0 | 0 | 0 | 0 | 0 | 1,245,578 | 12/31/2017 |
| B4010802 | CF | ORLANDO | FL | | 04/04/2014 | 5.250 | 2,415,524 | 0 | 0 | 0 | 0 | 0 | 4,316,130 | 12/31/2017 |
| B4013001 | | ORLANDO | FL | | 04/23/2014 | 5.250 | 527,636 | 0 | 0 | 0 | 0 | 0 | 948,600 | 12/31/2017 |
| B6102101 | | ORLANDO | FL | | 01/27/2017 | 4.750 | 1,925,651 | 0 | 0 | 0 | 0 | 0 | 2,536,588 | 12/31/2017 |
| B6121906 | | ORLANDO | FL | | 03/10/2017 | 4.875 | 3,637,345 | 0 | 0 | 0 | 0 | 0 | 6,485,392 | 12/31/2017 |
| B7033002 | CF | ORLANDO | FL | | 08/30/2017 | 4.875 | 2,980,756 | 0 | 0 | 0 | 0 | 0 | 4,810,840 | 12/31/2017 |
| B7072002 | | ORLANDO | FL | | 10/05/2017 | 5.250 | 1,342,275 | 0 | 0 | 0 | 0 | 0 | 2,152,800 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7102602 | | ORLANDO | FL | | 12/22/2017 | 4.500 | 8,871,562 | 0 | 0 | 0 | 0 | 0 | 12,061,821 | 12/31/2017 |
| B7122001 | | ORLANDO | FL | | 02/12/2018 | 4.500 | 5,621,171 | 0 | 0 | 0 | 0 | 0 | 7,754,164 | 02/12/2018 |
| B8101601 | | ORLANDO | FL | | 12/21/2018 | 4.875 | 3,758,000 | 0 | 0 | 0 | 0 | 0 | 5,012,000 | 12/21/2018 |
| W8032701 | | ORLANDO | FL | | 05/21/2018 | 5.750 | 9,437,934 | 0 | 0 | 0 | 0 | 0 | 14,198,000 | 05/21/2018 |
| B5041504 | | PALATKA | FL | | 06/30/2015 | 4.250 | 857,188 | 0 | 0 | 0 | 0 | 0 | 1,184,010 | 12/31/2017 |
| A6031001 | | PALM BAY | FL | | 12/31/2006 | 6.375 | 77,427 | 0 | 0 | 0 | 0 | 0 | 538,560 | 12/31/2017 |
| B3020502 | | PALM BAY | FL | | 05/28/2013 | 5.000 | 417,088 | 0 | 0 | 0 | 0 | 0 | 2,136,197 | 12/31/2017 |
| B3020502-1 | | PALM BAY | FL | | 12/20/2017 | 5.000 | 365,606 | 0 | 0 | 0 | 0 | 0 | 1,872,521 | 12/31/2017 |
| B3042902 | | PALM BAY | FL | | 07/29/2013 | 5.000 | 487,910 | 0 | 0 | 0 | 0 | 0 | 975,612 | 12/31/2017 |
| B6042701 | | PALM BAY | FL | | 07/21/2016 | 4.375 | 1,109,109 | 0 | 0 | 0 | 0 | 0 | 3,294,513 | 12/31/2017 |
| B1050602 | | PALM COAST | FL | | 07/20/2011 | 6.125 | 344,432 | 0 | 0 | 0 | 0 | 0 | 867,724 | 12/31/2017 |
| B8011001 | | PALM HARBOR | FL | | 03/20/2018 | 4.750 | 1,668,407 | 0 | 0 | 0 | 0 | 0 | 3,107,320 | 03/20/2018 |
| B1070502 | | PALMETTO | FL | | 09/08/2011 | 5.750 | 548,824 | 0 | 0 | 0 | 0 | 0 | 1,338,568 | 12/31/2017 |
| A7011207 | | PANAMA CITY | FL | | 05/18/2007 | 6.125 | 433,559 | 0 | 0 | 0 | 0 | 0 | 2,215,440 | 12/31/2017 |
| B1029901 | | PANAMA CITY | FL | | 05/25/2011 | 6.500 | 1,417,440 | 0 | 0 | 0 | 0 | 0 | 1,582,146 | 12/31/2017 |
| B5091703 | | PANAMA CITY | FL | | 11/06/2015 | 4.500 | 530,337 | 0 | 0 | 0 | 0 | 0 | 778,620 | 12/31/2017 |
| B5091704 | | PANAMA CITY | FL | | 11/06/2015 | 4.500 | 795,516 | 0 | 0 | 0 | 0 | 0 | 1,248,300 | 12/31/2017 |
| B5091705 | | PANAMA CITY | FL | | 11/06/2015 | 4.500 | 1,339,825 | 0 | 0 | 0 | 0 | 0 | 2,261,160 | 12/31/2017 |
| B1029906 | | PANAMA CITY BEACH | FL | | 05/25/2011 | 6.500 | 2,063,310 | 0 | 0 | 0 | 0 | 0 | 2,519,114 | 12/31/2017 |
| B1029909 | | PANAMA CITY BEACH | FL | | 05/25/2011 | 6.500 | 1,115,066 | 0 | 0 | 0 | 0 | 0 | 1,642,065 | 12/31/2017 |
| B1029949 | | PANAMA CITY BEACH | FL | | 10/14/2011 | 4.250 | 692,522 | 0 | 0 | 0 | 0 | 0 | 939,931 | 12/31/2017 |
| B8082701 | | PANAMA CITY BEACH | FL | | 11/05/2018 | 5.000 | 730,250 | 0 | 0 | 0 | 0 | 0 | 974,090 | 11/05/2018 |
| B0033102 | | PASADENA | FL | | 05/28/2010 | 6.750 | 459,870 | 0 | 0 | 0 | 0 | 0 | 945,296 | 12/31/2017 |
| B0032606 | | PEMBROKE PINES | FL | | 06/14/2010 | 4.000 | 1,178,505 | 0 | 0 | 0 | 0 | 0 | 2,721,672 | 12/31/2017 |
| B7102601 | | PEMBROKE PINES | FL | | 12/22/2017 | 4.500 | 5,435,154 | 0 | 0 | 0 | 0 | 0 | 8,522,802 | 12/31/2017 |
| A7040503 | | PENSACOLA | FL | | 05/25/2007 | 6.500 | 298,398 | 0 | 0 | 0 | 0 | 0 | 348,840 | 12/31/2017 |
| A7091403 | | PENSACOLA | FL | | 01/14/2008 | 4.750 | 186,109 | 0 | 0 | 0 | 0 | 0 | 368,822 | 12/31/2017 |
| B1029961 | | PENSACOLA | FL | | 05/06/2011 | 6.875 | 475,486 | 0 | 0 | 0 | 0 | 0 | 930,000 | 12/31/2017 |
| B5021705 | | PENSACOLA | FL | | 04/15/2015 | 4.000 | 918,640 | 0 | 0 | 0 | 0 | 0 | 1,559,280 | 12/31/2017 |
| B6022602 | | PENSACOLA | FL | | 04/19/2016 | 4.250 | 3,542,474 | 0 | 0 | 0 | 0 | 0 | 5,106,800 | 12/31/2017 |
| B8090701 | | PENSACOLA | FL | | 12/17/2018 | 5.125 | 4,850,000 | 0 | 0 | 0 | 0 | 0 | 6,680,000 | 12/17/2018 |
| B8092703 | | PENSACOLA | FL | | 12/20/2018 | 4.875 | 8,820,000 | 0 | 0 | 0 | 0 | 0 | 11,928,000 | 12/20/2018 |
| A9040706 | | PERRY | FL | | 06/16/2009 | 4.750 | 303,223 | 0 | 0 | 0 | 0 | 0 | 622,944 | 12/31/2017 |
| W6040701 | | PINELLAS PARK | FL | | 06/03/2016 | 5.720 | 5,623,632 | 0 | 0 | 0 | 0 | 0 | 8,796,000 | 12/31/2017 |
| A7060801 | | POMPANO BEACH | FL | | 08/28/2007 | 5.625 | 887,122 | 0 | 0 | 0 | 0 | 0 | 1,135,260 | 12/31/2017 |
| B4031301 | CF | POMPANO BEACH | FL | | 06/05/2014 | 4.500 | 1,341,149 | 0 | 0 | 0 | 0 | 0 | 2,151,370 | 12/31/2017 |
| B5111902 | | POMPANO BEACH | FL | | 02/05/2016 | 4.500 | 429,609 | 0 | 0 | 0 | 0 | 0 | 658,350 | 12/31/2017 |
| B8073003 | | POMPANO BEACH | FL | | 10/18/2018 | 4.875 | 616,344 | 0 | 0 | 0 | 0 | 0 | 839,370 | 10/18/2018 |
| A8022220 | | PORT CHARLOTTE | FL | | 05/15/2008 | 5.000 | 561,358 | 0 | 0 | 0 | 0 | 0 | 1,294,673 | 12/31/2017 |
| B5030510 | | PORT CHARLOTTE | FL | | 06/01/2015 | 3.750 | 2,357,159 | 0 | 0 | 0 | 0 | 0 | 3,741,601 | 12/31/2017 |
| B5112001 | | PORT CHARLOTTE | FL | | 02/03/2016 | 4.250 | 952,752 | 0 | 0 | 0 | 0 | 0 | 1,597,680 | 12/31/2017 |
| A9070101 | | PORT ORANGE | FL | | 09/22/2009 | 4.375 | 770,403 | 0 | 0 | 0 | 0 | 0 | 1,425,900 | 12/31/2017 |
| B6032801 | | PORT RICHEY | FL | | 05/27/2016 | 4.000 | 390,325 | 0 | 0 | 0 | 0 | 0 | 599,198 | 12/31/2017 |
| A6092001 | | PORT ST LUCIE | FL | | 11/30/2006 | 7.063 | 517,052 | 0 | 0 | 0 | 0 | 0 | 699,720 | 12/31/2017 |
| B1052402 | | PORT ST LUCIE | FL | | 08/18/2011 | 6.125 | 1,525,139 | 0 | 0 | 0 | 0 | 0 | 2,331,774 | 12/31/2017 |
| B1052402-1 | | PORT ST LUCIE | FL | | 11/19/2014 | 4.625 | 531,494 | 0 | 0 | 0 | 0 | 0 | 812,598 | 12/31/2017 |
| B1029931 | | PORT ST. JOE | FL | | 05/25/2011 | 6.500 | 775,268 | 0 | 0 | 0 | 0 | 0 | 1,070,410 | 12/31/2017 |
| A7060804 | | ROSEMARY BEACH | FL | | 09/07/2007 | 5.375 | 300,754 | 0 | 0 | 0 | 0 | 0 | 398,310 | 12/31/2017 |
| B8042005 | | ROTONDA WEST | FL | | 07/13/2018 | 4.750 | 247,480 | 0 | 0 | 0 | 0 | 0 | 513,250 | 07/13/2018 |
| B6121201 | | SAFETY HARBOR | FL | | 02/27/2017 | 4.625 | 4,536,685 | 0 | 0 | 0 | 0 | 0 | 6,296,078 | 12/31/2017 |
| B5022002 | | SAINT CLOUD | FL | | 05/15/2015 | 4.250 | 817,864 | 0 | 0 | 0 | 0 | 0 | 1,551,288 | 12/31/2017 |
| B3052104 | | SAINT PETERSBURG | FL | | 07/09/2013 | 4.750 | 427,587 | 0 | 0 | 0 | 0 | 0 | 618,048 | 12/31/2017 |
| A6061304 | | SANFORD | FL | | 08/22/2006 | 6.750 | 1,078,464 | 0 | 0 | 0 | 0 | 0 | 1,848,240 | 12/31/2017 |
| B6092301 | | SANFORD | FL | | 11/16/2016 | 4.375 | 1,273,115 | 0 | 0 | 0 | 0 | 0 | 1,807,973 | 12/31/2017 |
| B7041204 | | SANFORD | FL | | 06/19/2017 | 4.750 | 971,016 | 0 | 0 | 0 | 0 | 0 | 1,551,250 | 12/31/2017 |
| B1029950 | | SANTA ROSA | FL | | 05/24/2011 | 6.500 | 1,557,918 | 0 | 0 | 0 | 0 | 0 | 1,853,504 | 12/31/2017 |
| A7051604 | | SANTA ROSA BEACH | FL | | 08/02/2007 | 6.625 | 1,134,264 | 0 | 0 | 0 | 0 | 0 | 1,491,750 | 12/31/2017 |
| A6030704 | | SARASOTA | FL | | 12/31/2006 | 6.375 | 376,219 | 0 | 0 | 0 | 0 | 0 | 1,046,010 | 12/31/2017 |
| B1080802 | | SARASOTA | FL | | 10/20/2011 | 5.875 | 394,959 | 0 | 0 | 0 | 0 | 0 | 839,762 | 12/31/2017 |
| B2042005 | | SARASOTA | FL | | 06/28/2012 | 6.000 | 816,955 | 0 | 0 | 0 | 0 | 0 | 1,654,884 | 12/31/2017 |
| B5110601 | CF | SARASOTA | FL | | 01/04/2016 | 4.750 | 2,870,897 | 0 | 0 | 0 | 0 | 0 | 5,290,296 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7072004 | | SARASOTA | FL | | 11/30/2017 | 4.750 | 2,025,749 | 0 | 0 | 0 | 0 | 0 | 2,892,825 | 12/31/2017 |
| B8020806 | | SARASOTA | FL | | 05/21/2018 | 4.750 | 2,424,125 | 0 | 0 | 0 | 0 | 0 | 3,389,250 | 05/21/2018 |
| B2091702 | CF | SEBASTIAN | FL | | 12/17/2012 | 4.875 | 1,534,219 | 0 | 0 | 0 | 0 | 0 | 3,560,004 | 12/31/2017 |
| B3011801 | CF | SEMINOLE | FL | | 03/29/2013 | 4.875 | 977,873 | 0 | 0 | 0 | 0 | 0 | 1,595,920 | 12/31/2017 |
| A8012303 | | SPRING HILL | FL | | 04/14/2008 | 5.000 | 905,349 | 0 | 0 | 0 | 0 | 0 | 1,294,400 | 12/31/2017 |
| A7073103 | | ST AUGUSTINE | FL | | 10/05/2007 | 5.000 | 66,856 | 0 | 0 | 0 | 0 | 0 | 159,375 | 12/31/2017 |
| B6052003 | | ST PETERSBURG | FL | | 09/30/2016 | 4.500 | 1,397,600 | 0 | 0 | 0 | 0 | 0 | 2,359,076 | 12/31/2017 |
| B6052004 | | ST PETERSBURG | FL | | 09/30/2016 | 4.500 | 1,521,453 | 0 | 0 | 0 | 0 | 0 | 2,411,190 | 12/31/2017 |
| B6081702 | | ST PETERSBURG | FL | | 09/30/2016 | 4.500 | 1,440,059 | 0 | 0 | 0 | 0 | 0 | 2,249,710 | 12/31/2017 |
| B1100102 | | ST. AUGUSTINE | FL | | 11/18/2011 | 6.250 | 462,184 | 0 | 0 | 0 | 0 | 0 | 1,242,054 | 12/31/2017 |
| B3120302 | | ST. PETERSBURG | FL | | 02/04/2014 | 5.250 | 214,194 | 0 | 0 | 0 | 0 | 0 | 324,208 | 12/31/2017 |
| B6052005 | | ST. PETERSBURG | FL | | 09/30/2016 | 4.500 | 2,045,107 | 0 | 0 | 0 | 0 | 0 | 3,192,166 | 12/31/2017 |
| B6111020 | | ST. PETERSBURG | FL | | 01/18/2017 | 4.250 | 1,521,659 | 0 | 0 | 0 | 0 | 0 | 2,041,805 | 12/31/2017 |
| B7091902 | | ST. PETERSBURG | FL | | 11/17/2017 | 4.750 | 602,518 | 0 | 0 | 0 | 0 | 0 | 853,632 | 12/31/2017 |
| B3071001 | | STUART | FL | | 09/23/2013 | 5.750 | 806,765 | 0 | 0 | 0 | 0 | 0 | 1,276,268 | 12/31/2017 |
| B2101201 | | SUNRISE | FL | | 12/20/2012 | 5.000 | 599,786 | 0 | 0 | 0 | 0 | 0 | 1,100,274 | 12/31/2017 |
| B1032201 | | TALLAHASSEE | FL | | 05/10/2011 | 4.500 | 1,312,153 | 0 | 0 | 0 | 0 | 0 | 1,858,320 | 12/31/2017 |
| B3031805 | | TALLAHASSEE | FL | | 06/07/2013 | 5.125 | 318,021 | 0 | 0 | 0 | 0 | 0 | 854,825 | 12/31/2017 |
| B3031807 | CF | TALLAHASSEE | FL | | 05/30/2013 | 4.750 | 1,580,983 | 0 | 0 | 0 | 0 | 0 | 3,009,782 | 12/31/2017 |
| B6021001 | | TALLAHASSEE | FL | | 06/13/2016 | 4.750 | 2,049,993 | 0 | 0 | 0 | 0 | 0 | 3,173,400 | 12/31/2017 |
| B6111011 | CF | TALLAHASSEE | FL | | 04/03/2017 | 5.125 | 2,778,521 | 0 | 0 | 0 | 0 | 0 | 4,015,056 | 12/31/2017 |
| B0120803 | | TAMARAC | FL | | 03/01/2011 | 6.000 | 1,248,240 | 0 | 0 | 0 | 0 | 0 | 1,953,300 | 12/31/2017 |
| A4021103 | | TAMPA | FL | | 04/19/2004 | 6.125 | 24,626 | 0 | 0 | 0 | 0 | 0 | 1,024,000 | 12/31/2017 |
| A5112303 | | TAMPA | FL | | 12/31/2006 | 6.000 | 250,728 | 0 | 0 | 0 | 0 | 0 | 1,131,180 | 12/31/2017 |
| A7112102 | | TAMPA | FL | | 01/31/2008 | 6.500 | 238,636 | 0 | 0 | 0 | 0 | 0 | 321,810 | 12/31/2017 |
| A8061701 | | TAMPA | FL | | 08/22/2008 | 4.875 | 191,504 | 0 | 0 | 0 | 0 | 0 | 749,190 | 12/31/2017 |
| A8081102 | | TAMPA | FL | | 10/02/2008 | 5.000 | 369,255 | 0 | 0 | 0 | 0 | 0 | 1,063,458 | 12/31/2017 |
| A8082204 | | TAMPA | FL | | 10/31/2008 | 4.875 | 508,392 | 0 | 0 | 0 | 0 | 0 | 687,225 | 12/31/2017 |
| B0011401 | | TAMPA | FL | | 03/30/2010 | 7.125 | 623,219 | 0 | 0 | 0 | 0 | 0 | 1,674,112 | 12/31/2017 |
| B0080301 | | TAMPA | FL | | 09/27/2010 | 6.375 | 511,791 | 0 | 0 | 0 | 0 | 0 | 1,017,420 | 12/31/2017 |
| B0082505 | | TAMPA | FL | | 11/23/2010 | 6.500 | 1,391,828 | 0 | 0 | 0 | 0 | 0 | 2,524,720 | 12/31/2017 |
| B0111605 | | TAMPA | FL | | 02/04/2011 | 4.500 | 469,991 | 0 | 0 | 0 | 0 | 0 | 827,000 | 12/31/2017 |
| B1063013 | CF | TAMPA | FL | | 08/08/2011 | 4.750 | 1,155,112 | 0 | 0 | 0 | 0 | 0 | 2,119,700 | 12/31/2017 |
| B1082202 | | TAMPA | FL | | 10/11/2011 | 5.500 | 863,424 | 0 | 0 | 0 | 0 | 0 | 1,800,440 | 12/31/2017 |
| B2100102 | CF | TAMPA | FL | | 12/14/2012 | 4.750 | 1,040,765 | 0 | 0 | 0 | 0 | 0 | 1,813,560 | 12/31/2017 |
| B2112905 | | TAMPA | FL | | 01/31/2013 | 4.825 | 972,455 | 0 | 0 | 0 | 0 | 0 | 1,944,839 | 12/31/2017 |
| B3082303 | | TAMPA | FL | | 11/20/2013 | 4.750 | 738,417 | 0 | 0 | 0 | 0 | 0 | 1,089,774 | 12/31/2017 |
| B3100704 | CF | TAMPA | FL | | 12/30/2013 | 5.125 | 4,920,334 | 0 | 0 | 0 | 0 | 0 | 9,770,598 | 12/31/2017 |
| B4012403 | | TAMPA | FL | | 04/15/2014 | 4.875 | 422,102 | 0 | 0 | 0 | 0 | 0 | 703,290 | 12/31/2017 |
| B4031002 | | TAMPA | FL | | 06/12/2014 | 5.375 | 218,503 | 0 | 0 | 0 | 0 | 0 | 646,848 | 12/31/2017 |
| B5022601 | | TAMPA | FL | | 04/13/2015 | 4.250 | 609,622 | 0 | 0 | 0 | 0 | 0 | 1,569,960 | 12/31/2017 |
| B5031602 | | TAMPA | FL | | 05/28/2015 | 4.500 | 870,440 | 0 | 0 | 0 | 0 | 0 | 1,263,528 | 12/31/2017 |
| B5031902 | | TAMPA | FL | | 06/10/2015 | 4.125 | 3,691,678 | 0 | 0 | 0 | 0 | 0 | 7,081,950 | 12/31/2017 |
| B5060802 | | TAMPA | FL | | 08/27/2015 | 4.250 | 585,265 | 0 | 0 | 0 | 0 | 0 | 1,125,855 | 12/31/2017 |
| B5110401 | | TAMPA | FL | | 01/29/2016 | 5.125 | 815,466 | 0 | 0 | 0 | 0 | 0 | 1,103,102 | 12/31/2017 |
| B6072101 | | TAMPA | FL | | 10/13/2016 | 4.625 | 338,489 | 0 | 0 | 0 | 0 | 0 | 496,290 | 12/31/2017 |
| B7033001 | | TAMPA | FL | | 06/05/2017 | 5.000 | 7,519,469 | 0 | 0 | 0 | 0 | 0 | 13,366,000 | 12/31/2017 |
| B8072301 | | TAMPA | FL | | 09/28/2018 | 5.300 | 14,500,000 | 0 | 0 | 0 | 0 | 0 | 22,397,000 | 09/28/2018 |
| W8051001 | | TAMPA | FL | | 08/21/2018 | 5.750 | 5,855,213 | 0 | 0 | 0 | 0 | 0 | 9,039,000 | 08/21/2018 |
| A6041203 | | TARPON SPRINGS | FL | | 12/31/2006 | 6.875 | 388,609 | 0 | 0 | 0 | 0 | 0 | 281,948 | 12/31/2017 |
| B6052002 | | TEMPLE TERRACE | FL | | 09/30/2016 | 4.500 | 1,203,007 | 0 | 0 | 0 | 0 | 0 | 1,942,898 | 12/31/2017 |
| B2082203 | | VENICE | FL | | 10/26/2012 | 4.750 | 923,216 | 0 | 0 | 0 | 0 | 0 | 1,560,880 | 12/31/2017 |
| B2121201 | | VENICE | FL | | 02/14/2013 | 4.875 | 803,195 | 0 | 0 | 0 | 0 | 0 | 1,516,202 | 12/31/2017 |
| B3021301 | | VENICE | FL | | 04/25/2013 | 4.350 | 799,041 | 0 | 0 | 0 | 0 | 0 | 1,304,207 | 12/31/2017 |
| B7030306 | | VENICE | FL | | 05/05/2017 | 4.625 | 945,125 | 0 | 0 | 0 | 0 | 0 | 1,422,280 | 12/31/2017 |
| B3071002 | | VERO BEACH | FL | | 09/23/2013 | 5.750 | 628,795 | 0 | 0 | 0 | 0 | 0 | 1,084,216 | 12/31/2017 |
| A7102306 | | WESLEY CHAPEL | FL | | 12/21/2007 | 6.875 | 275,002 | 0 | 0 | 0 | 0 | 0 | 602,392 | 12/31/2017 |
| B8042501 | | WESLEY CHAPEL | FL | | 09/27/2018 | 5.450 | 14,700,000 | 0 | 0 | 0 | 0 | 0 | 22,227,000 | 09/27/2018 |
| B2052204 | | WEST PALM BEACH | FL | | 08/17/2012 | 5.000 | 467,643 | 0 | 0 | 0 | 0 | 0 | 966,667 | 12/31/2017 |
| B2100104 | | WEST PALM BEACH | FL | | 12/05/2012 | 5.375 | 250,257 | 0 | 0 | 0 | 0 | 0 | 425,544 | 12/31/2017 |
| B6083101 | | WILDWOOD | FL | | 11/04/2016 | 4.125 | 1,242,319 | 0 | 0 | 0 | 0 | 0 | 2,090,960 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A7051804 | | WINTER GARDEN | FL | | 07/10/2007 | 4.875 | 237,493 | 0 | 0 | 0 | 0 | 0 | 253,980 | 12/31/2017 |
| A7042704 | | WINTER HAVEN | FL | | 07/11/2007 | 5.125 | 185,484 | 0 | 0 | 0 | 0 | 0 | 519,690 | 12/31/2017 |
| B0052702 | CF | WINTER PARK | FL | | 08/26/2010 | 6.875 | 2,414,834 | 0 | 0 | 0 | 0 | 0 | 3,495,848 | 12/31/2017 |
| B2031903 | | WINTER PARK | FL | | 05/10/2012 | 5.250 | 849,404 | 0 | 0 | 0 | 0 | 0 | 1,499,610 | 12/31/2017 |
| A6042901 | | ACWORTH | GA | | 07/06/2006 | 4.750 | 505,966 | 0 | 0 | 0 | 0 | 0 | 906,110 | 12/31/2017 |
| B1042001 | | ACWORTH | GA | | 07/08/2011 | 6.250 | 583,973 | 0 | 0 | 0 | 0 | 0 | 723,060 | 12/31/2017 |
| B3040201 | | ACWORTH | GA | | 05/30/2013 | 4.875 | 555,512 | 0 | 0 | 0 | 0 | 0 | 890,371 | 12/31/2017 |
| B7051203 | CF | ACWORTH | GA | | 07/26/2017 | 4.875 | 1,106,812 | 0 | 0 | 0 | 0 | 0 | 1,540,964 | 12/31/2017 |
| W8030501 | | ACWORTH | GA | | 04/19/2018 | 5.500 | 7,340,741 | 0 | 0 | 0 | 0 | 0 | 11,002,000 | 04/19/2018 |
| B7030853 | | ADAIRSVILLE | GA | | 05/18/2017 | 5.625 | 317,294 | 0 | 0 | 0 | 0 | 0 | 455,940 | 12/31/2017 |
| B7090101 | | ADAIRSVILLE | GA | | 12/15/2017 | 5.250 | 719,620 | 0 | 0 | 0 | 0 | 0 | 1,625,000 | 12/31/2017 |
| A5120901 | | ALAPHARETTA | GA | | 02/15/2006 | 4.750 | 331,152 | 0 | 0 | 0 | 0 | 0 | 376,890 | 12/31/2017 |
| A2100206 | | ALPHARETTA | GA | | 12/19/2002 | 6.750 | 292,117 | 0 | 0 | 0 | 0 | 0 | 765,000 | 12/31/2017 |
| A5090901 | | ALPHARETTA | GA | | 12/01/2005 | 4.625 | 378,197 | 0 | 0 | 0 | 0 | 0 | 758,880 | 12/31/2017 |
| A8021905 | | ALPHARETTA | GA | | 05/13/2008 | 6.250 | 193,273 | 0 | 0 | 0 | 0 | 0 | 494,924 | 12/31/2017 |
| A9022301 | | ALPHARETTA | GA | | 04/23/2009 | 5.250 | 937,688 | 0 | 0 | 0 | 0 | 0 | 1,813,212 | 12/31/2017 |
| B2071902 | | ALPHARETTA | GA | | 09/20/2012 | 4.500 | 771,960 | 0 | 0 | 0 | 0 | 0 | 2,062,866 | 12/31/2017 |
| B2100302 | CF | ALPHARETTA | GA | | 11/28/2012 | 4.750 | 1,119,373 | 0 | 0 | 0 | 0 | 0 | 1,755,600 | 12/31/2017 |
| B2103115 | | ALPHARETTA | GA | | 01/31/2013 | 4.625 | 360,458 | 0 | 0 | 0 | 0 | 0 | 1,237,923 | 12/31/2017 |
| B3050102 | | ALPHARETTA | GA | | 08/14/2013 | 4.375 | 570,686 | 0 | 0 | 0 | 0 | 0 | 956,448 | 12/31/2017 |
| B3050103 | | ALPHARETTA | GA | | 08/14/2013 | 4.375 | 291,038 | 0 | 0 | 0 | 0 | 0 | 464,616 | 12/31/2017 |
| B5072801 | | ALPHARETTA | GA | | 09/29/2015 | 5.125 | 794,193 | 0 | 0 | 0 | 0 | 0 | 1,381,305 | 12/31/2017 |
| B6051105 | | ALPHARETTA | GA | | 07/22/2016 | 4.250 | 2,800,355 | 0 | 0 | 0 | 0 | 0 | 4,025,025 | 12/31/2017 |
| B8090604 | | AMERICUS | GA | | 10/31/2018 | 5.250 | 4,763,283 | 0 | 0 | 0 | 0 | 0 | 6,639,948 | 10/31/2018 |
| B1042604 | | ATHENS | GA | | 07/07/2011 | 6.500 | 608,399 | 0 | 0 | 0 | 0 | 0 | 1,063,458 | 12/31/2017 |
| B2012101 | | ATHENS | GA | | 04/26/2012 | 5.750 | 197,829 | 0 | 0 | 0 | 0 | 0 | 321,160 | 12/31/2017 |
| B2070304 | | ATHENS | GA | | 09/10/2012 | 5.375 | 787,708 | 0 | 0 | 0 | 0 | 0 | 2,275,291 | 12/31/2017 |
| B3112001 | | ATHENS | GA | | 02/04/2014 | 5.750 | 314,375 | 0 | 0 | 0 | 0 | 0 | 697,360 | 12/31/2017 |
| B5022710 | | ATHENS | GA | | 05/15/2015 | 4.125 | 675,351 | 0 | 0 | 0 | 0 | 0 | 1,126,188 | 12/31/2017 |
| B5031305 | | ATHENS | GA | | 05/21/2015 | 4.250 | 532,698 | 0 | 0 | 0 | 0 | 0 | 779,568 | 12/31/2017 |
| B6031404 | | ATHENS | GA | | 05/16/2016 | 4.375 | 839,056 | 0 | 0 | 0 | 0 | 0 | 1,150,133 | 12/31/2017 |
| A3112601 | | ATLANTA | GA | | 01/23/2004 | 6.250 | 20,148 | 0 | 0 | 0 | 0 | 0 | 2,767,000 | 12/31/2017 |
| A4072601 | | ATLANTA | GA | | 10/12/2004 | 6.000 | 69,798 | 0 | 0 | 0 | 0 | 0 | 2,261,000 | 12/31/2017 |
| A6042902 | | ATLANTA | GA | | 06/29/2006 | 4.750 | 993,216 | 0 | 0 | 0 | 0 | 0 | 1,760,160 | 12/31/2017 |
| A6042903 | | ATLANTA | GA | | 06/29/2006 | 4.750 | 488,064 | 0 | 0 | 0 | 0 | 0 | 1,034,880 | 12/31/2017 |
| A7020602 | | ATLANTA | GA | | 04/05/2007 | 6.500 | 406,176 | 0 | 0 | 0 | 0 | 0 | 616,590 | 12/31/2017 |
| A7032006 | | ATLANTA | GA | | 05/14/2007 | 6.250 | 323,750 | 0 | 0 | 0 | 0 | 0 | 639,030 | 12/31/2017 |
| A7032801 | | ATLANTA | GA | | 07/06/2007 | 5.000 | 762,803 | 0 | 0 | 0 | 0 | 0 | 827,100 | 12/31/2017 |
| A7052108 | | ATLANTA | GA | | 07/20/2007 | 5.000 | 517,312 | 0 | 0 | 0 | 0 | 0 | 749,700 | 12/31/2017 |
| A7081002 | | ATLANTA | GA | | 09/06/2007 | 5.500 | 315,433 | 0 | 0 | 0 | 0 | 0 | 471,301 | 12/31/2017 |
| A8020801 | | ATLANTA | GA | | 04/15/2008 | 6.000 | 627,133 | 0 | 0 | 0 | 0 | 0 | 3,501,600 | 12/31/2017 |
| A8030501 | | ATLANTA | GA | | 04/28/2008 | 4.500 | 1,801,857 | 0 | 0 | 0 | 0 | 0 | 2,830,307 | 12/31/2017 |
| A8072812 | | ATLANTA | GA | | 09/18/2008 | 5.875 | 727,185 | 0 | 0 | 0 | 0 | 0 | 1,214,820 | 12/31/2017 |
| A8081101 | | ATLANTA | GA | | 10/02/2008 | 5.375 | 1,033,928 | 0 | 0 | 0 | 0 | 0 | 1,244,700 | 12/31/2017 |
| A8082010 | | ATLANTA | GA | | 11/12/2008 | 4.875 | 561,368 | 0 | 0 | 0 | 0 | 0 | 1,711,710 | 12/31/2017 |
| A9081801 | | ATLANTA | GA | | 11/10/2009 | 7.750 | 119,514 | 0 | 0 | 0 | 0 | 0 | 258,019 | 12/31/2017 |
| A9090906 | | ATLANTA | GA | | 11/20/2009 | 5.000 | 660,888 | 0 | 0 | 0 | 0 | 0 | 979,000 | 12/31/2017 |
| A9090907 | | ATLANTA | GA | | 11/20/2009 | 5.000 | 426,063 | 0 | 0 | 0 | 0 | 0 | 585,000 | 12/31/2017 |
| B0051102 | | ATLANTA | GA | | 06/30/2010 | 4.000 | 630,329 | 0 | 0 | 0 | 0 | 0 | 1,201,464 | 12/31/2017 |
| B1012104 | | ATLANTA | GA | | 03/22/2011 | 4.000 | 1,202,614 | 0 | 0 | 0 | 0 | 0 | 3,828,000 | 12/31/2017 |
| B1062403 | | ATLANTA | GA | | 08/18/2011 | 5.000 | 800,718 | 0 | 0 | 0 | 0 | 0 | 2,885,498 | 12/31/2017 |
| B1062404 | | ATLANTA | GA | | 08/18/2011 | 5.000 | 288,309 | 0 | 0 | 0 | 0 | 0 | 925,452 | 12/31/2017 |
| B1071501 | | ATLANTA | GA | | 09/29/2011 | 6.000 | 266,808 | 0 | 0 | 0 | 0 | 0 | 451,000 | 12/31/2017 |
| B1082402 | | ATLANTA | GA | | 10/28/2011 | 5.500 | 751,412 | 0 | 0 | 0 | 0 | 0 | 1,240,532 | 12/31/2017 |
| B1120703 | | ATLANTA | GA | | 02/01/2012 | 5.500 | 1,777,608 | 0 | 0 | 0 | 0 | 0 | 2,199,076 | 12/31/2017 |
| B2011301 | CF | ATLANTA | GA | | 03/07/2012 | 4.875 | 1,886,125 | 0 | 0 | 0 | 0 | 0 | 3,345,932 | 12/31/2017 |
| B2030701 | CF | ATLANTA | GA | | 05/01/2012 | 5.250 | 1,152,711 | 0 | 0 | 0 | 0 | 0 | 2,557,884 | 12/31/2017 |
| B2040406 | | ATLANTA | GA | | 05/24/2012 | 5.125 | 458,033 | 0 | 0 | 0 | 0 | 0 | 762,846 | 12/31/2017 |
| B2060811 | | ATLANTA | GA | | 07/31/2012 | 5.375 | 129,916 | 0 | 0 | 0 | 0 | 0 | 276,276 | 12/31/2017 |
| B2072602 | CF | ATLANTA | GA | | 10/25/2012 | 4.875 | 1,279,704 | 0 | 0 | 0 | 0 | 0 | 2,644,168 | 12/31/2017 |
| B2121903 | | ATLANTA | GA | | 02/20/2013 | 4.625 | 694,685 | 0 | 0 | 0 | 0 | 0 | 954,598 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B3052902 | | ATLANTA | GA | | 08/21/2013 | 4.875 | 383,797 | 0 | 0 | 0 | 0 | 0 | 650,268 | 12/31/2017 |
| B3053101 | | ATLANTA | GA | | 08/21/2013 | 4.375 | 697,482 | 0 | 0 | 0 | 0 | 0 | 1,145,988 | 12/31/2017 |
| B3111201 | | ATLANTA | GA | | 01/28/2014 | 5.375 | 260,536 | 0 | 0 | 0 | 0 | 0 | 567,574 | 12/31/2017 |
| B4021101 | | ATLANTA | GA | | 04/22/2014 | 5.000 | 788,072 | 0 | 0 | 0 | 0 | 0 | 1,445,850 | 12/31/2017 |
| B4042101 | | ATLANTA | GA | | 06/24/2014 | 4.750 | 578,221 | 0 | 0 | 0 | 0 | 0 | 894,855 | 12/31/2017 |
| B4042501 | | ATLANTA | GA | | 06/27/2014 | 5.250 | 267,279 | 0 | 0 | 0 | 0 | 0 | 560,235 | 12/31/2017 |
| B5032001 | CF | ATLANTA | GA | | 05/29/2015 | 4.250 | 2,274,478 | 0 | 0 | 0 | 0 | 0 | 4,247,730 | 12/31/2017 |
| B5052801 | | ATLANTA | GA | | 08/31/2015 | 5.250 | 783,614 | 0 | 0 | 0 | 0 | 0 | 1,042,035 | 12/31/2017 |
| B5052802 | CF | ATLANTA | GA | | 08/31/2015 | 5.250 | 1,582,063 | 0 | 0 | 0 | 0 | 0 | 2,766,060 | 12/31/2017 |
| B6042601 | | ATLANTA | GA | | 10/07/2016 | 4.375 | 540,653 | 0 | 0 | 0 | 0 | 0 | 930,100 | 12/31/2017 |
| B6051702 | | ATLANTA | GA | | 08/31/2016 | 4.250 | 572,828 | 0 | 0 | 0 | 0 | 0 | 758,625 | 12/31/2017 |
| B6061503 | | ATLANTA | GA | | 10/28/2016 | 4.250 | 429,564 | 0 | 0 | 0 | 0 | 0 | 745,500 | 12/31/2017 |
| B6081101 | | ATLANTA | GA | | 10/27/2016 | 4.000 | 774,685 | 0 | 0 | 0 | 0 | 0 | 1,057,230 | 12/31/2017 |
| B6110401 | | ATLANTA | GA | | 02/03/2017 | 4.375 | 3,181,318 | 0 | 0 | 0 | 0 | 0 | 4,380,707 | 12/31/2017 |
| B6111102 | | ATLANTA | GA | | 01/13/2017 | 4.500 | 2,319,057 | 0 | 0 | 0 | 0 | 0 | 3,191,270 | 12/31/2017 |
| B6120602 | | ATLANTA | GA | | 02/24/2017 | 4.125 | 598,183 | 0 | 0 | 0 | 0 | 0 | 1,056,666 | 12/31/2017 |
| B7030202 | | ATLANTA | GA | | 05/09/2017 | 4.750 | 650,200 | 0 | 0 | 0 | 0 | 0 | 1,089,960 | 12/31/2017 |
| B7030811 | CF | ATLANTA | GA | | 05/18/2017 | 5.625 | 1,080,737 | 0 | 0 | 0 | 0 | 0 | 1,529,000 | 12/31/2017 |
| B7030819 | | ATLANTA | GA | | 05/18/2017 | 5.625 | 366,681 | 0 | 0 | 0 | 0 | 0 | 502,000 | 12/31/2017 |
| B7030820 | CF | ATLANTA | GA | | 05/18/2017 | 5.625 | 1,047,704 | 0 | 0 | 0 | 0 | 0 | 1,437,000 | 12/31/2017 |
| B7030822 | CF | ATLANTA | GA | | 05/18/2017 | 5.625 | 1,158,920 | 0 | 0 | 0 | 0 | 0 | 1,599,000 | 12/31/2017 |
| B7030824 | CF | ATLANTA | GA | | 05/18/2017 | 5.625 | 1,518,522 | 0 | 0 | 0 | 0 | 0 | 2,080,000 | 12/31/2017 |
| B7030834 | CF | ATLANTA | GA | | 05/18/2017 | 5.625 | 1,325,420 | 0 | 0 | 0 | 0 | 0 | 1,835,000 | 12/31/2017 |
| B7030841 | | ATLANTA | GA | | 05/18/2017 | 5.625 | 577,663 | 0 | 0 | 0 | 0 | 0 | 797,000 | 12/31/2017 |
| B7030843 | CF | ATLANTA | GA | | 05/18/2017 | 5.625 | 1,020,762 | 0 | 0 | 0 | 0 | 0 | 1,407,600 | 12/31/2017 |
| B7030904 | CF | ATLANTA | GA | | 05/30/2017 | 4.750 | 1,431,008 | 0 | 0 | 0 | 0 | 0 | 2,177,175 | 12/31/2017 |
| B7102603 | | ATLANTA | GA | | 12/20/2017 | 4.500 | 1,496,585 | 0 | 0 | 0 | 0 | 0 | 2,264,342 | 12/31/2017 |
| B8020203 | | ATLANTA | GA | | 05/02/2018 | 5.375 | 15,339,199 | 0 | 0 | 0 | 0 | 0 | 23,888,000 | 05/02/2018 |
| B8020208 | | ATLANTA | GA | | 04/10/2018 | 4.625 | 8,266,745 | 0 | 0 | 0 | 0 | 0 | 11,533,396 | 04/10/2018 |
| B8020801 | | ATLANTA | GA | | 05/10/2018 | 4.750 | 326,513 | 0 | 0 | 0 | 0 | 0 | 439,890 | 05/10/2018 |
| B8021601 | | ATLANTA | GA | | 04/23/2018 | 5.000 | 316,380 | 0 | 0 | 0 | 0 | 0 | 491,500 | 04/23/2018 |
| B8100502 | | ATLANTA | GA | | 12/18/2018 | 5.000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 5,485,000 | 12/18/2018 |
| B2071102 | CF | AUGUSTA | GA | | 09/27/2012 | 5.000 | 1,038,019 | 0 | 0 | 0 | 0 | 0 | 4,985,124 | 12/31/2017 |
| B2100202 | CF | AUGUSTA | GA | | 12/18/2012 | 5.500 | 1,067,133 | 0 | 0 | 0 | 0 | 0 | 1,818,558 | 12/31/2017 |
| B3061203 | CF | AUGUSTA | GA | | 09/12/2013 | 4.625 | 1,491,168 | 0 | 0 | 0 | 0 | 0 | 2,775,976 | 12/31/2017 |
| B4082001 | | AUGUSTA | GA | | 11/07/2014 | 5.250 | 341,863 | 0 | 0 | 0 | 0 | 0 | 632,598 | 12/31/2017 |
| B8011101 | | AUGUSTA | GA | | 02/28/2018 | 4.500 | 1,759,246 | 0 | 0 | 0 | 0 | 0 | 2,566,304 | 02/28/2018 |
| B0060204 | | AUSTELL | GA | | 12/20/2010 | 6.750 | 749,094 | 0 | 0 | 0 | 0 | 0 | 1,448,910 | 12/31/2017 |
| B3042501 | CF | AUSTELL | GA | | 07/30/2013 | 4.375 | 1,023,086 | 0 | 0 | 0 | 0 | 0 | 1,913,102 | 12/21/2018 |
| B7030836 | | AUSTELL | GA | | 05/18/2017 | 5.625 | 710,443 | 0 | 0 | 0 | 0 | 0 | 976,000 | 12/31/2017 |
| B7030858 | CF | AUSTELL | GA | | 05/18/2017 | 5.625 | 1,520,671 | 0 | 0 | 0 | 0 | 0 | 2,087,000 | 12/31/2017 |
| B1120801 | | BALDWIN | GA | | 03/14/2012 | 6.500 | 449,333 | 0 | 0 | 0 | 0 | 0 | 685,936 | 12/31/2017 |
| B7030849 | | BALL GROUND | GA | | 05/18/2017 | 5.625 | 781,457 | 0 | 0 | 0 | 0 | 0 | 1,108,000 | 12/31/2017 |
| A6042906 | | BETHLEHEM | GA | | 06/30/2006 | 4.750 | 852,718 | 0 | 0 | 0 | 0 | 0 | 2,017,774 | 12/31/2017 |
| B3040904 | | BLUE RIDGE | GA | | 07/01/2013 | 5.000 | 544,480 | 0 | 0 | 0 | 0 | 0 | 826,560 | 12/31/2017 |
| B6031405 | | BOGART | GA | | 05/16/2016 | 4.500 | 433,950 | 0 | 0 | 0 | 0 | 0 | 603,653 | 12/31/2017 |
| B1090702 | | BRUNSWICK | GA | | 11/18/2011 | 5.688 | 517,767 | 0 | 0 | 0 | 0 | 0 | 874,940 | 12/31/2017 |
| B6110905 | | BRUNSWICK | GA | | 01/10/2017 | 4.750 | 12,507,982 | 0 | 0 | 0 | 0 | 0 | 25,290,000 | 12/31/2017 |
| B7120403 | | BRUNSWICK | GA | | 01/26/2018 | 5.125 | 1,290,161 | 0 | 0 | 0 | 0 | 0 | 1,719,827 | 01/26/2018 |
| A7080209 | | BUFORD | GA | | 09/28/2007 | 5.625 | 980,526 | 0 | 0 | 0 | 0 | 0 | 1,453,500 | 12/31/2017 |
| A7080210 | | BUFORD | GA | | 09/28/2007 | 5.625 | 901,756 | 0 | 0 | 0 | 0 | 0 | 1,278,000 | 12/31/2017 |
| A7080214 | | BUFORD | GA | | 09/28/2007 | 5.625 | 1,252,589 | 0 | 0 | 0 | 0 | 0 | 1,495,800 | 12/31/2017 |
| B5111705 | | BUFORD | GA | | 01/29/2016 | 4.250 | 738,556 | 0 | 0 | 0 | 0 | 0 | 1,371,062 | 12/31/2017 |
| B7081501 | | BUFORD | GA | | 10/27/2017 | 4.500 | 295,511 | 0 | 0 | 0 | 0 | 0 | 440,100 | 12/31/2017 |
| A5083107 | | CALHOUN | GA | | 12/31/2006 | 6.000 | 77,659 | 0 | 0 | 0 | 0 | 0 | 1,016,940 | 12/31/2017 |
| A6101411 | | CALHOUN | GA | | 01/31/2007 | 6.250 | 72,577 | 0 | 0 | 0 | 0 | 0 | 301,410 | 12/31/2017 |
| A7121205 | | CALHOUN | GA | | 04/25/2008 | 6.750 | 193,222 | 0 | 0 | 0 | 0 | 0 | 289,420 | 12/31/2017 |
| B7090102 | | CALHOUN | GA | | 12/15/2017 | 5.250 | 719,620 | 0 | 0 | 0 | 0 | 0 | 1,594,000 | 12/31/2017 |
| A6042907 | | CANTON | GA | | 06/30/2006 | 4.750 | 658,233 | 0 | 0 | 0 | 0 | 0 | 1,638,934 | 12/31/2017 |
| A7080213 | | CANTON | GA | | 09/28/2007 | 5.625 | 1,099,877 | 0 | 0 | 0 | 0 | 0 | 966,600 | 12/31/2017 |
| B3061701 | | CANTON | GA | | 09/03/2013 | 4.750 | 433,787 | 0 | 0 | 0 | 0 | 0 | 756,631 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B5040901 | | CANTON | GA | | 06/19/2015 | 4.000 | 787,936 | 0 | 0 | 0 | 0 | 0 | 1,169,129 | 12/31/2017 |
| B7120603 | | CANTON | GA | | 02/26/2018 | 4.500 | 292,565 | 0 | 0 | 0 | 0 | 0 | 518,698 | 02/26/2018 |
| W7012701 | | CANTON | GA | | 03/09/2017 | 6.125 | 5,835,000 | 0 | 0 | 0 | 0 | 0 | 9,714,513 | 12/31/2017 |
| W7012701A | | CANTON | GA | | 05/15/2018 | 8.000 | 65,273 | 0 | 0 | 0 | 0 | 0 | 108,672 | 12/31/2017 |
| W7012701B | | CANTON | GA | | 07/11/2018 | 8.125 | 58,152 | 0 | 0 | 0 | 0 | 0 | 96,815 | 12/31/2017 |
| B5111708 | | CARTERSVILLE | GA | | 02/09/2016 | 4.625 | 573,793 | 0 | 0 | 0 | 0 | 0 | 963,060 | 12/31/2017 |
| B7030863 | CF | CARTERSVILLE | GA | | 05/18/2017 | 5.625 | 1,419,442 | 0 | 0 | 0 | 0 | 0 | 1,972,000 | 12/31/2017 |
| A5083101 | | CEDARTOWN | GA | | 12/31/2006 | 6.000 | 56,458 | 0 | 0 | 0 | 0 | 0 | 559,470 | 12/31/2017 |
| A6101426 | | CEDARTOWN | GA | | 01/31/2007 | 6.250 | 55,698 | 0 | 0 | 0 | 0 | 0 | 169,830 | 12/31/2017 |
| A6121613 | | CEDARTOWN | GA | | 02/27/2007 | 6.250 | 246,336 | 0 | 0 | 0 | 0 | 0 | 1,095,480 | 12/31/2017 |
| A8072807 | | CENTERVILLE | GA | | 09/18/2008 | 5.875 | 686,796 | 0 | 0 | 0 | 0 | 0 | 1,017,450 | 12/31/2017 |
| B7030842 | | CHAMBLEE | GA | | 05/18/2017 | 5.625 | 505,794 | 0 | 0 | 0 | 0 | 0 | 701,250 | 12/31/2017 |
| B7041801 | | CHAMBLEE | GA | | 07/06/2017 | 4.750 | 878,779 | 0 | 0 | 0 | 0 | 0 | 1,217,900 | 12/31/2017 |
| B7062601 | | CHAMBLEE | GA | | 09/05/2017 | 4.750 | 941,976 | 0 | 0 | 0 | 0 | 0 | 1,421,616 | 12/31/2017 |
| A9090904 | | COLLEGE PARK | GA | | 11/20/2009 | 5.000 | 1,304,440 | 0 | 0 | 0 | 0 | 0 | 1,588,000 | 12/31/2017 |
| B0090310 | | COLLEGE PARK | GA | | 11/30/2010 | 6.500 | 362,754 | 0 | 0 | 0 | 0 | 0 | 674,700 | 12/31/2017 |
| B7030817 | | COLLEGE PARK | GA | | 05/18/2017 | 5.625 | 793,816 | 0 | 0 | 0 | 0 | 0 | 1,108,230 | 12/31/2017 |
| B7030861 | | COLLEGE PARK | GA | | 05/18/2017 | 5.625 | 929,953 | 0 | 0 | 0 | 0 | 0 | 1,301,010 | 12/31/2017 |
| W5090902 | | COLUMBUS | GA | | 12/22/2015 | 9.250 | 2,840,599 | 0 | 0 | 0 | 0 | 0 | 3,277,000 | 12/31/2017 |
| A9111901 | | COMMERCE | GA | | 12/30/2009 | 4.250 | 1,765,136 | 0 | 0 | 0 | 0 | 0 | 2,384,568 | 12/31/2017 |
| B0113002 | CF | CONYERS | GA | | 01/28/2011 | 4.375 | 1,052,229 | 0 | 0 | 0 | 0 | 0 | 2,676,000 | 12/31/2017 |
| B3050701 | | CONYERS | GA | | 07/24/2013 | 4.750 | 509,131 | 0 | 0 | 0 | 0 | 0 | 1,084,532 | 12/31/2017 |
| B7030835 | CF | CONYERS | GA | | 05/18/2017 | 5.625 | 1,118,808 | 0 | 0 | 0 | 0 | 0 | 1,545,000 | 12/31/2017 |
| A6042908 | | CUMMING | GA | | 07/06/2006 | 4.750 | 369,851 | 0 | 0 | 0 | 0 | 0 | 724,888 | 12/31/2017 |
| A6042909 | | CUMMING | GA | | 06/30/2006 | 4.750 | 811,136 | 0 | 0 | 0 | 0 | 0 | 2,072,796 | 12/31/2017 |
| A7080206 | | CUMMING | GA | | 09/28/2007 | 5.625 | 1,099,877 | 0 | 0 | 0 | 0 | 0 | 1,322,100 | 12/31/2017 |
| A7080207 | | CUMMING | GA | | 09/28/2007 | 5.625 | 578,490 | 0 | 0 | 0 | 0 | 0 | 786,420 | 12/31/2017 |
| A7122602 | | CUMMING | GA | | 03/11/2008 | 6.500 | 211,568 | 0 | 0 | 0 | 0 | 0 | 367,001 | 12/31/2017 |
| B1110203 | | CUMMING | GA | | 02/29/2012 | 5.250 | 240,654 | 0 | 0 | 0 | 0 | 0 | 1,248,368 | 12/31/2017 |
| B3112501 | CF | CUMMING | GA | | 02/04/2014 | 4.875 | 1,119,914 | 0 | 0 | 0 | 0 | 0 | 2,057,224 | 12/31/2017 |
| B6101201 | | CUMMING | GA | | 01/06/2017 | 4.250 | 760,829 | 0 | 0 | 0 | 0 | 0 | 1,128,038 | 12/31/2017 |
| B7030833 | CF | CUMMING | GA | | 05/18/2017 | 5.625 | 1,529,990 | 0 | 0 | 0 | 0 | 0 | 2,176,000 | 12/31/2017 |
| A7080211 | | DACULA | GA | | 09/28/2007 | 5.625 | 847,023 | 0 | 0 | 0 | 0 | 0 | 1,215,000 | 12/31/2017 |
| A7080212 | | DACULA | GA | | 09/28/2007 | 5.625 | 1,099,432 | 0 | 0 | 0 | 0 | 0 | 1,690,200 | 12/31/2017 |
| A8022702 | CF | DACULA | GA | | 05/16/2008 | 4.875 | 3,157,636 | 0 | 0 | 0 | 0 | 0 | 5,264,952 | 12/31/2017 |
| A8072805 | | DACULA | GA | | 09/18/2008 | 5.875 | 686,796 | 0 | 0 | 0 | 0 | 0 | 1,009,800 | 12/31/2017 |
| B7120602 | | DACULA | GA | | 02/26/2018 | 4.500 | 318,885 | 0 | 0 | 0 | 0 | 0 | 577,570 | 02/26/2018 |
| A8072806 | | DALLAS | GA | | 09/18/2008 | 5.875 | 646,317 | 0 | 0 | 0 | 0 | 0 | 1,117,410 | 12/31/2017 |
| B1101303 | | DALLAS | GA | | 12/22/2011 | 5.625 | 270,414 | 0 | 0 | 0 | 0 | 0 | 726,110 | 12/31/2017 |
| B7030832 | | DALLAS | GA | | 05/18/2017 | 5.625 | 619,980 | 0 | 0 | 0 | 0 | 0 | 857,310 | 12/31/2017 |
| A5083103 | | DALTON | GA | | 12/31/2006 | 6.000 | 105,888 | 0 | 0 | 0 | 0 | 0 | 1,018,980 | 12/31/2017 |
| B7030851 | CF | DAWSONVILLE | GA | | 05/18/2017 | 5.625 | 1,402,935 | 0 | 0 | 0 | 0 | 0 | 1,882,000 | 12/31/2017 |
| B7030903 | | DAWSONVILLE | GA | | 06/09/2017 | 4.375 | 4,052,483 | 0 | 0 | 0 | 0 | 0 | 5,293,750 | 12/31/2017 |
| A6042910 | | DECATUR | GA | | 06/29/2006 | 4.750 | 1,098,114 | 0 | 0 | 0 | 0 | 0 | 2,008,754 | 12/31/2017 |
| A7080217 | | DECATUR | GA | | 09/28/2007 | 5.625 | 768,822 | 0 | 0 | 0 | 0 | 0 | 932,790 | 12/31/2017 |
| A8082502 | | DECATUR | GA | | 11/12/2008 | 4.625 | 879,267 | 0 | 0 | 0 | 0 | 0 | 1,137,150 | 12/31/2017 |
| A9081802 | | DECATUR | GA | | 11/10/2009 | 7.750 | 44,959 | 0 | 0 | 0 | 0 | 0 | 99,098 | 12/31/2017 |
| A9081803 | | DECATUR | GA | | 11/10/2009 | 7.750 | 145,501 | 0 | 0 | 0 | 0 | 0 | 323,044 | 12/31/2017 |
| A9081809 | | DECATUR | GA | | 11/10/2009 | 7.750 | 38,648 | 0 | 0 | 0 | 0 | 0 | 82,712 | 12/31/2017 |
| A9090903 | | DECATUR | GA | | 11/20/2009 | 5.000 | 482,349 | 0 | 0 | 0 | 0 | 0 | 891,000 | 12/31/2017 |
| B0022204 | | DECATUR | GA | | 04/29/2010 | 7.750 | 398,784 | 0 | 0 | 0 | 0 | 0 | 1,042,712 | 12/31/2017 |
| B2060812 | | DECATUR | GA | | 07/31/2012 | 5.625 | 534,841 | 0 | 0 | 0 | 0 | 0 | 932,512 | 12/31/2017 |
| B2081501 | | DECATUR | GA | | 10/25/2012 | 4.750 | 518,637 | 0 | 0 | 0 | 0 | 0 | 1,261,740 | 12/31/2017 |
| B2081602 | | DECATUR | GA | | 11/14/2012 | 4.875 | 333,957 | 0 | 0 | 0 | 0 | 0 | 637,560 | 12/31/2017 |
| B2081603 | | DECATUR | GA | | 11/14/2012 | 4.875 | 254,999 | 0 | 0 | 0 | 0 | 0 | 652,190 | 12/31/2017 |
| B3052901 | | DECATUR | GA | | 09/03/2013 | 4.875 | 617,752 | 0 | 0 | 0 | 0 | 0 | 1,004,766 | 12/31/2017 |
| B3082805 | | DECATUR | GA | | 11/13/2013 | 4.875 | 382,271 | 0 | 0 | 0 | 0 | 0 | 613,242 | 12/31/2017 |
| B6012603 | CF | DECATUR | GA | | 05/11/2016 | 4.250 | 2,734,192 | 0 | 0 | 0 | 0 | 0 | 8,192,003 | 12/31/2017 |
| B7030816 | | DECATUR | GA | | 05/18/2017 | 5.625 | 398,543 | 0 | 0 | 0 | 0 | 0 | 555,900 | 12/31/2017 |
| B7030818 | | DECATUR | GA | | 05/18/2017 | 5.625 | 766,718 | 0 | 0 | 0 | 0 | 0 | 1,060,800 | 12/31/2017 |
| B7030830 | | DECATUR | GA | | 05/18/2017 | 5.625 | 595,121 | 0 | 0 | 0 | 0 | 0 | 825,690 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7030860 | | DECATUR | GA | | 05/18/2017 | 5.625 | 729,764 | 0 | 0 | 0 | 0 | 0 | 1,016,430 | 12/31/2017 |
| B7060602 | | DECATUR | GA | | 08/22/2017 | 4.625 | 611,396 | 0 | 0 | 0 | 0 | 0 | 915,960 | 12/31/2017 |
| B8081601 | | DECATUR | GA | | 11/21/2018 | 4.875 | 555,625 | 0 | 0 | 0 | 0 | 0 | 896,303 | 11/21/2018 |
| B0010705 | | DORAVILLE | GA | | 03/05/2010 | 7.375 | 862,255 | 0 | 0 | 0 | 0 | 0 | 1,618,188 | 12/31/2017 |
| B2031305 | | DORAVILLE | GA | | 05/03/2012 | 5.125 | 875,954 | 0 | 0 | 0 | 0 | 0 | 1,585,101 | 12/31/2017 |
| B1051901 | | DOUGLASVILLE | GA | | 07/26/2011 | 5.875 | 869,945 | 0 | 0 | 0 | 0 | 0 | 2,152,172 | 12/31/2017 |
| B3013004 | | DOUGLASVILLE | GA | | 04/29/2013 | 5.500 | 284,900 | 0 | 0 | 0 | 0 | 0 | 589,080 | 12/31/2017 |
| B4090801 | | DOUGLASVILLE | GA | | 11/10/2014 | 4.500 | 429,336 | 0 | 0 | 0 | 0 | 0 | 715,080 | 12/31/2017 |
| B6071102 | | DOUGLASVILLE | GA | | 09/09/2016 | 4.250 | 1,010,016 | 0 | 0 | 0 | 0 | 0 | 1,434,236 | 12/31/2017 |
| B7030810 | CF | DOUGLASVILLE | GA | | 05/18/2017 | 5.625 | 993,902 | 0 | 0 | 0 | 0 | 0 | 1,392,000 | 12/31/2017 |
| B7030812 | | DOUGLASVILLE | GA | | 05/18/2017 | 5.625 | 590,709 | 0 | 0 | 0 | 0 | 0 | 849,150 | 12/31/2017 |
| B7030813 | CF | DOUGLASVILLE | GA | | 05/18/2017 | 5.625 | 1,025,472 | 0 | 0 | 0 | 0 | 0 | 1,353,000 | 12/31/2017 |
| B7030825 | | DUBLIN | GA | | 05/18/2017 | 5.625 | 927,837 | 0 | 0 | 0 | 0 | 0 | 1,282,000 | 12/31/2017 |
| B2031902 | | DULUTH | GA | | 05/30/2012 | 5.500 | 900,018 | 0 | 0 | 0 | 0 | 0 | 1,535,352 | 12/31/2017 |
| B2082001 | | DULUTH | GA | | 10/31/2012 | 4.875 | 908,334 | 0 | 0 | 0 | 0 | 0 | 1,762,778 | 12/31/2017 |
| B3112203 | | DULUTH | GA | | 02/27/2014 | 5.500 | 814,081 | 0 | 0 | 0 | 0 | 0 | 1,622,880 | 12/31/2017 |
| B5030601 | | DULUTH | GA | | 05/20/2015 | 4.375 | 2,385,453 | 0 | 0 | 0 | 0 | 0 | 3,318,396 | 12/31/2017 |
| B5111704 | | DULUTH | GA | | 01/29/2016 | 4.250 | 761,652 | 0 | 0 | 0 | 0 | 0 | 1,488,454 | 12/31/2017 |
| B5111706 | | DULUTH | GA | | 01/29/2016 | 4.250 | 230,803 | 0 | 0 | 0 | 0 | 0 | 412,148 | 12/31/2017 |
| A8090505 | | DUNWOODY | GA | | 10/16/2008 | 5.000 | 521,177 | 0 | 0 | 0 | 0 | 0 | 797,400 | 12/31/2017 |
| A7092113 | | EAST ELLIJAY | GA | | 12/18/2007 | 5.000 | 178,976 | 0 | 0 | 0 | 0 | 0 | 492,660 | 12/31/2017 |
| A2090505 | | EAST POINT | GA | | 11/19/2002 | 4.750 | 157,501 | 0 | 0 | 0 | 0 | 0 | 739,050 | 12/31/2017 |
| A6042904 | | EAST POINT | GA | | 06/29/2006 | 4.750 | 256,830 | 0 | 0 | 0 | 0 | 0 | 625,468 | 12/31/2017 |
| A9090905 | | EAST POINT | GA | | 11/20/2009 | 5.000 | 459,682 | 0 | 0 | 0 | 0 | 0 | 597,000 | 12/31/2017 |
| B7030844 | CF | EAST POINT | GA | | 05/18/2017 | 5.625 | 1,173,983 | 0 | 0 | 0 | 0 | 0 | 1,614,000 | 12/31/2017 |
| B7030864 | | EAST POINT | GA | | 05/18/2017 | 5.625 | 896,665 | 0 | 0 | 0 | 0 | 0 | 1,250,010 | 12/31/2017 |
| B7030814 | CF | ELBERTON | GA | | 05/18/2017 | 5.625 | 1,164,664 | 0 | 0 | 0 | 0 | 0 | 1,605,000 | 12/31/2017 |
| A6042911 | | ELLENWOOD | GA | | 06/29/2006 | 4.750 | 764,313 | 0 | 0 | 0 | 0 | 0 | 1,631,718 | 12/31/2017 |
| A6042912 | | ELLENWOOD | GA | | 06/30/2006 | 4.750 | 748,755 | 0 | 0 | 0 | 0 | 0 | 1,630,816 | 12/31/2017 |
| A6042913 | | ELLENWOOD | GA | | 06/29/2006 | 4.750 | 811,136 | 0 | 0 | 0 | 0 | 0 | 1,270,016 | 12/31/2017 |
| A6042914 | | ELLENWOOD | GA | | 06/29/2006 | 4.750 | 773,654 | 0 | 0 | 0 | 0 | 0 | 1,347,588 | 12/31/2017 |
| A6042915 | | ELLENWOOD | GA | | 06/30/2006 | 4.750 | 492,894 | 0 | 0 | 0 | 0 | 0 | 1,061,654 | 12/31/2017 |
| A7060802 | | FAIRBURN | GA | | 08/21/2007 | 5.375 | 751,627 | 0 | 0 | 0 | 0 | 0 | 889,440 | 12/31/2017 |
| A8072804 | | FAIRBURN | GA | | 09/18/2008 | 5.875 | 646,317 | 0 | 0 | 0 | 0 | 0 | 1,179,630 | 12/31/2017 |
| B8042304 | | FAYETTEVILLE | GA | | 07/26/2018 | 5.500 | 770,138 | 0 | 0 | 0 | 0 | 0 | 1,051,500 | 07/26/2018 |
| B6080401 | | FITZGERALD | GA | | 09/30/2016 | 4.500 | 1,034,260 | 0 | 0 | 0 | 0 | 0 | 1,498,094 | 12/31/2017 |
| B7030831 | | FLOWERY BRANCH | GA | | 05/18/2017 | 5.625 | 650,349 | 0 | 0 | 0 | 0 | 0 | 944,010 | 12/31/2017 |
| B5111709 | | FOLKSTON | GA | | 02/09/2016 | 4.625 | 372,962 | 0 | 0 | 0 | 0 | 0 | 769,020 | 12/31/2017 |
| B8051605 | | FOLKSTON | GA | | 07/20/2018 | 5.375 | 741,479 | 0 | 0 | 0 | 0 | 0 | 1,000,750 | 07/20/2018 |
| A8072810 | | FOREST PARK | GA | | 09/18/2008 | 5.875 | 686,796 | 0 | 0 | 0 | 0 | 0 | 1,129,140 | 12/31/2017 |
| B3061403 | CF | FORT VALLEY | GA | | 08/22/2013 | 4.875 | 1,165,974 | 0 | 0 | 0 | 0 | 0 | 1,850,931 | 12/31/2017 |
| A6101415 | | FRANKLIN | GA | | 01/31/2007 | 6.250 | 47,787 | 0 | 0 | 0 | 0 | 0 | 225,930 | 12/31/2017 |
| B1110202 | | GAINESVILLE | GA | | 02/29/2012 | 5.250 | 207,733 | 0 | 0 | 0 | 0 | 0 | 1,604,658 | 12/31/2017 |
| B3031808 | | GAINESVILLE | GA | | 06/06/2013 | 4.500 | 758,135 | 0 | 0 | 0 | 0 | 0 | 1,535,950 | 12/31/2017 |
| B7030846 | | GAINESVILLE | GA | | 05/18/2017 | 5.625 | 505,205 | 0 | 0 | 0 | 0 | 0 | 667,000 | 12/31/2017 |
| B5080602 | | GREENSBORO | GA | | 02/19/2016 | 5.250 | 346,352 | 0 | 0 | 0 | 0 | 0 | 530,040 | 12/31/2017 |
| A7080215 | | GRIFFIN | GA | | 09/28/2007 | 5.625 | 888,467 | 0 | 0 | 0 | 0 | 0 | 1,478,700 | 12/31/2017 |
| B3032103 | | GROVETOWN | GA | | 06/05/2013 | 5.000 | 951,825 | 0 | 0 | 0 | 0 | 0 | 2,221,925 | 12/31/2017 |
| A7082304 | | HAMPTON | GA | | 10/19/2007 | 5.250 | 300,107 | 0 | 0 | 0 | 0 | 0 | 405,130 | 12/31/2017 |
| B5112402 | | HAMPTON | GA | | 03/18/2016 | 3.750 | 3,233,680 | 0 | 0 | 0 | 0 | 0 | 4,950,400 | 12/31/2017 |
| B3061703 | | HARTWELL | GA | | 09/20/2013 | 5.000 | 392,061 | 0 | 0 | 0 | 0 | 0 | 828,856 | 12/31/2017 |
| A6042916 | | HOLLY SPRINGS | GA | | 06/29/2006 | 4.750 | 686,227 | 0 | 0 | 0 | 0 | 0 | 1,557,754 | 12/31/2017 |
| B5111710 | | HOMERVILLE | GA | | 02/09/2016 | 4.625 | 353,840 | 0 | 0 | 0 | 0 | 0 | 532,140 | 12/31/2017 |
| A6042917 | | HOSCHTON | GA | | 06/29/2006 | 4.750 | 539,716 | 0 | 0 | 0 | 0 | 0 | 476,256 | 12/31/2017 |
| B6120801 | | JASPER | GA | | 02/16/2017 | 4.250 | 1,535,374 | 0 | 0 | 0 | 0 | 0 | 2,177,571 | 12/31/2017 |
| A6042918 | | JEFFERSON | GA | | 06/29/2006 | 4.750 | 901,511 | 0 | 0 | 0 | 0 | 0 | 1,982,596 | 12/31/2017 |
| B0052806 | | JOHNS CREEK | GA | | 08/06/2010 | 6.375 | 1,170,008 | 0 | 0 | 0 | 0 | 0 | 2,018,894 | 12/31/2017 |
| B1100601 | | JOHNS CREEK | GA | | 01/31/2012 | 5.625 | 855,665 | 0 | 0 | 0 | 0 | 0 | 1,591,128 | 12/31/2017 |
| B1100602 | | JOHNS CREEK | GA | | 01/31/2012 | 5.625 | 916,677 | 0 | 0 | 0 | 0 | 0 | 1,763,360 | 12/31/2017 |
| A5062901 | | JONESBORO | GA | | 12/31/2006 | 5.875 | 903,585 | 0 | 0 | 0 | 0 | 0 | 2,810,337 | 12/31/2017 |
| A5062901-1 | | JONESBORO | GA | | 12/01/2014 | 5.950 | 146,027 | 0 | 0 | 0 | 0 | 0 | 454,173 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A6042919 | | JONESBORO | GA | | 06/29/2006 | 4.750 | 985,787 | 0 | 0 | 0 | 0 | 0 | 1,365,628 | 12/31/2017 |
| A6042920 | | JONESBORO | GA | | 06/29/2006 | 4.750 | 842,253 | 0 | 0 | 0 | 0 | 0 | 1,560,460 | 12/31/2017 |
| A6042921 | | JONESBORO | GA | | 06/30/2006 | 4.750 | 586,511 | 0 | 0 | 0 | 0 | 0 | 1,039,104 | 12/31/2017 |
| A9081804 | | JONESBORO | GA | | 11/10/2009 | 7.750 | 69,575 | 0 | 0 | 0 | 0 | 0 | 152,679 | 12/31/2017 |
| B3051305 | | JONESBORO | GA | | 08/16/2013 | 5.625 | 297,332 | 0 | 0 | 0 | 0 | 0 | 515,000 | 12/31/2017 |
| B7022801 | | JONESBORO | GA | | 03/30/2017 | 4.625 | 933,102 | 0 | 0 | 0 | 0 | 0 | 1,649,728 | 12/31/2017 |
| B7030848 | CF | JONESBORO | GA | | 05/18/2017 | 5.625 | 1,306,763 | 0 | 0 | 0 | 0 | 0 | 1,807,000 | 12/31/2017 |
| B2060809 | | KENNESAW | GA | | 08/30/2012 | 5.375 | 817,835 | 0 | 0 | 0 | 0 | 0 | 1,266,421 | 12/31/2017 |
| B4111101 | | KENNESAW | GA | | 01/23/2015 | 4.500 | 360,114 | 0 | 0 | 0 | 0 | 0 | 530,112 | 12/31/2017 |
| B5060301 | | KENNESAW | GA | | 08/27/2015 | 4.250 | 585,265 | 0 | 0 | 0 | 0 | 0 | 1,206,500 | 12/31/2017 |
| B6051107 | CF | KENNESAW | GA | | 07/22/2016 | 4.250 | 2,119,192 | 0 | 0 | 0 | 0 | 0 | 3,537,216 | 12/31/2017 |
| B6051108 | | KENNESAW | GA | | 07/22/2016 | 4.250 | 719,003 | 0 | 0 | 0 | 0 | 0 | 1,019,673 | 12/31/2017 |
| B6052704 | | KENNESAW | GA | | 08/12/2016 | 3.875 | 1,332,457 | 0 | 0 | 0 | 0 | 0 | 2,175,448 | 12/31/2017 |
| B7030815 | | KENNESAW | GA | | 05/18/2017 | 5.625 | 814,490 | 0 | 0 | 0 | 0 | 0 | 1,096,000 | 12/31/2017 |
| B0062504 | | KINGSLAND | GA | | 09/17/2010 | 6.375 | 352,626 | 0 | 0 | 0 | 0 | 0 | 817,600 | 12/31/2017 |
| B7030857 | | LAFAYETTE | GA | | 05/18/2017 | 5.625 | 586,982 | 0 | 0 | 0 | 0 | 0 | 808,000 | 12/31/2017 |
| A8020702 | | LAVONIA | GA | | 04/04/2008 | 4.250 | 201,262 | 0 | 0 | 0 | 0 | 0 | 314,879 | 12/31/2017 |
| A7080208 | | LAWRENCEVILLE | GA | | 09/28/2007 | 5.625 | 650,773 | 0 | 0 | 0 | 0 | 0 | 909,330 | 12/31/2017 |
| B1041901 | | LAWRENCEVILLE | GA | | 05/31/2011 | 4.250 | 585,411 | 0 | 0 | 0 | 0 | 0 | 2,366,955 | 12/31/2017 |
| B3121802 | | LAWRENCEVILLE | GA | | 02/26/2014 | 5.000 | 902,902 | 0 | 0 | 0 | 0 | 0 | 1,322,960 | 12/31/2017 |
| B4060501 | | LAWRENCEVILLE | GA | | 09/12/2014 | 5.500 | 378,032 | 0 | 0 | 0 | 0 | 0 | 1,012,284 | 12/31/2017 |
| B5041508 | | LAWRENCEVILLE | GA | | 07/21/2015 | 4.125 | 1,355,097 | 0 | 0 | 0 | 0 | 0 | 1,943,600 | 12/31/2017 |
| B5050605 | | LAWRENCEVILLE | GA | | 07/15/2015 | 4.000 | 2,001,539 | 0 | 0 | 0 | 0 | 0 | 3,406,288 | 12/31/2017 |
| B8012903 | | LAWRENCEVILLE | GA | | 04/30/2018 | 4.875 | 382,802 | 0 | 0 | 0 | 0 | 0 | 558,250 | 04/30/2018 |
| B8012904 | | LAWRENCEVILLE | GA | | 04/30/2018 | 4.875 | 271,666 | 0 | 0 | 0 | 0 | 0 | 366,750 | 04/30/2018 |
| B4111005 | | LILBURN | GA | | 01/29/2015 | 4.250 | 2,458,636 | 0 | 0 | 0 | 0 | 0 | 4,116,288 | 12/31/2017 |
| A5080804 | | LITHIA SPRINGS | GA | | 12/31/2006 | 5.750 | 57,404 | 0 | 0 | 0 | 0 | 0 | 1,404,030 | 12/31/2017 |
| B3041503 | | LITHIA SPRINGS | GA | | 06/21/2013 | 4.750 | 434,399 | 0 | 0 | 0 | 0 | 0 | 986,575 | 12/31/2017 |
| B4121101 | | LITHIA SPRINGS | GA | | 02/19/2015 | 4.500 | 860,030 | 0 | 0 | 0 | 0 | 0 | 1,352,720 | 12/31/2017 |
| B5021102 | | LITHIA SPRINGS | GA | | 04/22/2015 | 4.250 | 491,800 | 0 | 0 | 0 | 0 | 0 | 815,418 | 12/31/2017 |
| B7030859 | CF | LITHIA SPRINGS | GA | | 05/18/2017 | 5.625 | 1,720,095 | 0 | 0 | 0 | 0 | 0 | 2,345,000 | 12/31/2017 |
| A9081808 | | LITHONIA | GA | | 11/10/2009 | 7.750 | 56,209 | 0 | 0 | 0 | 0 | 0 | 124,328 | 12/31/2017 |
| B2102401 | CF | LITHONIA | GA | | 12/28/2012 | 4.750 | 1,328,554 | 0 | 0 | 0 | 0 | 0 | 2,979,522 | 12/31/2017 |
| B3071701 | | LITHONIA | GA | | 10/10/2013 | 5.500 | 261,692 | 0 | 0 | 0 | 0 | 0 | 345,758 | 12/31/2017 |
| A7080216 | | LOCUST GROVE | GA | | 09/28/2007 | 5.625 | 1,148,892 | 0 | 0 | 0 | 0 | 0 | 1,732,500 | 12/31/2017 |
| B7030840 | CF | LOCUST GROVE | GA | | 05/18/2017 | 5.625 | 1,283,068 | 0 | 0 | 0 | 0 | 0 | 1,882,000 | 12/31/2017 |
| A8072811 | | MABLETON | GA | | 09/18/2008 | 5.875 | 686,796 | 0 | 0 | 0 | 0 | 0 | 1,211,760 | 12/31/2017 |
| A4110404 | | MACON | GA | | 01/26/2005 | 5.750 | 148,712 | 0 | 0 | 0 | 0 | 0 | 804,780 | 12/31/2017 |
| A6101418 | | MACON | GA | | 01/29/2007 | 6.250 | 212,772 | 0 | 0 | 0 | 0 | 0 | 1,109,760 | 12/31/2017 |
| A7062705 | | MACON | GA | | 08/23/2007 | 6.875 | 848,964 | 0 | 0 | 0 | 0 | 0 | 875,160 | 12/31/2017 |
| B4072401 | | MACON | GA | | 09/24/2014 | 4.875 | 188,570 | 0 | 0 | 0 | 0 | 0 | 856,492 | 12/31/2017 |
| B5041401 | | MACON | GA | | 06/25/2015 | 4.250 | 1,943,876 | 0 | 0 | 0 | 0 | 0 | 3,268,644 | 12/31/2017 |
| B6042708 | | MACON | GA | | 07/15/2016 | 4.250 | 2,190,426 | 0 | 0 | 0 | 0 | 0 | 3,670,182 | 12/31/2017 |
| A7100103 | | MARIETTA | GA | | 04/25/2008 | 6.750 | 254,815 | 0 | 0 | 0 | 0 | 0 | 446,600 | 12/31/2017 |
| A7120303 | | MARIETTA | GA | | 01/30/2008 | 5.000 | 2,999,729 | 0 | 0 | 0 | 0 | 0 | 6,517,619 | 12/31/2017 |
| A8092201 | | MARIETTA | GA | | 10/30/2008 | 5.500 | 2,452,375 | 0 | 0 | 0 | 0 | 0 | 11,190,212 | 12/31/2017 |
| A9031001 | | MARIETTA | GA | | 05/06/2009 | 7.375 | 571,728 | 0 | 0 | 0 | 0 | 0 | 1,086,255 | 12/31/2017 |
| B2061902 | | MARIETTA | GA | | 08/24/2012 | 4.750 | 883,494 | 0 | 0 | 0 | 0 | 0 | 1,671,644 | 12/31/2017 |
| B2062001 | | MARIETTA | GA | | 09/24/2012 | 5.250 | 801,578 | 0 | 0 | 0 | 0 | 0 | 1,340,782 | 12/31/2017 |
| B3030801 | | MARIETTA | GA | | 05/14/2013 | 4.625 | 657,078 | 0 | 0 | 0 | 0 | 0 | 1,253,621 | 12/31/2017 |
| B3040902 | | MARIETTA | GA | | 06/28/2013 | 4.750 | 505,169 | 0 | 0 | 0 | 0 | 0 | 850,950 | 12/31/2017 |
| B3062502 | | MARIETTA | GA | | 09/12/2013 | 4.875 | 171,944 | 0 | 0 | 0 | 0 | 0 | 322,784 | 12/31/2017 |
| B5102301 | | MARIETTA | GA | | 01/08/2016 | 4.250 | 1,355,953 | 0 | 0 | 0 | 0 | 0 | 1,718,772 | 12/31/2017 |
| B6052302 | | MARIETTA | GA | | 08/03/2016 | 4.500 | 610,048 | 0 | 0 | 0 | 0 | 0 | 904,570 | 12/31/2017 |
| B6091201 | | MARIETTA | GA | | 10/28/2016 | 4.125 | 1,366,184 | 0 | 0 | 0 | 0 | 0 | 1,985,160 | 12/31/2017 |
| B7030809 | CF | MARIETTA | GA | | 05/18/2017 | 5.625 | 1,292,387 | 0 | 0 | 0 | 0 | 0 | 1,796,000 | 12/31/2017 |
| B7030821 | | MARIETTA | GA | | 05/18/2017 | 5.625 | 726,192 | 0 | 0 | 0 | 0 | 0 | 1,002,000 | 12/31/2017 |
| B7030823 | | MARIETTA | GA | | 05/18/2017 | 5.625 | 492,273 | 0 | 0 | 0 | 0 | 0 | 689,000 | 12/31/2017 |
| B7030845 | | MARIETTA | GA | | 05/18/2017 | 5.625 | 449,424 | 0 | 0 | 0 | 0 | 0 | 625,260 | 12/31/2017 |
| B8082702 | | MARIETTA | GA | | 11/02/2018 | 4.875 | 476,250 | 0 | 0 | 0 | 0 | 0 | 634,683 | 11/02/2018 |
| A6042922 | | MCDONOUGH | GA | | 06/30/2006 | 4.750 | 477,189 | 0 | 0 | 0 | 0 | 0 | 1,076,988 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A6042923 | | MCDONOUGH | GA | | 06/30/2006 | 4.750 | 726,832 | 0 | 0 | 0 | 0 | 0 | 1,463,946 | 12/31/2017 |
| A6042924 | | MCDONOUGH | GA | | 07/27/2006 | 4.750 | 345,398 | 0 | 0 | 0 | 0 | 0 | 764,044 | 12/31/2017 |
| B7030828 | | MILLEDGEVILLE | GA | | 05/18/2017 | 5.625 | 871,218 | 0 | 0 | 0 | 0 | 0 | 1,206,000 | 12/31/2017 |
| B6063001 | | MONROE | GA | | 09/09/2016 | 4.125 | 2,366,184 | 0 | 0 | 0 | 0 | 0 | 3,422,642 | 12/31/2017 |
| B6080101 | | MONROE | GA | | 10/14/2016 | 4.375 | 675,830 | 0 | 0 | 0 | 0 | 0 | 1,180,020 | 12/31/2017 |
| A8020602 | | MORROW | GA | | 03/17/2008 | 6.250 | 266,727 | 0 | 0 | 0 | 0 | 0 | 432,276 | 12/31/2017 |
| B6072102 | | MOULTRIE | GA | | 10/06/2016 | 4.375 | 959,209 | 0 | 0 | 0 | 0 | 0 | 1,625,190 | 12/31/2017 |
| B7120601 | | NEWNAN | GA | | 04/02/2018 | 4.500 | 325,122 | 0 | 0 | 0 | 0 | 0 | 550,397 | 04/02/2018 |
| A7022007 | | NORCROSS | GA | | 04/16/2007 | 6.375 | 587,356 | 0 | 0 | 0 | 0 | 0 | 1,571,310 | 12/31/2017 |
| A8072809 | | NORCROSS | GA | | 09/25/2008 | 5.875 | 686,796 | 0 | 0 | 0 | 0 | 0 | 939,420 | 12/31/2017 |
| B2082801 | CF | NORCROSS | GA | | 10/30/2012 | 5.000 | 1,457,368 | 0 | 0 | 0 | 0 | 0 | 2,096,954 | 12/31/2017 |
| B3070301 | | NORCROSS | GA | | 09/03/2013 | 5.125 | 1,795,959 | 0 | 0 | 0 | 0 | 0 | 3,274,848 | 12/31/2017 |
| B7030862 | CF | NORCROSS | GA | | 05/18/2017 | 5.625 | 1,306,095 | 0 | 0 | 0 | 0 | 0 | 1,913,000 | 12/31/2017 |
| B4061302 | | PEACHTREE CITY | GA | | 07/30/2014 | 4.000 | 269,058 | 0 | 0 | 0 | 0 | 0 | 419,832 | 12/31/2017 |
| B6022202 | | PEACHTREE CITY | GA | | 04/27/2016 | 4.750 | 1,084,960 | 0 | 0 | 0 | 0 | 0 | 2,010,760 | 12/31/2017 |
| B6120102 | | PEACHTREE CORNERS | GA | | 01/27/2017 | 4.750 | 1,393,481 | 0 | 0 | 0 | 0 | 0 | 1,848,960 | 12/31/2017 |
| A6042925 | | POWDER SPRINGS | GA | | 06/30/2006 | 4.750 | 583,270 | 0 | 0 | 0 | 0 | 0 | 1,120,284 | 12/31/2017 |
| A6042926 | | REX | GA | | 06/30/2006 | 4.750 | 511,576 | 0 | 0 | 0 | 0 | 0 | 960,630 | 12/31/2017 |
| A4012604 | | RICHMOND HILL | GA | | 04/20/2004 | 6.000 | 27,021 | 0 | 0 | 0 | 0 | 0 | 802,000 | 12/31/2017 |
| A5083102 | | RINGGOLD | GA | | 12/31/2006 | 6.000 | 52,357 | 0 | 0 | 0 | 0 | 0 | 352,410 | 12/31/2017 |
| A6100712 | | RINGGOLD | GA | | 11/29/2006 | 6.200 | 209,398 | 0 | 0 | 0 | 0 | 0 | 785,508 | 12/31/2017 |
| B7030856 | | RINGGOLD | GA | | 05/18/2017 | 5.625 | 729,786 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 12/31/2017 |
| A9081807 | | RIVERDALE | GA | | 11/10/2009 | 7.750 | 43,588 | 0 | 0 | 0 | 0 | 0 | 96,237 | 12/31/2017 |
| B2071204 | CF | RIVERDALE | GA | | 09/05/2012 | 5.500 | 958,808 | 0 | 0 | 0 | 0 | 0 | 1,776,940 | 12/31/2017 |
| B7030838 | CF | RIVERDALE | GA | | 05/18/2017 | 5.625 | 1,475,393 | 0 | 0 | 0 | 0 | 0 | 1,721,000 | 12/31/2017 |
| B7101903 | | RIVERDALE | GA | | 12/14/2017 | 4.500 | 1,933,431 | 0 | 0 | 0 | 0 | 0 | 3,055,100 | 12/31/2017 |
| B2022803 | | ROCKMART | GA | | 04/30/2012 | 5.625 | 442,452 | 0 | 0 | 0 | 0 | 0 | 706,700 | 12/31/2017 |
| A6100701 | | ROME | GA | | 11/30/2006 | 6.200 | 184,595 | 0 | 0 | 0 | 0 | 0 | 947,112 | 12/31/2017 |
| A6100707 | | ROME | GA | | 11/29/2006 | 6.200 | 177,768 | 0 | 0 | 0 | 0 | 0 | 795,960 | 12/31/2017 |
| A6100710 | | ROME | GA | | 11/29/2006 | 6.200 | 184,595 | 0 | 0 | 0 | 0 | 0 | 1,038,768 | 12/31/2017 |
| A6100711 | | ROME | GA | | 11/29/2006 | 6.200 | 209,398 | 0 | 0 | 0 | 0 | 0 | 867,516 | 12/31/2017 |
| A6100717 | | ROME | GA | | 11/29/2006 | 6.200 | 191,422 | 0 | 0 | 0 | 0 | 0 | 480,792 | 12/31/2017 |
| A6101401 | | ROME | GA | | 01/26/2007 | 6.250 | 39,769 | 0 | 0 | 0 | 0 | 0 | 220,320 | 12/31/2017 |
| A6101402 | | ROME | GA | | 01/26/2007 | 6.250 | 77,430 | 0 | 0 | 0 | 0 | 0 | 222,360 | 12/31/2017 |
| A6101403 | | ROME | GA | | 01/26/2007 | 6.250 | 48,842 | 0 | 0 | 0 | 0 | 0 | 342,720 | 12/31/2017 |
| A6101404 | | ROME | GA | | 01/26/2007 | 6.250 | 72,893 | 0 | 0 | 0 | 0 | 0 | 323,850 | 12/31/2017 |
| A6101405 | | ROME | GA | | 01/26/2007 | 6.250 | 47,365 | 0 | 0 | 0 | 0 | 0 | 258,060 | 12/31/2017 |
| A6101406 | | ROME | GA | | 01/26/2007 | 6.250 | 38,292 | 0 | 0 | 0 | 0 | 0 | 202,980 | 12/31/2017 |
| A6101407 | | ROME | GA | | 01/26/2007 | 6.250 | 24,262 | 0 | 0 | 0 | 0 | 0 | 204,000 | 12/31/2017 |
| A6101408 | | ROME | GA | | 01/26/2007 | 6.250 | 67,935 | 0 | 0 | 0 | 0 | 0 | 359,550 | 12/31/2017 |
| A6101409 | | ROME | GA | | 01/26/2007 | 6.250 | 35,444 | 0 | 0 | 0 | 0 | 0 | 207,060 | 12/31/2017 |
| A6101410 | | ROME | GA | | 02/27/2007 | 6.375 | 82,042 | 0 | 0 | 0 | 0 | 0 | 213,690 | 12/31/2017 |
| A6101412 | | ROME | GA | | 02/27/2007 | 6.250 | 92,660 | 0 | 0 | 0 | 0 | 0 | 412,590 | 12/31/2017 |
| A6101416 | | ROME | GA | | 01/31/2007 | 6.250 | 79,856 | 0 | 0 | 0 | 0 | 0 | 417,690 | 12/31/2017 |
| A6101423 | | ROME | GA | | 01/30/2007 | 6.250 | 30,065 | 0 | 0 | 0 | 0 | 0 | 215,730 | 12/31/2017 |
| A6101424 | | ROME | GA | | 01/30/2007 | 6.250 | 47,365 | 0 | 0 | 0 | 0 | 0 | 91,800 | 12/31/2017 |
| A6101427 | | ROME | GA | | 01/30/2007 | 6.250 | 39,031 | 0 | 0 | 0 | 0 | 0 | 267,240 | 12/31/2017 |
| A6101428 | | ROME | GA | | 01/30/2007 | 6.250 | 149,479 | 0 | 0 | 0 | 0 | 0 | 224,910 | 12/31/2017 |
| A6101430 | | ROME | GA | | 01/30/2007 | 6.250 | 172,897 | 0 | 0 | 0 | 0 | 0 | 584,970 | 12/31/2017 |
| A6101431 | | ROME | GA | | 02/27/2007 | 6.250 | 42,334 | 0 | 0 | 0 | 0 | 0 | 268,770 | 12/31/2017 |
| A6101432 | | ROME | GA | | 01/31/2007 | 6.250 | 176,695 | 0 | 0 | 0 | 0 | 0 | 395,250 | 12/31/2017 |
| A6101433 | | ROME | GA | | 01/30/2007 | 6.250 | 48,103 | 0 | 0 | 0 | 0 | 0 | 167,790 | 12/31/2017 |
| A6101434 | | ROME | GA | | 01/30/2007 | 6.250 | 45,043 | 0 | 0 | 0 | 0 | 0 | 136,170 | 12/31/2017 |
| A6101435 | | ROME | GA | | 01/30/2007 | 6.250 | 56,964 | 0 | 0 | 0 | 0 | 0 | 236,640 | 12/31/2017 |
| A6121601 | | ROME | GA | | 02/27/2007 | 6.250 | 23,761 | 0 | 0 | 0 | 0 | 0 | 151,470 | 12/31/2017 |
| A6121603 | | ROME | GA | | 02/27/2007 | 6.250 | 25,380 | 0 | 0 | 0 | 0 | 0 | 199,410 | 12/31/2017 |
| A6121604 | | ROME | GA | | 02/27/2007 | 6.250 | 111,560 | 0 | 0 | 0 | 0 | 0 | 475,830 | 12/31/2017 |
| A6121606 | | ROME | GA | | 02/27/2007 | 6.250 | 26,460 | 0 | 0 | 0 | 0 | 0 | 90,270 | 12/31/2017 |
| A6121607 | | ROME | GA | | 02/28/2007 | 6.250 | 52,271 | 0 | 0 | 0 | 0 | 0 | 460,681 | 12/31/2017 |
| A6121607-1 | | ROME | GA | | 10/16/2014 | 6.250 | 42,978 | 0 | 0 | 0 | 0 | 0 | 378,779 | 12/31/2017 |
| A6121609 | | ROME | GA | | 02/27/2007 | 6.250 | 50,759 | 0 | 0 | 0 | 0 | 0 | 219,810 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A6121610 | | ROME | GA | | 02/27/2007 | 6.250 | 39,204 | 0 | 0 | 0 | 0 | 0 | 199,410 | 12/31/2017 |
| A6121614 | | ROME | GA | | 02/27/2007 | 6.250 | 33,804 | 0 | 0 | 0 | 0 | 0 | 236,640 | 12/31/2017 |
| A6121615 | | ROME | GA | | 02/27/2007 | 6.250 | 30,072 | 0 | 0 | 0 | 0 | 0 | 127,000 | 12/31/2017 |
| A6121616 | | ROME | GA | | 02/27/2007 | 6.250 | 30,279 | 0 | 0 | 0 | 0 | 0 | 195,000 | 12/31/2017 |
| A6121617 | | ROME | GA | | 02/28/2007 | 6.250 | 36,935 | 0 | 0 | 0 | 0 | 0 | 149,940 | 12/31/2017 |
| A6121618 | | ROME | GA | | 02/27/2007 | 6.250 | 65,339 | 0 | 0 | 0 | 0 | 0 | 67,830 | 12/31/2017 |
| A6121619 | | ROME | GA | | 02/27/2007 | 6.250 | 23,005 | 0 | 0 | 0 | 0 | 0 | 199,410 | 12/31/2017 |
| A6121621 | | ROME | GA | | 02/27/2007 | 6.250 | 50,003 | 0 | 0 | 0 | 0 | 0 | 257,550 | 12/31/2017 |
| A7032107 | | ROME | GA | | 06/28/2007 | 6.000 | 249,202 | 0 | 0 | 0 | 0 | 0 | 731,340 | 12/31/2017 |
| B1020701 | | ROME | GA | | 04/28/2011 | 4.500 | 2,935,014 | 0 | 0 | 0 | 0 | 0 | 4,839,112 | 12/31/2017 |
| B4120801 | | ROME | GA | | 05/29/2015 | 6.250 | 322,224 | 0 | 0 | 0 | 0 | 0 | 616,270 | 12/31/2017 |
| B4120801-1 | | ROME | GA | | 09/30/2015 | 6.250 | 87,098 | 0 | 0 | 0 | 0 | 0 | 166,580 | 12/31/2017 |
| B7030855 | | ROME | GA | | 05/18/2017 | 5.625 | 294,608 | 0 | 0 | 0 | 0 | 0 | 411,570 | 12/31/2017 |
| A7082409 | | ROSWELL | GA | | 11/26/2007 | 4.750 | 247,938 | 0 | 0 | 0 | 0 | 0 | 406,016 | 12/31/2017 |
| A8070303 | | ROSWELL | GA | | 08/28/2008 | 5.125 | 240,083 | 0 | 0 | 0 | 0 | 0 | 416,680 | 12/31/2017 |
| B0051403 | | ROSWELL | GA | | 06/30/2010 | 4.500 | 810,539 | 0 | 0 | 0 | 0 | 0 | 1,782,352 | 12/31/2017 |
| B3062501 | | ROSWELL | GA | | 09/12/2013 | 4.875 | 571,517 | 0 | 0 | 0 | 0 | 0 | 1,038,996 | 12/31/2017 |
| B6041801 | | ROSWELL | GA | | 06/30/2016 | 4.250 | 912,171 | 0 | 0 | 0 | 0 | 0 | 1,742,274 | 12/31/2017 |
| B6062101 | | ROSWELL | GA | | 09/02/2016 | 4.125 | 1,043,894 | 0 | 0 | 0 | 0 | 0 | 1,669,116 | 12/31/2017 |
| B6092801 | | ROSWELL | GA | | 12/08/2016 | 4.500 | 1,211,140 | 0 | 0 | 0 | 0 | 0 | 1,827,546 | 12/31/2017 |
| B3030802 | | SANDY SPRINGS | GA | | 05/03/2013 | 4.750 | 1,130,382 | 0 | 0 | 0 | 0 | 0 | 1,954,830 | 12/31/2017 |
| A7120401 | | SAVANNAH | GA | | 01/31/2008 | 6.500 | 197,977 | 0 | 0 | 0 | 0 | 0 | 834,141 | 12/31/2017 |
| B6090103 | | SAVANNAH | GA | | 09/21/2016 | 4.375 | 732,062 | 0 | 0 | 0 | 0 | 0 | 1,027,600 | 12/31/2017 |
| B7051604 | | SAVANNAH | GA | | 07/26/2017 | 4.625 | 1,866,764 | 0 | 0 | 0 | 0 | 0 | 2,655,663 | 12/31/2017 |
| W5090901 | | SAVANNAH | GA | | 12/22/2015 | 9.250 | 3,753,268 | 0 | 0 | 0 | 0 | 0 | 5,904,000 | 12/31/2017 |
| A6042927 | | SMYRNA | GA | | 06/30/2006 | 4.750 | 967,134 | 0 | 0 | 0 | 0 | 0 | 1,917,652 | 12/31/2017 |
| A7060404 | | SMYRNA | GA | | 08/14/2007 | 6.375 | 382,665 | 0 | 0 | 0 | 0 | 0 | 716,550 | 12/31/2017 |
| A8120504 | | SMYRNA | GA | | 02/02/2009 | 4.250 | 417,055 | 0 | 0 | 0 | 0 | 0 | 2,461,288 | 12/31/2017 |
| B3082305 | | SMYRNA | GA | | 10/30/2013 | 5.750 | 123,677 | 0 | 0 | 0 | 0 | 0 | 209,951 | 12/31/2017 |
| B4012301 | | SMYRNA | GA | | 03/27/2014 | 4.375 | 205,296 | 0 | 0 | 0 | 0 | 0 | 445,170 | 12/31/2017 |
| B4062003 | | SMYRNA | GA | | 09/25/2014 | 4.750 | 501,938 | 0 | 0 | 0 | 0 | 0 | 879,788 | 12/31/2017 |
| B7012001 | | SMYRNA | GA | | 04/12/2017 | 4.500 | 4,825,961 | 0 | 0 | 0 | 0 | 0 | 8,174,430 | 12/31/2017 |
| B6101902 | | SNELLVILLE | GA | | 01/13/2017 | 4.125 | 1,046,480 | 0 | 0 | 0 | 0 | 0 | 1,534,464 | 12/31/2017 |
| B7030837 | CF | SNELLVILLE | GA | | 05/18/2017 | 5.625 | 1,057,818 | 0 | 0 | 0 | 0 | 0 | 1,451,000 | 12/31/2017 |
| B7030839 | CF | SNELLVILLE | GA | | 05/18/2017 | 5.625 | 1,381,371 | 0 | 0 | 0 | 0 | 0 | 1,826,000 | 12/31/2017 |
| B7030852 | CF | SNELLVILLE | GA | | 05/18/2017 | 5.625 | 1,491,919 | 0 | 0 | 0 | 0 | 0 | 2,175,000 | 12/31/2017 |
| A3040202 | CF | STATESBORO | GA | | 06/17/2003 | 4.375 | 1,040,067 | 0 | 0 | 0 | 0 | 0 | 3,288,000 | 12/31/2017 |
| A6101417 | | STATESBORO | GA | | 01/29/2007 | 6.250 | 77,430 | 0 | 0 | 0 | 0 | 0 | 344,760 | 12/31/2017 |
| B1122102 | | STOCKBRIDGE | GA | | 03/01/2012 | 5.750 | 834,030 | 0 | 0 | 0 | 0 | 0 | 2,255,613 | 12/31/2017 |
| B7030847 | CF | STOCKBRIDGE | GA | | 05/18/2017 | 5.625 | 1,573,696 | 0 | 0 | 0 | 0 | 0 | 2,170,000 | 12/31/2017 |
| B8072401 | | STOCKBRIDGE | GA | | 09/25/2018 | 4.875 | 635,926 | 0 | 0 | 0 | 0 | 0 | 852,411 | 09/25/2018 |
| A3110302 | | STONE MOUNTAIN | GA | | 01/20/2004 | 5.250 | 310,560 | 0 | 0 | 0 | 0 | 0 | 828,000 | 12/31/2017 |
| A8082803 | | STONE MOUNTAIN | GA | | 10/29/2008 | 5.000 | 422,819 | 0 | 0 | 0 | 0 | 0 | 854,560 | 12/31/2017 |
| A9081806 | | STONE MOUNTAIN | GA | | 11/10/2009 | 7.750 | 63,971 | 0 | 0 | 0 | 0 | 0 | 140,454 | 12/31/2017 |
| B0042102 | | STONE MOUNTAIN | GA | | 06/01/2010 | 7.250 | 459,191 | 0 | 0 | 0 | 0 | 0 | 1,562,264 | 12/31/2017 |
| B6051106 | | STONE MOUNTAIN | GA | | 07/22/2016 | 4.250 | 681,163 | 0 | 0 | 0 | 0 | 0 | 1,064,529 | 12/31/2017 |
| A6101413 | | SUMMERVILLE | GA | | 01/31/2007 | 6.250 | 54,643 | 0 | 0 | 0 | 0 | 0 | 313,140 | 12/31/2017 |
| A2121704 | | SUWANEE | GA | | 02/26/2003 | 4.750 | 338,105 | 0 | 0 | 0 | 0 | 0 | 970,200 | 12/31/2017 |
| A7022106 | | SUWANEE | GA | | 04/24/2007 | 6.375 | 882,378 | 0 | 0 | 0 | 0 | 0 | 1,682,490 | 12/31/2017 |
| B2100101 | | SUWANEE | GA | | 12/06/2012 | 5.250 | 494,467 | 0 | 0 | 0 | 0 | 0 | 998,886 | 12/31/2017 |
| B4080105 | CF | SUWANEE | GA | | 09/30/2014 | 4.500 | 1,215,689 | 0 | 0 | 0 | 0 | 0 | 1,976,520 | 12/31/2017 |
| B5111703 | | SUWANEE | GA | | 01/29/2016 | 4.250 | 576,996 | 0 | 0 | 0 | 0 | 0 | 1,026,542 | 12/31/2017 |
| B6061501 | | SUWANEE | GA | | 08/10/2016 | 4.375 | 1,237,693 | 0 | 0 | 0 | 0 | 0 | 1,744,115 | 12/31/2017 |
| B8060801 | | SUWANEE | GA | | 08/23/2018 | 5.125 | 820,903 | 0 | 0 | 0 | 0 | 0 | 1,154,500 | 08/23/2018 |
| B5112401 | | SYLVANIA | GA | | 02/26/2016 | 4.750 | 327,197 | 0 | 0 | 0 | 0 | 0 | 533,820 | 12/31/2017 |
| A7082205 | | TIFTON | GA | | 10/18/2007 | 6.500 | 705,519 | 0 | 0 | 0 | 0 | 0 | 959,485 | 12/31/2017 |
| B0111504 | | TUCKER | GA | | 12/28/2010 | 5.750 | 1,045,656 | 0 | 0 | 0 | 0 | 0 | 2,307,240 | 12/31/2017 |
| B4091903 | | TUCKER | GA | | 11/24/2014 | 4.500 | 140,649 | 0 | 0 | 0 | 0 | 0 | 272,246 | 12/31/2017 |
| B5021103 | | TUCKER | GA | | 03/27/2015 | 3.875 | 718,868 | 0 | 0 | 0 | 0 | 0 | 1,279,720 | 12/31/2017 |
| A7080218 | CF | UNION CITY | GA | | 09/28/2007 | 5.625 | 947,583 | 0 | 0 | 0 | 0 | 0 | 1,661,400 | 12/31/2017 |
| B1092907 | | UNION CITY | GA | | 12/19/2011 | 5.625 | 495,577 | 0 | 0 | 0 | 0 | 0 | 801,878 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B2072002 | | UNION CITY | GA | | 10/24/2012 | 5.125 | 867,294 | 0 | 0 | 0 | 0 | 0 | 1,528,159 | 12/31/2017 |
| B7030829 | CF | UNION CITY | GA | | 05/18/2017 | 5.625 | 1,438,785 | 0 | 0 | 0 | 0 | 0 | 2,074,000 | 12/31/2017 |
| B1061703 | | VILLA RICA | GA | | 08/19/2011 | 5.750 | 537,041 | 0 | 0 | 0 | 0 | 0 | 844,272 | 12/31/2017 |
| B2100207 | | WARNER ROBINS | GA | | 12/28/2012 | 4.750 | 365,384 | 0 | 0 | 0 | 0 | 0 | 501,942 | 12/31/2017 |
| B3122004 | | WARNER ROBINS | GA | | 03/11/2014 | 5.375 | 375,862 | 0 | 0 | 0 | 0 | 0 | 734,426 | 12/31/2017 |
| B4030602 | | WARNER ROBINS | GA | | 06/11/2014 | 4.875 | 702,713 | 0 | 0 | 0 | 0 | 0 | 1,453,823 | 12/31/2017 |
| B6032305 | | WARNER ROBINS | GA | | 05/24/2016 | 4.375 | 1,227,546 | 0 | 0 | 0 | 0 | 0 | 1,863,675 | 12/31/2017 |
| B7092504 | | WARNER ROBINS | GA | | 12/18/2017 | 4.500 | 1,636,377 | 0 | 0 | 0 | 0 | 0 | 2,257,668 | 12/31/2017 |
| A8012301 | | WATKINSVILLE | GA | | 03/24/2008 | 4.750 | 924,048 | 0 | 0 | 0 | 0 | 0 | 1,146,327 | 12/31/2017 |
| B3062801 | | WATKINSVILLE | GA | | 09/27/2013 | 4.375 | 271,775 | 0 | 0 | 0 | 0 | 0 | 1,085,812 | 12/31/2017 |
| B2041211 | | WAYCROSS | GA | | 08/13/2012 | 5.250 | 415,143 | 0 | 0 | 0 | 0 | 0 | 853,268 | 12/31/2017 |
| B8030904 | | WAYCROSS | GA | | 05/25/2018 | 4.750 | 272,095 | 0 | 0 | 0 | 0 | 0 | 393,750 | 05/25/2018 |
| B7030854 | | WHITE | GA | | 05/18/2017 | 5.625 | 360,956 | 0 | 0 | 0 | 0 | 0 | 499,000 | 12/31/2017 |
| A8072808 | | WINDER | GA | | 09/18/2008 | 5.875 | 646,317 | 0 | 0 | 0 | 0 | 0 | 1,248,480 | 12/31/2017 |
| B2060810 | | WOODSTOCK | GA | | 07/31/2012 | 5.375 | 127,777 | 0 | 0 | 0 | 0 | 0 | 309,120 | 12/31/2017 |
| B2122802 | | WOODSTOCK | GA | | 02/26/2013 | 4.875 | 686,152 | 0 | 0 | 0 | 0 | 0 | 987,935 | 12/31/2017 |
| B3081903 | | WOODSTOCK | GA | | 10/04/2013 | 5.125 | 633,739 | 0 | 0 | 0 | 0 | 0 | 989,191 | 12/31/2017 |
| B4091901 | | WOODSTOCK | GA | | 12/11/2014 | 4.625 | 1,791,963 | 0 | 0 | 0 | 0 | 0 | 2,520,216 | 12/31/2017 |
| B5041402 | CF | WOODSTOCK | GA | | 07/10/2015 | 4.500 | 1,834,949 | 0 | 0 | 0 | 0 | 0 | 4,536,672 | 12/31/2017 |
| B7030808 | CF | WOODSTOCK | GA | | 05/18/2017 | 5.625 | 1,323,289 | 0 | 0 | 0 | 0 | 0 | 1,806,000 | 12/31/2017 |
| B7030850 | | WOODSTOCK | GA | | 05/18/2017 | 5.625 | 627,662 | 0 | 0 | 0 | 0 | 0 | 865,470 | 12/31/2017 |
| W7050501 | | WOODSTOCK | GA | | 06/30/2017 | 5.625 | 6,300,000 | 0 | 0 | 0 | 0 | 0 | 8,603,000 | 12/31/2017 |
| B3031804 | | COUNCIL BLUFFS | IA | | 05/30/2013 | 4.125 | 958,044 | 0 | 0 | 0 | 0 | 0 | 3,056,213 | 12/31/2017 |
| A7121901 | | DES MOINES | IA | | 02/08/2008 | 4.750 | 151,868 | 0 | 0 | 0 | 0 | 0 | 283,249 | 12/31/2017 |
| B3041504 | | DES MOINES | IA | | 06/03/2013 | 4.125 | 1,089,183 | 0 | 0 | 0 | 0 | 0 | 2,069,100 | 12/31/2017 |
| B6090102 | | INDIANOLA | IA | | 10/21/2016 | 4.500 | 744,041 | 0 | 0 | 0 | 0 | 0 | 1,008,200 | 12/31/2017 |
| A4033009 | | AMMON | ID | | 12/31/2006 | 6.000 | 262,894 | 0 | 0 | 0 | 0 | 0 | 696,660 | 12/31/2017 |
| A4030503 | | BOISE | ID | | 12/31/2006 | 5.875 | 703,258 | 0 | 0 | 0 | 0 | 0 | 2,682,090 | 12/31/2017 |
| A7100203 | | BOISE | ID | | 12/20/2007 | 5.500 | 397,357 | 0 | 0 | 0 | 0 | 0 | 227,848 | 12/31/2017 |
| A8021403 | | BOISE | ID | | 04/08/2008 | 4.625 | 386,269 | 0 | 0 | 0 | 0 | 0 | 1,023,456 | 12/31/2017 |
| A8111102 | | BOISE | ID | | 01/20/2009 | 7.250 | 262,536 | 0 | 0 | 0 | 0 | 0 | 454,024 | 12/31/2017 |
| A9122202 | | BOISE | ID | | 03/12/2010 | 4.750 | 657,575 | 0 | 0 | 0 | 0 | 0 | 773,014 | 12/31/2017 |
| B2070305 | | BOISE | ID | | 09/06/2012 | 5.000 | 646,898 | 0 | 0 | 0 | 0 | 0 | 1,174,396 | 12/31/2017 |
| B4120803 | | BOISE | ID | | 01/30/2015 | 4.375 | 3,841,209 | 0 | 0 | 0 | 0 | 0 | 5,265,454 | 12/31/2017 |
| B4120803-1 | | BOISE | ID | | 07/11/2017 | 4.875 | 1,209,275 | 0 | 0 | 0 | 0 | 0 | 1,657,650 | 12/31/2017 |
| B6041402 | | BOISE | ID | | 05/13/2016 | 4.500 | 1,751,226 | 0 | 0 | 0 | 0 | 0 | 3,006,383 | 12/31/2017 |
| B1082502 | | COEUR D'ALENE | ID | | 12/22/2011 | 5.500 | 4,512,401 | 0 | 0 | 0 | 0 | 0 | 7,090,408 | 11/20/2018 |
| B1082502-1 | | COEUR D'ALENE | ID | | 11/20/2018 | 5.000 | 1,533,400 | 0 | 0 | 0 | 0 | 0 | 2,409,456 | 11/20/2018 |
| B5100801 | | COEUR D'ALENE | ID | | 02/10/2016 | 4.750 | 248,374 | 0 | 0 | 0 | 0 | 0 | 478,380 | 12/31/2017 |
| B8082902 | | COEUR D'ALENE | ID | | 10/31/2018 | 5.250 | 6,293,957 | 0 | 0 | 0 | 0 | 0 | 12,134,857 | 10/31/2018 |
| B7110701 | | EMMETT | ID | | 01/11/2018 | 5.250 | 592,068 | 0 | 0 | 0 | 0 | 0 | 983,496 | 01/11/2018 |
| B2061904 | | GARDEN CITY | ID | | 09/26/2012 | 4.625 | 2,744,356 | 0 | 0 | 0 | 0 | 0 | 5,264,589 | 12/31/2017 |
| B0042703 | | GRANGEVILLE | ID | | 06/24/2010 | 7.500 | 892,429 | 0 | 0 | 0 | 0 | 0 | 1,444,102 | 12/31/2017 |
| B5121401 | | HAYDEN | ID | | 05/03/2016 | 4.750 | 540,049 | 0 | 0 | 0 | 0 | 0 | 796,703 | 12/31/2017 |
| A7012902 | | IDAHO FALLS | ID | | 04/05/2007 | 4.875 | 484,755 | 0 | 0 | 0 | 0 | 0 | 987,360 | 12/31/2017 |
| B4121504 | | IDAHO FALLS | ID | | 01/30/2015 | 5.250 | 604,850 | 0 | 0 | 0 | 0 | 0 | 932,448 | 12/31/2017 |
| B8030801 | | IDAHO FALLS | ID | | 05/24/2018 | 4.875 | 788,031 | 0 | 0 | 0 | 0 | 0 | 1,171,750 | 05/24/2018 |
| A9022706 | | KETCHUM | ID | | 05/21/2009 | 4.500 | 1,062,305 | 0 | 0 | 0 | 0 | 0 | 1,767,500 | 12/31/2017 |
| A6072502 | | MERIDIAN | ID | | 12/07/2006 | 6.875 | 368,296 | 0 | 0 | 0 | 0 | 0 | 653,820 | 12/31/2017 |
| A2122603 | | NAMPA | ID | | 02/26/2003 | 4.750 | 183,248 | 0 | 0 | 0 | 0 | 0 | 1,147,240 | 12/31/2017 |
| A4033010 | | POCATELLO | ID | | 06/22/2005 | 6.510 | 487,849 | 0 | 0 | 0 | 0 | 0 | 1,392,300 | 12/31/2017 |
| A7030108 | | POCATELLO | ID | | 04/30/2007 | 4.250 | 935,286 | 0 | 0 | 0 | 0 | 0 | 2,443,410 | 12/31/2017 |
| A9100101 | | POCATELLO | ID | | 12/10/2009 | 4.000 | 1,027,771 | 0 | 0 | 0 | 0 | 0 | 2,176,517 | 12/31/2017 |
| B5110602 | | POCATELLO | ID | | 01/15/2016 | 4.500 | 399,464 | 0 | 0 | 0 | 0 | 0 | 717,112 | 12/31/2017 |
| B1060802 | CF | ALGONQUIN | IL | | 09/09/2011 | 6.125 | 1,108,595 | 0 | 0 | 0 | 0 | 0 | 2,213,508 | 12/31/2017 |
| B7030305 | | ALTON | IL | | 06/30/2017 | 4.250 | 603,472 | 0 | 0 | 0 | 0 | 0 | 1,223,750 | 12/31/2017 |
| B0120302 | | ARLINGTON HEIGHTS | IL | | 02/25/2011 | 6.375 | 949,468 | 0 | 0 | 0 | 0 | 0 | 1,531,000 | 12/31/2017 |
| B1022405 | | ARLINGTON HEIGHTS | IL | | 05/31/2011 | 4.625 | 749,536 | 0 | 0 | 0 | 0 | 0 | 1,274,789 | 12/31/2017 |
| B1031605 | | ARLINGTON HEIGHTS | IL | | 06/08/2011 | 6.125 | 1,321,749 | 0 | 0 | 0 | 0 | 0 | 1,982,110 | 12/31/2017 |
| A4091501 | | AURORA | IL | | 12/31/2006 | 6.500 | 280,175 | 0 | 0 | 0 | 0 | 0 | 881,280 | 12/31/2017 |
| B3051708 | | BEDFORD PARK | IL | | 07/25/2013 | 4.750 | 386,474 | 0 | 0 | 0 | 0 | 0 | 941,172 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B4031205 | | BENSENVILLE | IL | | 05/30/2014 | 4.875 | 244,720 | 0 | 0 | 0 | 0 | 0 | 479,910 | 12/31/2017 |
| B5052003 | | BERKELEY | IL | | 08/19/2015 | 4.500 | 1,743,031 | 0 | 0 | 0 | 0 | 0 | 2,740,440 | 12/31/2017 |
| A9092502 | | BOLINGBROOK | IL | | 12/15/2009 | 7.750 | 1,371,142 | 0 | 0 | 0 | 0 | 0 | 3,377,700 | 12/31/2017 |
| B4031203 | | BOURBONNAIS | IL | | 06/10/2014 | 4.750 | 451,201 | 0 | 0 | 0 | 0 | 0 | 660,790 | 12/31/2017 |
| B5022712 | | BRADLEY | IL | | 05/07/2015 | 4.500 | 804,394 | 0 | 0 | 0 | 0 | 0 | 1,170,006 | 12/31/2017 |
| B8091702 | | BRADLEY | IL | | 11/27/2018 | 4.875 | 444,500 | 0 | 0 | 0 | 0 | 0 | 728,345 | 11/27/2018 |
| B2090501 | | BUFFALO GROVE | IL | | 11/28/2012 | 4.500 | 818,580 | 0 | 0 | 0 | 0 | 0 | 2,520,210 | 12/31/2017 |
| B6020802 | | BURR RIDGE | IL | | 04/22/2016 | 4.750 | 746,755 | 0 | 0 | 0 | 0 | 0 | 899,640 | 12/31/2017 |
| B5110603 | | CAHOKIA | IL | | 01/22/2016 | 4.250 | 2,031,105 | 0 | 0 | 0 | 0 | 0 | 3,873,298 | 12/31/2017 |
| B4011401 | | CALUMET CITY | IL | | 03/11/2014 | 4.375 | 953,428 | 0 | 0 | 0 | 0 | 0 | 1,380,236 | 12/31/2017 |
| B7020602 | | CHAMPAIGN | IL | | 04/07/2017 | 4.625 | 1,959,486 | 0 | 0 | 0 | 0 | 0 | 2,821,022 | 12/31/2017 |
| B7020603 | | CHAMPAIGN | IL | | 04/07/2017 | 4.625 | 1,889,503 | 0 | 0 | 0 | 0 | 0 | 2,541,002 | 12/31/2017 |
| A4051004 | | CHANNAHON | IL | | 12/31/2006 | 6.375 | 64,796 | 0 | 0 | 0 | 0 | 0 | 2,744,310 | 12/31/2017 |
| A9061701 | | CHICAGO | IL | | 09/03/2009 | 6.000 | 325,144 | 0 | 0 | 0 | 0 | 0 | 612,648 | 12/31/2017 |
| A90617013 | | CHICAGO | IL | | 08/31/2010 | 6.000 | 753,724 | 0 | 0 | 0 | 0 | 0 | 1,420,194 | 12/31/2017 |
| B0060404 | | CHICAGO | IL | | 08/19/2010 | 6.125 | 915,034 | 0 | 0 | 0 | 0 | 0 | 1,980,704 | 12/31/2017 |
| B0060802 | | CHICAGO | IL | | 09/30/2010 | 6.750 | 831,228 | 0 | 0 | 0 | 0 | 0 | 2,958,400 | 12/31/2017 |
| B1030107 | CF | CHICAGO | IL | | 05/12/2011 | 6.500 | 1,354,642 | 0 | 0 | 0 | 0 | 0 | 1,771,812 | 12/31/2017 |
| B1041202 | | CHICAGO | IL | | 06/30/2011 | 6.500 | 1,306,000 | 0 | 0 | 0 | 0 | 0 | 1,898,103 | 12/31/2017 |
| B1041202-1 | | CHICAGO | IL | | 12/03/2015 | 4.625 | 490,128 | 0 | 0 | 0 | 0 | 0 | 712,338 | 12/31/2017 |
| B1061604 | CF | CHICAGO | IL | | 08/11/2011 | 5.750 | 1,739,763 | 0 | 0 | 0 | 0 | 0 | 3,137,156 | 12/31/2017 |
| B1061605 | | CHICAGO | IL | | 08/11/2011 | 5.750 | 1,777,542 | 0 | 0 | 0 | 0 | 0 | 2,553,562 | 12/31/2017 |
| B1061606 | | CHICAGO | IL | | 08/11/2011 | 5.750 | 777,403 | 0 | 0 | 0 | 0 | 0 | 1,221,992 | 12/31/2017 |
| B1070607 | | CHICAGO | IL | | 01/31/2012 | 4.375 | 906,783 | 0 | 0 | 0 | 0 | 0 | 1,465,750 | 12/31/2017 |
| B1070608 | | CHICAGO | IL | | 12/14/2011 | 5.750 | 523,806 | 0 | 0 | 0 | 0 | 0 | 765,908 | 12/31/2017 |
| B1070609 | | CHICAGO | IL | | 12/14/2011 | 5.750 | 480,138 | 0 | 0 | 0 | 0 | 0 | 657,552 | 12/31/2017 |
| B1082603 | | CHICAGO | IL | | 09/28/2011 | 5.625 | 1,323,671 | 0 | 0 | 0 | 0 | 0 | 1,826,550 | 12/31/2017 |
| B1082604 | | CHICAGO | IL | | 09/28/2011 | 5.625 | 1,081,617 | 0 | 0 | 0 | 0 | 0 | 1,702,074 | 12/31/2017 |
| B2012704 | CF | CHICAGO | IL | | 04/19/2012 | 5.250 | 3,011,204 | 0 | 0 | 0 | 0 | 0 | 4,562,100 | 12/31/2017 |
| B2031204 | CF | CHICAGO | IL | | 06/21/2012 | 5.000 | 1,410,233 | 0 | 0 | 0 | 0 | 0 | 2,301,156 | 12/31/2017 |
| B2032302 | | CHICAGO | IL | | 06/22/2012 | 5.125 | 687,394 | 0 | 0 | 0 | 0 | 0 | 1,397,088 | 12/31/2017 |
| B2061805 | | CHICAGO | IL | | 09/14/2012 | 5.000 | 914,852 | 0 | 0 | 0 | 0 | 0 | 1,742,357 | 12/31/2017 |
| B2062901 | CF | CHICAGO | IL | | 07/31/2012 | 4.750 | 2,399,433 | 0 | 0 | 0 | 0 | 0 | 3,247,000 | 12/31/2017 |
| B2071203 | | CHICAGO | IL | | 08/17/2012 | 5.125 | 653,917 | 0 | 0 | 0 | 0 | 0 | 286,273 | 12/31/2017 |
| B2111401 | | CHICAGO | IL | | 12/31/2012 | 5.000 | 615,174 | 0 | 0 | 0 | 0 | 0 | 938,910 | 12/31/2017 |
| B2111402 | | CHICAGO | IL | | 12/31/2012 | 5.000 | 335,274 | 0 | 0 | 0 | 0 | 0 | 539,070 | 12/31/2017 |
| B2111403 | | CHICAGO | IL | | 12/31/2012 | 4.750 | 645,872 | 0 | 0 | 0 | 0 | 0 | 1,075,998 | 12/31/2017 |
| B2111404 | | CHICAGO | IL | | 12/31/2012 | 4.750 | 704,068 | 0 | 0 | 0 | 0 | 0 | 1,097,418 | 12/31/2017 |
| B3061209 | | CHICAGO | IL | | 11/26/2013 | 5.250 | 523,869 | 0 | 0 | 0 | 0 | 0 | 1,056,000 | 12/31/2017 |
| B3081502 | | CHICAGO | IL | | 10/30/2013 | 4.875 | 323,352 | 0 | 0 | 0 | 0 | 0 | 522,750 | 12/31/2017 |
| B3103012 | | CHICAGO | IL | | 01/23/2014 | 4.875 | 760,881 | 0 | 0 | 0 | 0 | 0 | 1,984,225 | 12/31/2017 |
| B4031202 | | CHICAGO | IL | | 06/10/2014 | 4.500 | 309,788 | 0 | 0 | 0 | 0 | 0 | 495,170 | 12/31/2017 |
| B5022502 | | CHICAGO | IL | | 05/11/2015 | 4.500 | 457,446 | 0 | 0 | 0 | 0 | 0 | 1,044,438 | 12/31/2017 |
| B5052002 | | CHICAGO | IL | | 09/16/2015 | 4.500 | 789,203 | 0 | 0 | 0 | 0 | 0 | 1,101,920 | 12/31/2017 |
| B6050204 | | CHICAGO | IL | | 07/11/2016 | 4.625 | 1,518,057 | 0 | 0 | 0 | 0 | 0 | 2,145,879 | 12/31/2017 |
| B6072703 | | CHICAGO | IL | | 10/19/2016 | 4.125 | 843,315 | 0 | 0 | 0 | 0 | 0 | 1,136,710 | 12/31/2017 |
| B6082504 | | CHICAGO | IL | | 11/04/2016 | 4.125 | 1,433,441 | 0 | 0 | 0 | 0 | 0 | 2,025,398 | 12/31/2017 |
| B6092604 | | CHICAGO | IL | | 12/15/2016 | 4.250 | 1,227,091 | 0 | 0 | 0 | 0 | 0 | 1,731,843 | 12/31/2017 |
| B6092605 | | CHICAGO | IL | | 12/15/2016 | 4.250 | 1,047,119 | 0 | 0 | 0 | 0 | 0 | 1,201,670 | 12/31/2017 |
| B6092607 | | CHICAGO | IL | | 03/01/2017 | 4.500 | 3,056,946 | 0 | 0 | 0 | 0 | 0 | 4,274,499 | 12/31/2017 |
| B7022306 | | CHICAGO | IL | | 04/27/2017 | 4.750 | 9,533,658 | 0 | 0 | 0 | 0 | 0 | 12,465,916 | 12/31/2017 |
| B7121101 | | CHICAGO | IL | | 02/23/2018 | 4.750 | 460,541 | 0 | 0 | 0 | 0 | 0 | 624,000 | 02/23/2018 |
| B8020102 | | CHICAGO | IL | | 04/17/2018 | 4.625 | 272,492 | 0 | 0 | 0 | 0 | 0 | 377,500 | 04/17/2018 |
| B8020601 | | CHICAGO | IL | | 04/30/2018 | 5.000 | 270,257 | 0 | 0 | 0 | 0 | 0 | 566,750 | 04/30/2018 |
| B8041102 | | CHICAGO | IL | | 07/30/2018 | 4.875 | 1,092,426 | 0 | 0 | 0 | 0 | 0 | 1,614,750 | 07/30/2018 |
| B8042306 | | CHICAGO | IL | | 07/17/2018 | 5.375 | 752,837 | 0 | 0 | 0 | 0 | 0 | 1,009,750 | 07/17/2018 |
| B8042307 | | CHICAGO | IL | | 06/29/2018 | 5.000 | 646,061 | 0 | 0 | 0 | 0 | 0 | 866,500 | 06/29/2018 |
| A8011002 | | CRYSTAL LAKE | IL | | 03/31/2008 | 6.375 | 273,567 | 0 | 0 | 0 | 0 | 0 | 639,846 | 12/31/2017 |
| B5070902 | | DARIEN | IL | | 10/22/2015 | 4.750 | 784,020 | 0 | 0 | 0 | 0 | 0 | 1,099,332 | 12/31/2017 |
| B5102302 | | DARIEN | IL | | 12/08/2015 | 4.375 | 1,101,921 | 0 | 0 | 0 | 0 | 0 | 1,709,120 | 12/31/2017 |
| B6102601 | | DECATUR | IL | | 01/20/2017 | 4.250 | 2,474,335 | 0 | 0 | 0 | 0 | 0 | 3,658,522 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B1032404 | | DOWNERS GROVE | IL | | 06/13/2011 | 4.250 | 797,064 | 0 | 0 | 0 | 0 | 0 | 1,577,630 | 12/31/2017 |
| B3061201 | | DOWNERS GROVE | IL | | 08/29/2013 | 4.750 | 721,734 | 0 | 0 | 0 | 0 | 0 | 1,106,301 | 12/31/2017 |
| B8020402 | | EDWARDSVILLE | IL | | 05/03/2018 | 5.375 | 1,010,513 | 0 | 0 | 0 | 0 | 0 | 1,376,250 | 05/03/2018 |
| B0011201 | | ELGIN | IL | | 02/26/2010 | 4.250 | 945,765 | 0 | 0 | 0 | 0 | 0 | 1,318,724 | 12/31/2017 |
| B5111602 | | ELK GROVE VILLAGE | IL | | 03/23/2016 | 4.250 | 472,016 | 0 | 0 | 0 | 0 | 0 | 786,800 | 12/31/2017 |
| B2060402 | | ELMHURST | IL | | 08/22/2012 | 4.500 | 2,224,614 | 0 | 0 | 0 | 0 | 0 | 3,697,759 | 12/31/2017 |
| B7051701 | | ELMHURST | IL | | 07/26/2017 | 4.750 | 11,872,859 | 0 | 0 | 0 | 0 | 0 | 17,267,940 | 12/31/2017 |
| B8061205 | | ELMHURST | IL | | 10/25/2018 | 4.875 | 939,639 | 0 | 0 | 0 | 0 | 0 | 1,256,381 | 10/25/2018 |
| B1041106 | CF | FOX RIVER GROVE | IL | | 06/10/2011 | 6.250 | 1,199,113 | 0 | 0 | 0 | 0 | 0 | 1,724,570 | 12/31/2017 |
| A8010802 | | GALESBURG | IL | | 03/13/2008 | 5.125 | 148,357 | 0 | 0 | 0 | 0 | 0 | 126,669 | 12/31/2017 |
| A9071401 | | GENEVA | IL | | 09/30/2009 | 8.125 | 947,735 | 0 | 0 | 0 | 0 | 0 | 1,737,845 | 12/31/2017 |
| B1082207 | | GENEVA | IL | | 06/29/2012 | 4.250 | 113,188 | 0 | 0 | 0 | 0 | 0 | 137,384 | 12/31/2017 |
| B6042703 | | GLENCOE | IL | | 07/28/2016 | 4.875 | 6,806,003 | 0 | 0 | 0 | 0 | 0 | 9,598,383 | 12/31/2017 |
| B6012605 | | GRANITE CITY | IL | | 04/20/2016 | 4.375 | 2,428,105 | 0 | 0 | 0 | 0 | 0 | 3,876,680 | 12/31/2017 |
| B3061210 | | HARWOOD HEIGHTS | IL | | 11/26/2013 | 5.250 | 477,792 | 0 | 0 | 0 | 0 | 0 | 933,000 | 12/31/2017 |
| B4021801 | CF | HOFFMAN ESTATES | IL | | 05/15/2014 | 4.750 | 1,232,805 | 0 | 0 | 0 | 0 | 0 | 2,140,470 | 12/31/2017 |
| A4032504 | | HOMEWOOD | IL | | 12/31/2006 | 4.375 | 231,334 | 0 | 0 | 0 | 0 | 0 | 450,330 | 12/31/2017 |
| B1070610 | | HOMEWOOD | IL | | 12/14/2011 | 5.750 | 768,246 | 0 | 0 | 0 | 0 | 0 | 682,684 | 12/31/2017 |
| B2032803 | | HUNTLEY | IL | | 04/26/2012 | 5.750 | 919,620 | 0 | 0 | 0 | 0 | 0 | 1,842,600 | 12/31/2017 |
| B8082403 | | JOLIET | IL | | 10/31/2018 | 4.750 | 704,370 | 0 | 0 | 0 | 0 | 0 | 982,254 | 10/31/2018 |
| B6092608 | CF | LAKE BARRINGTON | IL | | 12/16/2016 | 4.500 | 1,044,662 | 0 | 0 | 0 | 0 | 0 | 1,923,699 | 12/31/2017 |
| B7072001 | | LAKE FOREST | IL | | 10/03/2017 | 4.875 | 2,578,657 | 0 | 0 | 0 | 0 | 0 | 3,503,520 | 12/31/2017 |
| B5041301 | | LAKE ZURICH | IL | | 07/15/2015 | 4.000 | 2,523,352 | 0 | 0 | 0 | 0 | 0 | 3,527,376 | 12/31/2017 |
| B5041302 | | LAKE ZURICH | IL | | 07/15/2015 | 4.250 | 749,679 | 0 | 0 | 0 | 0 | 0 | 910,912 | 12/31/2017 |
| B7042402 | | LANSING | IL | | 10/31/2017 | 5.000 | 1,187,803 | 0 | 0 | 0 | 0 | 0 | 3,357,720 | 12/31/2017 |
| B8050204 | | LANSING | IL | | 07/26/2018 | 5.500 | 645,922 | 0 | 0 | 0 | 0 | 0 | 875,000 | 07/26/2018 |
| B8020204 | | LINCOLNWOOD | IL | | 05/14/2018 | 4.750 | 1,255,653 | 0 | 0 | 0 | 0 | 0 | 1,855,380 | 05/14/2018 |
| B8020206 | | LINCOLNWOOD | IL | | 05/16/2018 | 4.750 | 246,206 | 0 | 0 | 0 | 0 | 0 | 370,250 | 05/16/2018 |
| B6121305 | | LINDENHURST | IL | | 03/03/2017 | 4.625 | 1,089,763 | 0 | 0 | 0 | 0 | 0 | 1,549,491 | 12/31/2017 |
| B2012705 | | LOMBARD | IL | | 04/13/2012 | 5.000 | 672,042 | 0 | 0 | 0 | 0 | 0 | 1,166,240 | 12/31/2017 |
| B2012706 | | LOMBARD | IL | | 04/13/2012 | 5.000 | 257,378 | 0 | 0 | 0 | 0 | 0 | 413,660 | 12/31/2017 |
| B7120701 | | LONG GROVE | IL | | 02/23/2018 | 4.250 | 869,352 | 0 | 0 | 0 | 0 | 0 | 1,193,060 | 02/23/2018 |
| B0052101 | | LOVES PARK | IL | | 07/21/2010 | 6.750 | 155,419 | 0 | 0 | 0 | 0 | 0 | 274,068 | 12/31/2017 |
| B6061603 | | MOUNT PROSPECT | IL | | 09/29/2016 | 4.375 | 2,137,196 | 0 | 0 | 0 | 0 | 0 | 3,109,500 | 12/31/2017 |
| B1031606 | | MUNDELEIN | IL | | 06/28/2011 | 6.125 | 1,261,533 | 0 | 0 | 0 | 0 | 0 | 1,828,500 | 12/31/2017 |
| B1070605 | | MUNDELEIN | IL | | 01/31/2012 | 5.500 | 793,200 | 0 | 0 | 0 | 0 | 0 | 901,456 | 12/31/2017 |
| B5052001 | | MUNDELEIN | IL | | 08/19/2015 | 4.500 | 1,136,761 | 0 | 0 | 0 | 0 | 0 | 1,990,140 | 12/31/2017 |
| B5080703 | CF | MUNDELEIN | IL | | 07/29/2016 | 4.375 | 5,625,191 | 0 | 0 | 0 | 0 | 0 | 7,967,820 | 12/31/2017 |
| B8072501 | | MUNDELEIN | IL | | 10/10/2018 | 4.750 | 1,027,206 | 0 | 0 | 0 | 0 | 0 | 1,389,150 | 10/10/2018 |
| B4021303 | | NAPERVILLE | IL | | 05/22/2014 | 5.375 | 387,365 | 0 | 0 | 0 | 0 | 0 | 1,074,570 | 12/31/2017 |
| B8091901 | | NAPERVILLE | IL | | 12/11/2018 | 4.750 | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 2,063,000 | 12/11/2018 |
| B7100603 | | NEW LENOX | IL | | 01/24/2018 | 4.500 | 908,475 | 0 | 0 | 0 | 0 | 0 | 1,610,264 | 01/24/2018 |
| B1061603 | | NILES | IL | | 08/11/2011 | 5.750 | 756,351 | 0 | 0 | 0 | 0 | 0 | 1,410,728 | 12/31/2017 |
| B1070606 | | NILES | IL | | 01/31/2012 | 4.250 | 792,768 | 0 | 0 | 0 | 0 | 0 | 1,402,610 | 12/31/2017 |
| B1110804 | | NILES | IL | | 04/20/2012 | 5.250 | 529,239 | 0 | 0 | 0 | 0 | 0 | 796,426 | 12/31/2017 |
| B6030902 | | NILES | IL | | 06/10/2016 | 4.500 | 1,568,642 | 0 | 0 | 0 | 0 | 0 | 2,038,716 | 12/31/2017 |
| B8052301 | | NORMAL | IL | | 06/25/2018 | 5.000 | 294,172 | 0 | 0 | 0 | 0 | 0 | 398,536 | 06/25/2018 |
| B2061807 | | NORRIDGE | IL | | 12/27/2012 | 5.375 | 634,958 | 0 | 0 | 0 | 0 | 0 | 1,040,298 | 12/31/2017 |
| B6112102 | | NORRIDGE | IL | | 02/01/2017 | 4.625 | 693,098 | 0 | 0 | 0 | 0 | 0 | 1,023,891 | 12/31/2017 |
| B2012402 | | NORTHFIELD | IL | | 03/15/2012 | 4.500 | 545,651 | 0 | 0 | 0 | 0 | 0 | 1,219,530 | 12/31/2017 |
| B7030804 | | NORTHFIELD | IL | | 05/22/2017 | 4.625 | 1,037,167 | 0 | 0 | 0 | 0 | 0 | 1,443,980 | 12/31/2017 |
| B8032103 | | OAKBROOK TERRACE | IL | | 06/26/2018 | 5.250 | 1,115,821 | 0 | 0 | 0 | 0 | 0 | 1,589,750 | 06/26/2018 |
| B3101602 | | O'FALLON | IL | | 01/13/2014 | 4.875 | 555,498 | 0 | 0 | 0 | 0 | 0 | 1,055,779 | 12/31/2017 |
| B1022406 | | ORLAND PARK | IL | | 05/31/2011 | 4.625 | 1,286,993 | 0 | 0 | 0 | 0 | 0 | 1,480,248 | 12/31/2017 |
| B7041901 | | ORLAND PARK | IL | | 06/08/2017 | 4.625 | 946,309 | 0 | 0 | 0 | 0 | 0 | 1,322,500 | 12/31/2017 |
| B2070205 | | OSWEGO | IL | | 09/05/2012 | 4.750 | 534,707 | 0 | 0 | 0 | 0 | 0 | 893,055 | 12/31/2017 |
| B7101204 | | PEORIA | IL | | 12/05/2017 | 4.625 | 804,298 | 0 | 0 | 0 | 0 | 0 | 1,103,850 | 12/31/2017 |
| B3071104 | | ROCK ISLAND | IL | | 09/18/2013 | 4.875 | 329,697 | 0 | 0 | 0 | 0 | 0 | 803,189 | 12/31/2017 |
| A5091501 | | ROCKFORD | IL | | 12/31/2006 | 6.125 | 57,057 | 0 | 0 | 0 | 0 | 0 | 404,940 | 12/31/2017 |
| B0090208 | | ROLLING MEADOWS | IL | | 12/13/2010 | 4.500 | 652,511 | 0 | 0 | 0 | 0 | 0 | 997,000 | 12/31/2017 |
| B8020602 | | SCHILLER PARK | IL | | 04/30/2018 | 4.750 | 368,976 | 0 | 0 | 0 | 0 | 0 | 654,189 | 04/30/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B4031206 | | SOUTH ELGIN | IL | | 05/29/2014 | 4.000 | 831,194 | 0 | 0 | 0 | 0 | 0 | 1,494,300 | 12/31/2017 |
| B3080701 | | SOUTH HOLLAND | IL | | 10/30/2013 | 5.000 | 111,648 | 0 | 0 | 0 | 0 | 0 | 159,169 | 12/31/2017 |
| B8051705 | | STICKNEY | IL | | 08/02/2018 | 5.125 | 2,189,572 | 0 | 0 | 0 | 0 | 0 | 3,433,269 | 08/02/2018 |
| B3022202 | | TINLEY PARK | IL | | 04/17/2013 | 4.875 | 1,005,430 | 0 | 0 | 0 | 0 | 0 | 1,803,252 | 12/31/2017 |
| B6120601 | | TINLEY PARK | IL | | 02/23/2017 | 4.750 | 2,358,668 | 0 | 0 | 0 | 0 | 0 | 5,569,128 | 12/31/2017 |
| B8013102 | | VERNON HILLS | IL | | 03/20/2018 | 5.000 | 1,410,900 | 0 | 0 | 0 | 0 | 0 | 2,001,368 | 03/28/2018 |
| B0040702 | | WAUKEGAN | IL | | 06/21/2010 | 4.000 | 3,968,769 | 0 | 0 | 0 | 0 | 0 | 6,108,344 | 12/31/2017 |
| B0071208 | | WEST CHICAGO | IL | | 10/29/2010 | 4.375 | 423,125 | 0 | 0 | 0 | 0 | 0 | 667,639 | 12/31/2017 |
| B8013103 | | WOODRIDGE | IL | | 04/09/2018 | 4.750 | 659,258 | 0 | 0 | 0 | 0 | 0 | 890,500 | 04/09/2018 |
| A5021802 | | YORKVILLE | IL | | 05/06/2005 | 5.875 | 362,668 | 0 | 0 | 0 | 0 | 0 | 1,097,520 | 12/31/2017 |
| B3111302 | | BLOOMINGTON | IN | | 02/12/2014 | 5.000 | 9,807,256 | 0 | 0 | 0 | 0 | 0 | 12,603,000 | 12/31/2017 |
| B3122606 | | BLUFFTON | IN | | 04/21/2014 | 5.000 | 685,775 | 0 | 0 | 0 | 0 | 0 | 1,343,850 | 12/31/2017 |
| B0062506 | | BROWNSBURG | IN | | 09/28/2010 | 4.250 | 1,691,875 | 0 | 0 | 0 | 0 | 0 | 6,880,000 | 12/31/2017 |
| A7031903 | | CLARKSVILLE | IN | | 06/14/2007 | 6.125 | 137,112 | 0 | 0 | 0 | 0 | 0 | 678,810 | 12/31/2017 |
| B3070906 | | COLUMBUS | IN | | 09/30/2013 | 5.250 | 960,572 | 0 | 0 | 0 | 0 | 0 | 1,847,636 | 12/31/2017 |
| B6092606 | | EAST CHICAGO | IN | | 12/15/2016 | 4.250 | 715,798 | 0 | 0 | 0 | 0 | 0 | 940,437 | 12/31/2017 |
| B3121002 | CF | EVANSVILLE | IN | | 03/03/2014 | 5.250 | 1,277,444 | 0 | 0 | 0 | 0 | 0 | 1,742,034 | 12/31/2017 |
| B5050504 | | EVANSVILLE | IN | | 09/01/2015 | 4.375 | 685,613 | 0 | 0 | 0 | 0 | 0 | 1,199,190 | 12/31/2017 |
| B1091903 | | FISHERS | IN | | 12/15/2011 | 5.875 | 834,260 | 0 | 0 | 0 | 0 | 0 | 1,456,008 | 12/31/2017 |
| B3030502 | | FISHERS | IN | | 05/28/2013 | 4.750 | 315,869 | 0 | 0 | 0 | 0 | 0 | 613,824 | 12/31/2017 |
| A7011905 | | FORT WAYNE | IN | | 03/30/2007 | 6.500 | 367,779 | 0 | 0 | 0 | 0 | 0 | 621,690 | 12/31/2017 |
| B5072103 | | FORT WAYNE | IN | | 09/04/2015 | 4.750 | 362,641 | 0 | 0 | 0 | 0 | 0 | 569,420 | 12/31/2017 |
| A4112902 | | GARY | IN | | 02/17/2005 | 6.125 | 123,899 | 0 | 0 | 0 | 0 | 0 | 483,990 | 12/31/2017 |
| B4041103 | | GARY | IN | | 07/25/2014 | 4.375 | 712,310 | 0 | 0 | 0 | 0 | 0 | 1,580,178 | 12/31/2017 |
| A1121301 | CF | GREENFIELD | IN | | 04/03/2002 | 4.375 | 1,017,421 | 0 | 0 | 0 | 0 | 0 | 4,723,000 | 12/31/2017 |
| B4052801 | | GREENWOOD | IN | | 10/24/2014 | 4.125 | 288,200 | 0 | 0 | 0 | 0 | 0 | 426,870 | 12/31/2017 |
| B3122003 | | HAMMOND | IN | | 04/08/2014 | 4.375 | 735,958 | 0 | 0 | 0 | 0 | 0 | 1,019,490 | 12/31/2017 |
| A2010203 | | INDIANAPOLIS | IN | | 04/03/2002 | 4.500 | 344,925 | 0 | 0 | 0 | 0 | 0 | 695,000 | 12/31/2017 |
| A4112901 | | INDIANAPOLIS | IN | | 02/17/2005 | 6.125 | 194,958 | 0 | 0 | 0 | 0 | 0 | 737,460 | 12/31/2017 |
| A5070102 | | INDIANAPOLIS | IN | | 09/01/2005 | 4.250 | 222,212 | 0 | 0 | 0 | 0 | 0 | 657,390 | 12/31/2017 |
| A7102401 | | INDIANAPOLIS | IN | | 12/20/2007 | 6.625 | 374,470 | 0 | 0 | 0 | 0 | 0 | 555,390 | 12/31/2017 |
| A8031006 | | INDIANAPOLIS | IN | | 06/20/2008 | 4.250 | 362,204 | 0 | 0 | 0 | 0 | 0 | 1,021,530 | 12/31/2017 |
| A8031007 | | INDIANAPOLIS | IN | | 06/20/2008 | 4.250 | 750,720 | 0 | 0 | 0 | 0 | 0 | 1,607,010 | 12/31/2017 |
| A8090802 | | INDIANAPOLIS | IN | | 11/05/2008 | 5.000 | 449,548 | 0 | 0 | 0 | 0 | 0 | 918,270 | 12/31/2017 |
| B1071104 | | INDIANAPOLIS | IN | | 09/15/2011 | 4.000 | 550,727 | 0 | 0 | 0 | 0 | 0 | 992,920 | 12/31/2017 |
| B1122005 | | INDIANAPOLIS | IN | | 03/01/2012 | 5.375 | 1,216,985 | 0 | 0 | 0 | 0 | 0 | 1,587,190 | 12/31/2017 |
| B1122005-1 | | INDIANAPOLIS | IN | | 08/18/2016 | 5.375 | 242,817 | 0 | 0 | 0 | 0 | 0 | 316,681 | 12/31/2017 |
| B2103111 | | INDIANAPOLIS | IN | | 01/16/2013 | 4.750 | 574,292 | 0 | 0 | 0 | 0 | 0 | 1,206,926 | 12/31/2017 |
| B3032602 | | INDIANAPOLIS | IN | | 06/25/2013 | 5.000 | 1,129,499 | 0 | 0 | 0 | 0 | 0 | 1,933,611 | 12/31/2017 |
| B3032602-1 | | INDIANAPOLIS | IN | | 10/12/2016 | 4.625 | 1,085,149 | 0 | 0 | 0 | 0 | 0 | 1,857,689 | 12/31/2017 |
| B3100801 | | INDIANAPOLIS | IN | | 12/13/2013 | 5.000 | 521,563 | 0 | 0 | 0 | 0 | 0 | 858,138 | 12/31/2017 |
| B3112101 | | INDIANAPOLIS | IN | | 01/17/2014 | 4.875 | 507,230 | 0 | 0 | 0 | 0 | 0 | 877,627 | 12/31/2017 |
| B4050504 | CF | INDIANAPOLIS | IN | | 07/17/2014 | 4.875 | 1,004,781 | 0 | 0 | 0 | 0 | 0 | 1,771,958 | 12/31/2017 |
| B5030402 | | INDIANAPOLIS | IN | | 05/21/2015 | 4.375 | 659,364 | 0 | 0 | 0 | 0 | 0 | 946,338 | 12/31/2017 |
| B5072102 | | INDIANAPOLIS | IN | | 10/30/2015 | 4.625 | 375,210 | 0 | 0 | 0 | 0 | 0 | 564,408 | 12/31/2017 |
| B5081002 | | INDIANAPOLIS | IN | | 12/11/2015 | 4.500 | 1,156,166 | 0 | 0 | 0 | 0 | 0 | 1,967,777 | 12/31/2017 |
| B6062202 | | INDIANAPOLIS | IN | | 09/09/2016 | 4.375 | 1,261,927 | 0 | 0 | 0 | 0 | 0 | 2,157,226 | 12/31/2017 |
| B6092003 | | INDIANAPOLIS | IN | | 01/03/2017 | 4.000 | 1,274,846 | 0 | 0 | 0 | 0 | 0 | 1,980,586 | 12/31/2017 |
| B7012008 | | INDIANAPOLIS | IN | | 03/28/2017 | 4.650 | 16,258,001 | 0 | 0 | 0 | 0 | 0 | 35,190,000 | 12/31/2017 |
| B8020202 | | INDIANAPOLIS | IN | | 04/27/2018 | 4.750 | 295,703 | 0 | 0 | 0 | 0 | 0 | 432,134 | 04/27/2018 |
| B7122002 | | KOKOMO | IN | | 03/19/2018 | 4.500 | 2,255,660 | 0 | 0 | 0 | 0 | 0 | 3,512,400 | 03/19/2018 |
| A7091002 | | LEBANON | IN | | 12/28/2007 | 6.750 | 239,713 | 0 | 0 | 0 | 0 | 0 | 562,020 | 12/31/2017 |
| B5040304 | | MISHAWAKA | IN | | 05/29/2015 | 4.250 | 1,137,224 | 0 | 0 | 0 | 0 | 0 | 1,755,990 | 12/31/2017 |
| B4082801 | | MOORESVILLE | IN | | 10/09/2014 | 4.500 | 209,910 | 0 | 0 | 0 | 0 | 0 | 511,965 | 12/31/2017 |
| B6031501 | | NEW ALBANY | IN | | 06/10/2016 | 4.625 | 892,245 | 0 | 0 | 0 | 0 | 0 | 1,339,020 | 12/31/2017 |
| B1092701 | | SOUTH BEND | IN | | 12/13/2011 | 5.750 | 519,883 | 0 | 0 | 0 | 0 | 0 | 890,274 | 12/31/2017 |
| B2022101 | | EL DORADO | KS | | 05/07/2012 | 5.250 | 487,380 | 0 | 0 | 0 | 0 | 0 | 1,063,713 | 12/31/2017 |
| B0062202 | | FAIRWAY | KS | | 08/31/2010 | 3.875 | 511,798 | 0 | 0 | 0 | 0 | 0 | 686,275 | 12/31/2017 |
| A6032707 | | KANSAS CITY | KS | | 12/31/2006 | 6.500 | 33,820 | 0 | 0 | 0 | 0 | 0 | 231,749 | 12/31/2017 |
| A7100201 | | LANSING | KS | | 12/13/2007 | 5.000 | 307,834 | 0 | 0 | 0 | 0 | 0 | 572,730 | 12/31/2017 |
| B1030303 | | LENEXA | KS | | 05/17/2011 | 4.125 | 687,325 | 0 | 0 | 0 | 0 | 0 | 1,260,483 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A4042701 | | MERRIAM | KS | | 07/21/2004 | 6.000 | 59,335 | 0 | 0 | 0 | 0 | 0 | 1,463,000 | 12/31/2017 |
| A5021801 | | OLATHE | KS | | 05/13/2005 | 5.500 | 74,371 | 0 | 0 | 0 | 0 | 0 | 1,382,405 | 12/31/2017 |
| A6042501 | | OLATHE | KS | | 12/31/2006 | 4.500 | 247,459 | 0 | 0 | 0 | 0 | 0 | 501,840 | 12/31/2017 |
| A8011802 | CF | OLATHE | KS | | 02/27/2008 | 4.500 | 1,502,224 | 0 | 0 | 0 | 0 | 0 | 3,947,910 | 12/31/2017 |
| A8031801 | | OLATHE | KS | | 04/30/2008 | 4.500 | 608,529 | 0 | 0 | 0 | 0 | 0 | 1,166,400 | 12/31/2017 |
| B3082901 | | OLATHE | KS | | 11/20/2013 | 5.500 | 871,719 | 0 | 0 | 0 | 0 | 0 | 1,399,464 | 12/31/2017 |
| B3102901 | | OLATHE | KS | | 01/21/2014 | 4.250 | 539,826 | 0 | 0 | 0 | 0 | 0 | 970,700 | 12/31/2017 |
| B3102902 | | OLATHE | KS | | 01/21/2014 | 4.250 | 1,004,340 | 0 | 0 | 0 | 0 | 0 | 1,739,266 | 12/31/2017 |
| B5061501 | | OLATHE | KS | | 08/10/2015 | 4.750 | 426,060 | 0 | 0 | 0 | 0 | 0 | 565,785 | 12/31/2017 |
| B6060102 | | OLATHE | KS | | 08/03/2016 | 4.500 | 418,116 | 0 | 0 | 0 | 0 | 0 | 607,623 | 12/31/2017 |
| A5081702 | | OVERLAND PARK | KS | | 10/27/2005 | 6.625 | 451,168 | 0 | 0 | 0 | 0 | 0 | 734,400 | 12/31/2017 |
| B1013102 | | SHAWNEE | KS | | 03/17/2011 | 6.125 | 793,517 | 0 | 0 | 0 | 0 | 0 | 1,304,070 | 12/31/2017 |
| A4092703 | | TOPEKA | KS | | 12/10/2004 | 6.000 | 2,534,781 | 0 | 0 | 0 | 0 | 0 | 2,951,909 | 12/07/2018 |
| A4092703-1 | | TOPEKA | KS | | 07/29/2016 | 6.000 | 107,629 | 0 | 0 | 0 | 0 | 0 | 125,341 | 12/07/2018 |
| B6012901 | | WICHITA | KS | | 03/24/2016 | 4.875 | 788,422 | 0 | 0 | 0 | 0 | 0 | 1,249,500 | 12/31/2017 |
| B7042004 | | WICHITA | KS | | 07/03/2017 | 4.500 | 2,522,615 | 0 | 0 | 0 | 0 | 0 | 3,431,000 | 12/31/2017 |
| B4061115 | | ALMO | KY | | 08/14/2014 | 4.750 | 252,454 | 0 | 0 | 0 | 0 | 0 | 450,492 | 12/31/2017 |
| B4061116 | | BARDWELL | KY | | 08/21/2014 | 4.750 | 209,162 | 0 | 0 | 0 | 0 | 0 | 369,830 | 12/31/2017 |
| B4061146 | | BEAVER DAM | KY | | 08/21/2014 | 4.750 | 329,819 | 0 | 0 | 0 | 0 | 0 | 549,102 | 12/31/2017 |
| B4061117 | | BOSTON | KY | | 08/28/2014 | 4.750 | 138,632 | 0 | 0 | 0 | 0 | 0 | 235,290 | 12/31/2017 |
| A6032906 | | BOWLING GREEN | KY | | 12/31/2006 | 4.750 | 394,535 | 0 | 0 | 0 | 0 | 0 | 386,070 | 12/31/2017 |
| A5060301 | | BURLINGTON | KY | | 10/17/2005 | 4.375 | 512,197 | 0 | 0 | 0 | 0 | 0 | 1,253,070 | 12/31/2017 |
| B4061169 | | CADIZ | KY | | 10/30/2014 | 4.750 | 515,798 | 0 | 0 | 0 | 0 | 0 | 823,205 | 12/31/2017 |
| B4061170 | | CADIZ | KY | | 10/30/2014 | 4.750 | 331,922 | 0 | 0 | 0 | 0 | 0 | 530,535 | 12/31/2017 |
| B4061118 | | CAVE CITY | KY | | 08/12/2014 | 4.750 | 206,733 | 0 | 0 | 0 | 0 | 0 | 367,660 | 12/31/2017 |
| B4061125 | | CAVE CITY | KY | | 08/21/2014 | 4.750 | 236,162 | 0 | 0 | 0 | 0 | 0 | 424,542 | 12/31/2017 |
| B4061119 | | COLUMBIA | KY | | 08/28/2014 | 4.750 | 264,680 | 0 | 0 | 0 | 0 | 0 | 480,594 | 12/31/2017 |
| B4012103 | | CRESTVIEW HILLS | KY | | 04/23/2014 | 5.000 | 516,617 | 0 | 0 | 0 | 0 | 0 | 810,390 | 12/31/2017 |
| A8010801 | | ELIZABETHTOWN | KY | | 03/25/2008 | 6.875 | 312,163 | 0 | 0 | 0 | 0 | 0 | 2,979,966 | 12/31/2017 |
| B4061120 | | EMINENCE | KY | | 09/10/2014 | 4.750 | 155,121 | 0 | 0 | 0 | 0 | 0 | 288,288 | 12/31/2017 |
| A4033022 | | ERLANGER | KY | | 06/28/2004 | 5.750 | 154,332 | 0 | 0 | 0 | 0 | 0 | 1,108,000 | 12/31/2017 |
| A7022104 | | ERLANGER | KY | | 05/21/2007 | 4.750 | 329,232 | 0 | 0 | 0 | 0 | 0 | 663,000 | 12/31/2017 |
| A7022105 | | ERLANGER | KY | | 05/03/2007 | 4.750 | 292,613 | 0 | 0 | 0 | 0 | 0 | 508,470 | 12/31/2017 |
| B8020403 | | FLORENCE | KY | | 05/03/2018 | 5.375 | 1,010,513 | 0 | 0 | 0 | 0 | 0 | 1,376,250 | 05/03/2018 |
| A4040602 | | FORT MITCHELL | KY | | 07/07/2004 | 5.750 | 279,837 | 0 | 0 | 0 | 0 | 0 | 517,650 | 12/31/2017 |
| A4032307 | | FORT WRIGHT | KY | | 06/18/2004 | 5.750 | 184,598 | 0 | 0 | 0 | 0 | 0 | 978,000 | 12/31/2017 |
| A8022209 | | GEORGETOWN | KY | | 05/14/2008 | 6.375 | 529,748 | 0 | 0 | 0 | 0 | 0 | 917,429 | 12/31/2017 |
| B4061121 | | GLASGOW | KY | | 08/12/2014 | 4.750 | 256,520 | 0 | 0 | 0 | 0 | 0 | 484,227 | 12/31/2017 |
| B4061122 | | GRAND RIVERS | KY | | 08/14/2014 | 4.750 | 150,791 | 0 | 0 | 0 | 0 | 0 | 274,350 | 12/31/2017 |
| B4061123 | | GREENSBURG | KY | | 08/21/2014 | 4.750 | 432,929 | 0 | 0 | 0 | 0 | 0 | 775,000 | 12/31/2017 |
| B4061110 | | HANSON | KY | | 08/14/2014 | 4.375 | 138,400 | 0 | 0 | 0 | 0 | 0 | 347,730 | 12/31/2017 |
| B4061145 | | HARDIN | KY | | 08/14/2014 | 4.750 | 297,235 | 0 | 0 | 0 | 0 | 0 | 480,075 | 12/31/2017 |
| B4061124 | | HAWESVILLE | KY | | 08/21/2014 | 4.750 | 150,791 | 0 | 0 | 0 | 0 | 0 | 284,270 | 12/31/2017 |
| B4061127 | | KEVIL | KY | | 08/14/2014 | 4.750 | 170,254 | 0 | 0 | 0 | 0 | 0 | 354,020 | 12/31/2017 |
| B4061128 | | LEITCHFIELD | KY | | 08/21/2014 | 4.750 | 211,738 | 0 | 0 | 0 | 0 | 0 | 420,909 | 12/31/2017 |
| B8020404 | | LEXINGTON | KY | | 05/03/2018 | 5.375 | 1,010,513 | 0 | 0 | 0 | 0 | 0 | 1,376,250 | 05/03/2018 |
| A6062002 | | LOUISVILLE | KY | | 12/31/2006 | 6.875 | 56,300 | 0 | 0 | 0 | 0 | 0 | 514,080 | 12/31/2017 |
| A6080201 | | LOUISVILLE | KY | | 12/31/2006 | 4.500 | 125,648 | 0 | 0 | 0 | 0 | 0 | 252,450 | 12/31/2017 |
| B4061151 | | LOUISVILLE | KY | | 08/28/2014 | 4.750 | 183,654 | 0 | 0 | 0 | 0 | 0 | 314,754 | 12/31/2017 |
| W8032702 | | LOUISVILLE | KY | | 06/25/2018 | 6.000 | 11,498,664 | 0 | 0 | 0 | 0 | 0 | 21,133,000 | 06/25/2018 |
| B3093003 | | MADISONVILLE | KY | | 03/05/2014 | 5.750 | 501,614 | 0 | 0 | 0 | 0 | 0 | 843,524 | 12/31/2017 |
| B4061129 | | MAGNOLIA | KY | | 08/21/2014 | 4.750 | 211,738 | 0 | 0 | 0 | 0 | 0 | 406,896 | 12/31/2017 |
| B4061131 | | MAYFIELD | KY | | 08/14/2014 | 4.750 | 155,648 | 0 | 0 | 0 | 0 | 0 | 271,250 | 12/31/2017 |
| B4061132 | | MILTON | KY | | 08/28/2014 | 4.750 | 203,578 | 0 | 0 | 0 | 0 | 0 | 417,795 | 12/31/2017 |
| B3121003 | | OWENSBORO | KY | | 02/25/2014 | 4.375 | 460,785 | 0 | 0 | 0 | 0 | 0 | 744,832 | 12/31/2017 |
| B4061111 | | OWENSBORO | KY | | 08/21/2014 | 4.375 | 169,368 | 0 | 0 | 0 | 0 | 0 | 449,454 | 12/31/2017 |
| B4061165 | | OWENTON | KY | | 09/10/2014 | 5.125 | 310,633 | 0 | 0 | 0 | 0 | 0 | 475,020 | 12/31/2017 |
| B4061171 | | PADUCAH | KY | | 10/30/2014 | 5.125 | 352,693 | 0 | 0 | 0 | 0 | 0 | 561,045 | 12/31/2017 |
| B4061133 | | PEMBROKE | KY | | 08/21/2014 | 4.750 | 128,900 | 0 | 0 | 0 | 0 | 0 | 252,650 | 12/31/2017 |
| A4091004 | | RADCLIFF | KY | | 12/10/2004 | 6.000 | 339,489 | 0 | 0 | 0 | 0 | 0 | 668,160 | 12/31/2017 |
| B4061134 | | RUSSELL SPRINGS | KY | | 08/28/2014 | 4.750 | 150,791 | 0 | 0 | 0 | 0 | 0 | 268,460 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B4061135 | | SALEM | KY | | 08/14/2014 | 4.750 | 203,578 | 0 | 0 | 0 | 0 | 0 | 377,832 | 12/31/2017 |
| B4061136 | | SCOTTSVILLE | KY | | 08/12/2014 | 4.750 | 150,791 | 0 | 0 | 0 | 0 | 0 | 262,570 | 12/31/2017 |
| B4061137 | | SMITHS GROVE | KY | | 08/12/2014 | 4.750 | 158,094 | 0 | 0 | 0 | 0 | 0 | 277,450 | 12/31/2017 |
| B4061138 | | SPOTTSVILLE | KY | | 08/21/2014 | 4.750 | 240,228 | 0 | 0 | 0 | 0 | 0 | 421,428 | 12/31/2017 |
| B4061139 | | SPRINGFIELD | KY | | 08/28/2014 | 4.750 | 138,632 | 0 | 0 | 0 | 0 | 0 | 261,020 | 12/31/2017 |
| B4061140 | | SUMMERSVILLE | KY | | 08/21/2014 | 4.750 | 143,489 | 0 | 0 | 0 | 0 | 0 | 239,940 | 12/31/2017 |
| B4061141 | | UNIONTOWN | KY | | 08/14/2014 | 4.750 | 126,472 | 0 | 0 | 0 | 0 | 0 | 242,110 | 12/31/2017 |
| B4061130 | | UTICA | KY | | 08/21/2014 | 4.750 | 232,096 | 0 | 0 | 0 | 0 | 0 | 408,453 | 12/31/2017 |
| B4061142 | | UTICA | KY | | 08/21/2014 | 4.750 | 272,812 | 0 | 0 | 0 | 0 | 0 | 450,492 | 12/31/2017 |
| A4032309 | | WALTON | KY | | 07/01/2004 | 5.750 | 427,426 | 0 | 0 | 0 | 0 | 0 | 1,619,000 | 12/31/2017 |
| B4061143 | | WILLISBURG | KY | | 08/28/2014 | 4.750 | 264,680 | 0 | 0 | 0 | 0 | 0 | 498,240 | 12/31/2017 |
| B4061144 | | WOODBURN | KY | | 08/21/2014 | 4.750 | 244,322 | 0 | 0 | 0 | 0 | 0 | 475,404 | 12/31/2017 |
| B7102503 | | GRETNA | LA | | 12/14/2017 | 5.400 | 4,360,500 | 0 | 0 | 0 | 0 | 0 | 6,272,490 | 12/31/2017 |
| B4120903 | | NEW ORLEANS | LA | | 01/30/2015 | 4.500 | 9,751,307 | 0 | 0 | 0 | 0 | 0 | 16,444,000 | 12/31/2017 |
| A5021702 | | HANOVER | MA | | 04/26/2005 | 4.500 | 524,356 | 0 | 0 | 0 | 0 | 0 | 1,551,000 | 12/31/2017 |
| A5100506 | | HOLYOKE | MA | | 12/31/2006 | 4.750 | 157,876 | 0 | 0 | 0 | 0 | 0 | 343,230 | 12/31/2017 |
| A6052604 | | HOLYOKE | MA | | 08/21/2006 | 4.000 | 236,240 | 0 | 0 | 0 | 0 | 0 | 480,420 | 12/31/2017 |
| B7110704 | | LYNN | MA | | 01/23/2018 | 4.250 | 333,050 | 0 | 0 | 0 | 0 | 0 | 1,034,968 | 01/23/2018 |
| B0051008 | | MIDDLEBORO | MA | | 07/28/2010 | 4.250 | 146,913 | 0 | 0 | 0 | 0 | 0 | 309,948 | 12/31/2017 |
| A5061304 | | NEW BEDFORD | MA | | 08/31/2005 | 4.500 | 801,608 | 0 | 0 | 0 | 0 | 0 | 2,016,000 | 12/31/2017 |
| A5012502 | | PEABODY | MA | | 04/13/2005 | 6.375 | 595,157 | 0 | 0 | 0 | 0 | 0 | 1,380,060 | 12/31/2017 |
| A6070701 | | PLYMOUTH | MA | | 08/31/2006 | 6.625 | 580,887 | 0 | 0 | 0 | 0 | 0 | 734,910 | 12/31/2017 |
| A5092801 | | QUINCY | MA | | 12/31/2006 | 5.500 | 117,749 | 0 | 0 | 0 | 0 | 0 | 1,021,530 | 12/31/2017 |
| A6053102 | | SAGAMORE | MA | | 08/22/2006 | 4.250 | 346,640 | 0 | 0 | 0 | 0 | 0 | 719,346 | 12/31/2017 |
| B6092004 | | SOUTH HADLEY | MA | | 11/08/2016 | 4.250 | 1,090,333 | 0 | 0 | 0 | 0 | 0 | 1,558,436 | 12/31/2017 |
| A4011403 | | STOUGHTON | MA | | 03/29/2004 | 6.250 | 446,546 | 0 | 0 | 0 | 0 | 0 | 1,379,000 | 12/31/2017 |
| B8090605 | | WALTHAM | MA | | 11/16/2018 | 4.625 | 1,428,750 | 0 | 0 | 0 | 0 | 0 | 1,905,953 | 11/16/2018 |
| A7011214 | | WORCESTER | MA | | 03/30/2007 | 4.750 | 253,810 | 0 | 0 | 0 | 0 | 0 | 552,330 | 12/31/2017 |
| B8020103 | | ABERDEEN | MD | | 03/15/2018 | 5.325 | 12,000,000 | 0 | 0 | 0 | 0 | 0 | 18,640,000 | 03/15/2018 |
| B2040908 | | ANNAPOLIS | MD | | 08/21/2012 | 4.750 | 364,400 | 0 | 0 | 0 | 0 | 0 | 551,928 | 12/31/2017 |
| B3050301 | | ANNAPOLIS | MD | | 07/18/2013 | 4.250 | 1,989,801 | 0 | 0 | 0 | 0 | 0 | 3,446,540 | 12/31/2017 |
| B5021804 | | ANNAPOLIS | MD | | 05/13/2015 | 3.875 | 572,776 | 0 | 0 | 0 | 0 | 0 | 2,224,254 | 12/31/2017 |
| B6050401 | | ANNAPOLIS | MD | | 07/01/2016 | 4.000 | 2,598,007 | 0 | 0 | 0 | 0 | 0 | 3,765,534 | 12/31/2017 |
| B8061101 | | ANNAPOLIS | MD | | 09/18/2018 | 5.000 | 3,039,735 | 0 | 0 | 0 | 0 | 0 | 4,071,000 | 09/18/2018 |
| B2052901 | CF | ARBUTUS | MD | | 06/27/2012 | 5.000 | 1,440,440 | 0 | 0 | 0 | 0 | 0 | 2,561,922 | 12/31/2017 |
| A7082801 | | BALTIMORE | MD | | 12/07/2007 | 4.750 | 431,566 | 0 | 0 | 0 | 0 | 0 | 640,626 | 12/31/2017 |
| B1111601 | | BALTIMORE | MD | | 01/30/2012 | 4.250 | 574,890 | 0 | 0 | 0 | 0 | 0 | 1,130,206 | 12/31/2017 |
| B1122103 | | BALTIMORE | MD | | 05/17/2012 | 4.375 | 622,091 | 0 | 0 | 0 | 0 | 0 | 1,136,751 | 12/31/2017 |
| B1122104 | | BALTIMORE | MD | | 05/17/2012 | 4.375 | 171,909 | 0 | 0 | 0 | 0 | 0 | 377,400 | 12/31/2017 |
| B2052902 | CF | BALTIMORE | MD | | 06/27/2012 | 5.000 | 1,490,838 | 0 | 0 | 0 | 0 | 0 | 2,709,828 | 12/31/2017 |
| B2052903 | | BALTIMORE | MD | | 06/27/2012 | 5.000 | 503,659 | 0 | 0 | 0 | 0 | 0 | 1,183,842 | 12/31/2017 |
| B2052904 | | BALTIMORE | MD | | 06/27/2012 | 5.000 | 221,569 | 0 | 0 | 0 | 0 | 0 | 443,718 | 12/31/2017 |
| B2052905 | | BALTIMORE | MD | | 06/27/2012 | 5.000 | 639,615 | 0 | 0 | 0 | 0 | 0 | 1,416,096 | 12/31/2017 |
| B2121705 | | BALTIMORE | MD | | 03/29/2013 | 4.500 | 2,547,674 | 0 | 0 | 0 | 0 | 0 | 3,420,694 | 12/31/2017 |
| B3082302 | | BALTIMORE | MD | | 11/15/2013 | 3.875 | 1,701,784 | 0 | 0 | 0 | 0 | 0 | 3,494,196 | 12/31/2017 |
| B4050801 | | BALTIMORE | MD | | 07/16/2014 | 4.125 | 1,192,752 | 0 | 0 | 0 | 0 | 0 | 1,559,216 | 12/31/2017 |
| B4072402 | | BALTIMORE | MD | | 09/29/2014 | 3.875 | 311,196 | 0 | 0 | 0 | 0 | 0 | 465,962 | 12/31/2017 |
| B4081302 | | BALTIMORE | MD | | 10/01/2014 | 4.750 | 516,057 | 0 | 0 | 0 | 0 | 0 | 943,020 | 12/31/2017 |
| B6060202 | | BALTIMORE | MD | | 08/12/2016 | 4.125 | 922,744 | 0 | 0 | 0 | 0 | 0 | 1,408,875 | 12/31/2017 |
| B6082302 | | BALTIMORE | MD | | 11/30/2016 | 4.250 | 11,794,456 | 0 | 0 | 0 | 0 | 0 | 19,445,076 | 12/31/2017 |
| B6090101 | | BALTIMORE | MD | | 10/31/2016 | 4.250 | 684,466 | 0 | 0 | 0 | 0 | 0 | 903,830 | 12/31/2017 |
| B7061401 | | BALTIMORE | MD | | 08/24/2017 | 4.875 | 837,288 | 0 | 0 | 0 | 0 | 0 | 1,202,968 | 12/31/2017 |
| B7090602 | | BALTIMORE | MD | | 10/18/2017 | 4.750 | 3,824,156 | 0 | 0 | 0 | 0 | 0 | 5,580,000 | 12/31/2017 |
| B7112002 | | BALTIMORE | MD | | 05/11/2018 | 5.500 | 364,025 | 0 | 0 | 0 | 0 | 0 | 501,250 | 05/11/2018 |
| B7120401 | | BALTIMORE | MD | | 01/31/2018 | 5.125 | 8,007,000 | 0 | 0 | 0 | 0 | 0 | 11,785,590 | 01/31/2018 |
| B8010302 | | BALTIMORE | MD | | 03/29/2018 | 4.625 | 539,319 | 0 | 0 | 0 | 0 | 0 | 734,080 | 03/29/2018 |
| B8032601 | | BALTIMORE | MD | | 07/13/2018 | 4.625 | 8,058,052 | 0 | 0 | 0 | 0 | 0 | 11,297,880 | 07/13/2018 |
| B8040501 | | BALTIMORE | MD | | 06/20/2018 | 5.000 | 3,631,491 | 0 | 0 | 0 | 0 | 0 | 5,065,750 | 06/20/2018 |
| B8042303 | | BALTIMORE | MD | | 08/09/2018 | 4.875 | 2,739,815 | 0 | 0 | 0 | 0 | 0 | 3,810,500 | 08/09/2018 |
| B8051506 | | BALTIMORE | MD | | 08/20/2018 | 5.000 | 528,562 | 0 | 0 | 0 | 0 | 0 | 727,750 | 08/20/2018 |
| B8052303 | | BALTIMORE | MD | | 09/28/2018 | 5.250 | 3,148,658 | 0 | 0 | 0 | 0 | 0 | 4,238,531 | 09/28/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B8080101 | | BALTIMORE | MD | | 11/16/2018 | 5.000 | 701,250 | 0 | 0 | 0 | 0 | 0 | 1,023,413 | 11/16/2018 |
| B8090601 | | BALTIMORE | MD | | 12/27/2018 | 4.875 | 18,000,000 | 0 | 0 | 0 | 0 | 0 | 25,744,000 | 12/27/2018 |
| B8091202 | | BALTIMORE | MD | | 11/28/2018 | 5.000 | 904,875 | 0 | 0 | 0 | 0 | 0 | 1,209,993 | 11/28/2018 |
| B8091304 | | BALTIMORE | MD | | 12/17/2018 | 4.750 | 2,850,000 | 0 | 0 | 0 | 0 | 0 | 4,084,000 | 12/17/2018 |
| B8091801 | | BALTIMORE | MD | | 12/27/2018 | 4.750 | 1,700,000 | 0 | 0 | 0 | 0 | 0 | 2,297,000 | 12/27/2018 |
| B8101904 | | BALTIMORE | MD | | 12/27/2018 | 5.125 | 13,800,000 | 0 | 0 | 0 | 0 | 0 | 18,869,000 | 12/27/2018 |
| W8030201 | | BALTIMORE | MD | | 07/06/2018 | 6.125 | 6,772,697 | 0 | 0 | 0 | 0 | 0 | 9,913,000 | 07/06/2018 |
| A3052701 | | BEL AIR | MD | | 08/28/2003 | 5.750 | 224,454 | 0 | 0 | 0 | 0 | 0 | 790,500 | 12/31/2017 |
| A3052702 | | BEL AIR | MD | | 08/28/2003 | 5.750 | 231,558 | 0 | 0 | 0 | 0 | 0 | 699,210 | 12/31/2017 |
| A3052704 | | BEL AIR | MD | | 08/28/2003 | 5.750 | 349,415 | 0 | 0 | 0 | 0 | 0 | 1,740,000 | 12/31/2017 |
| A3110501 | | BEL AIR | MD | | 01/30/2004 | 6.250 | 519,272 | 0 | 0 | 0 | 0 | 0 | 2,104,320 | 12/31/2017 |
| A3110502 | | BEL AIR | MD | | 01/30/2004 | 6.250 | 490,709 | 0 | 0 | 0 | 0 | 0 | 1,446,000 | 12/31/2017 |
| A3110503 | | BEL AIR | MD | | 01/30/2004 | 6.250 | 231,734 | 0 | 0 | 0 | 0 | 0 | 486,000 | 12/31/2017 |
| A3110504 | | BEL AIR | MD | | 01/30/2004 | 6.250 | 440,412 | 0 | 0 | 0 | 0 | 0 | 1,404,000 | 12/31/2017 |
| A3110505 | | BEL AIR | MD | | 01/30/2004 | 6.250 | 104,193 | 0 | 0 | 0 | 0 | 0 | 203,000 | 12/31/2017 |
| A3110506 | | BEL AIR | MD | | 01/30/2004 | 6.250 | 41,084 | 0 | 0 | 0 | 0 | 0 | 105,000 | 12/31/2017 |
| A3110508 | | BEL AIR | MD | | 01/30/2004 | 6.250 | 682,525 | 0 | 0 | 0 | 0 | 0 | 2,084,480 | 12/31/2017 |
| B3093006 | | BEL AIR | MD | | 12/26/2013 | 5.875 | 373,513 | 0 | 0 | 0 | 0 | 0 | 564,620 | 12/31/2017 |
| A7100902 | | BELTSVILLE | MD | | 11/30/2007 | 5.000 | 317,366 | 0 | 0 | 0 | 0 | 0 | 533,205 | 12/31/2017 |
| B2071702 | CF | BELTSVILLE | MD | | 08/16/2012 | 4.500 | 2,743,122 | 0 | 0 | 0 | 0 | 0 | 6,092,619 | 12/31/2017 |
| B5091001 | | BELTSVILLE | MD | | 01/14/2016 | 4.500 | 1,060,528 | 0 | 0 | 0 | 0 | 0 | 1,623,768 | 12/31/2017 |
| B6121903 | | BETHESDA | MD | | 02/03/2017 | 4.125 | 3,019,704 | 0 | 0 | 0 | 0 | 0 | 4,302,047 | 12/31/2017 |
| B7032001 | CF | BOWIE | MD | | 05/19/2017 | 4.750 | 4,208,844 | 0 | 0 | 0 | 0 | 0 | 5,485,785 | 12/31/2017 |
| B2041206 | | BRENTWOOD | MD | | 07/31/2012 | 5.250 | 77,634 | 0 | 0 | 0 | 0 | 0 | 188,175 | 12/31/2017 |
| B4011505 | CF | CAMBRIDGE | MD | | 04/18/2014 | 5.375 | 1,579,883 | 0 | 0 | 0 | 0 | 0 | 2,978,910 | 12/31/2017 |
| B4040107 | | CAMBRIDGE | MD | | 06/27/2014 | 4.875 | 577,528 | 0 | 0 | 0 | 0 | 0 | 1,709,858 | 12/31/2017 |
| B7030309 | CF | COLMAR MANOR | MD | | 06/01/2017 | 5.375 | 1,093,526 | 0 | 0 | 0 | 0 | 0 | 1,532,500 | 12/31/2017 |
| B0071903 | | COLUMBIA | MD | | 09/23/2010 | 5.250 | 67,502 | 0 | 0 | 0 | 0 | 0 | 811,270 | 12/31/2017 |
| B4031207 | | DISTRICT HEIGHTS | MD | | 05/30/2014 | 4.875 | 960,614 | 0 | 0 | 0 | 0 | 0 | 1,738,590 | 12/31/2017 |
| B1012007 | | DUNKIRK | MD | | 03/10/2011 | 6.125 | 1,668,567 | 0 | 0 | 0 | 0 | 0 | 2,236,000 | 12/31/2017 |
| B5121701 | | EDGEWOOD | MD | | 01/20/2016 | 4.250 | 1,784,506 | 0 | 0 | 0 | 0 | 0 | 3,122,372 | 12/31/2017 |
| B4121001 | | ELKTON | MD | | 02/13/2015 | 4.625 | 1,351,142 | 0 | 0 | 0 | 0 | 0 | 2,044,620 | 12/31/2017 |
| B2101813 | CF | ELLICOTT CITY | MD | | 12/13/2012 | 4.750 | 1,469,305 | 0 | 0 | 0 | 0 | 0 | 2,606,100 | 12/31/2017 |
| B2102402 | CF | ELLICOTT CITY | MD | | 12/18/2012 | 4.875 | 1,411,497 | 0 | 0 | 0 | 0 | 0 | 2,134,146 | 12/31/2017 |
| B2102403 | | ELLICOTT CITY | MD | | 12/18/2012 | 4.875 | 1,841,109 | 0 | 0 | 0 | 0 | 0 | 3,945,930 | 12/31/2017 |
| B2102403-1 | | ELLICOTT CITY | MD | | 11/18/2014 | 4.875 | 166,733 | 0 | 0 | 0 | 0 | 0 | 357,348 | 12/31/2017 |
| B7030307 | | FOREST HILL | MD | | 06/30/2017 | 4.875 | 5,102,485 | 0 | 0 | 0 | 0 | 0 | 7,067,376 | 12/31/2017 |
| B6033002 | | FREDERICK | MD | | 05/26/2016 | 4.250 | 2,462,196 | 0 | 0 | 0 | 0 | 0 | 3,517,965 | 12/31/2017 |
| B6092001 | | FREDERICK | MD | | 12/06/2016 | 4.125 | 899,143 | 0 | 0 | 0 | 0 | 0 | 1,271,903 | 12/31/2017 |
| B7090604 | | FREDERICK | MD | | 10/27/2017 | 4.500 | 11,292,778 | 0 | 0 | 0 | 0 | 0 | 14,893,872 | 12/31/2017 |
| A6032908 | | GAITHERSBURG | MD | | 12/31/2006 | 6.375 | 196,464 | 0 | 0 | 0 | 0 | 0 | 548,250 | 12/31/2017 |
| B2072003 | | GAITHERSBURG | MD | | 10/01/2012 | 4.950 | 544,973 | 0 | 0 | 0 | 0 | 0 | 1,266,388 | 12/31/2017 |
| B5032404 | | GAITHERSBURG | MD | | 05/28/2015 | 4.000 | 2,282,582 | 0 | 0 | 0 | 0 | 0 | 3,678,096 | 12/31/2017 |
| B3030120 | | GERMANTOWN | MD | | 07/31/2013 | 5.250 | 842,198 | 0 | 0 | 0 | 0 | 0 | 1,577,088 | 12/31/2017 |
| A4122203 | | GLEN BURNIE | MD | | 03/18/2005 | 6.000 | 64,542 | 0 | 0 | 0 | 0 | 0 | 986,000 | 12/31/2017 |
| A9031701 | | GLEN BURNIE | MD | | 05/21/2009 | 7.125 | 1,420,204 | 0 | 0 | 0 | 0 | 0 | 2,564,390 | 12/31/2017 |
| B3022502 | | GLEN BURNIE | MD | | 04/12/2013 | 4.500 | 887,501 | 0 | 0 | 0 | 0 | 0 | 1,270,123 | 12/31/2017 |
| B3041203 | CF | GLEN BURNIE | MD | | 07/09/2013 | 4.625 | 2,741,301 | 0 | 0 | 0 | 0 | 0 | 4,190,548 | 12/31/2017 |
| B3100901 | CF | HAGERSTOWN | MD | | 01/30/2014 | 5.250 | 1,530,499 | 0 | 0 | 0 | 0 | 0 | 2,444,451 | 12/31/2017 |
| B4021102 | | HAGERSTOWN | MD | | 06/02/2014 | 4.375 | 2,262,561 | 0 | 0 | 0 | 0 | 0 | 3,504,638 | 12/31/2017 |
| B4032503 | | HAGERSTOWN | MD | | 06/19/2014 | 4.375 | 910,978 | 0 | 0 | 0 | 0 | 0 | 1,384,826 | 12/31/2017 |
| B5122802 | | HAGERSTOWN | MD | | 03/31/2016 | 4.375 | 1,036,981 | 0 | 0 | 0 | 0 | 0 | 1,551,200 | 12/31/2017 |
| B7033101 | | HAGERSTOWN | MD | | 06/15/2017 | 4.500 | 513,596 | 0 | 0 | 0 | 0 | 0 | 746,096 | 12/31/2017 |
| B7041402 | | HAGERSTOWN | MD | | 07/28/2017 | 4.875 | 6,215,979 | 0 | 0 | 0 | 0 | 0 | 12,067,725 | 12/31/2017 |
| B3082005 | | HALETHORPE | MD | | 10/15/2013 | 5.250 | 651,284 | 0 | 0 | 0 | 0 | 0 | 1,258,604 | 12/31/2017 |
| A3110507 | | HAVRE DE GRACE | MD | | 01/30/2004 | 6.250 | 100,301 | 0 | 0 | 0 | 0 | 0 | 368,000 | 12/31/2017 |
| B2111901 | | JEFFERSON | MD | | 01/29/2013 | 5.250 | 438,160 | 0 | 0 | 0 | 0 | 0 | 807,270 | 12/31/2017 |
| B6060601 | | KENSINGTON | MD | | 08/30/2016 | 4.000 | 2,048,581 | 0 | 0 | 0 | 0 | 0 | 3,304,715 | 12/31/2017 |
| A1090601 | | LANDOVER | MD | | 12/13/2001 | 4.250 | 368,194 | 0 | 0 | 0 | 0 | 0 | 984,269 | 12/31/2017 |
| A10906013 | | LANDOVER | MD | | 02/28/2007 | 4.250 | 214,246 | 0 | 0 | 0 | 0 | 0 | 572,731 | 12/31/2017 |
| B3103109 | | LANDOVER HILLS | MD | | 02/20/2014 | 4.875 | 294,939 | 0 | 0 | 0 | 0 | 0 | 1,367,488 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B6041302 | | LINTHICUM HEIGHTS | MD | | 05/19/2016 | 4.375 | 14,557,739 | 0 | 0 | 0 | 0 | 0 | 18,882,000 | 12/31/2017 |
| B8081003 | | LUTHERVILLE | MD | | 12/18/2018 | 5.000 | 6,850,000 | 0 | 0 | 0 | 0 | 0 | 15,046,000 | 12/18/2018 |
| B3010402 | | MILLERSVILE | MD | | 05/30/2013 | 5.000 | 680,603 | 0 | 0 | 0 | 0 | 0 | 1,057,000 | 12/31/2017 |
| B7050503 | | NOTTINGHAM | MD | | 07/25/2017 | 4.375 | 994,528 | 0 | 0 | 0 | 0 | 0 | 1,296,743 | 12/31/2017 |
| A5112302 | | OCEAN CITY | MD | | 12/31/2006 | 6.125 | 120,060 | 0 | 0 | 0 | 0 | 0 | 1,137,300 | 12/31/2017 |
| B5071302 | | OWINGS MILLS | MD | | 09/30/2015 | 4.500 | 657,664 | 0 | 0 | 0 | 0 | 0 | 1,267,350 | 12/31/2017 |
| A8022009 | | PASADENA | MD | | 05/07/2008 | 4.625 | 598,928 | 0 | 0 | 0 | 0 | 0 | 1,135,884 | 12/31/2017 |
| A8022010 | | PASADENA | MD | | 05/07/2008 | 4.625 | 703,738 | 0 | 0 | 0 | 0 | 0 | 1,087,872 | 12/31/2017 |
| A8080601 | | PASADENA | MD | | 09/26/2008 | 6.625 | 338,925 | 0 | 0 | 0 | 0 | 0 | 1,045,862 | 12/31/2017 |
| B5041304 | | PASADENA | MD | | 06/12/2015 | 4.375 | 1,423,975 | 0 | 0 | 0 | 0 | 0 | 2,334,300 | 12/31/2017 |
| B3030119 | | PIKESVILLE | MD | | 04/10/2013 | 5.125 | 363,000 | 0 | 0 | 0 | 0 | 0 | 563,356 | 12/31/2017 |
| B3062507 | | PIKESVILLE | MD | | 08/30/2013 | 4.750 | 957,430 | 0 | 0 | 0 | 0 | 0 | 1,507,572 | 12/31/2017 |
| B6051603 | | REISTERSTOWN | MD | | 08/12/2016 | 4.625 | 686,065 | 0 | 0 | 0 | 0 | 0 | 1,658,860 | 12/31/2017 |
| B5090301 | | RIVERDALE | MD | | 11/09/2015 | 4.375 | 2,436,565 | 0 | 0 | 0 | 0 | 0 | 3,797,340 | 12/31/2017 |
| B1100101 | | ROCKVILLE | MD | | 01/24/2012 | 5.500 | 442,176 | 0 | 0 | 0 | 0 | 0 | 919,138 | 12/31/2017 |
| B3012805 | | ROCKVILLE | MD | | 03/28/2013 | 4.500 | 319,491 | 0 | 0 | 0 | 0 | 0 | 590,309 | 12/31/2017 |
| B6061601 | CF | ROCKVILLE | MD | | 08/31/2016 | 5.000 | 12,554,256 | 0 | 0 | 0 | 0 | 0 | 17,174,548 | 12/31/2017 |
| B6101002 | | ROCKVILLE | MD | | 02/10/2017 | 4.125 | 628,277 | 0 | 0 | 0 | 0 | 0 | 996,360 | 12/31/2017 |
| A4012901 | | ROSEDALE | MD | | 04/30/2004 | 4.875 | 194,324 | 0 | 0 | 0 | 0 | 0 | 1,129,140 | 12/31/2017 |
| B7032403 | | SILVER SPRING | MD | | 06/29/2017 | 5.875 | 11,197,093 | 0 | 0 | 0 | 0 | 0 | 21,290,519 | 12/31/2017 |
| B8051504 | | SYKESVILLE | MD | | 10/26/2018 | 5.125 | 1,878,499 | 0 | 0 | 0 | 0 | 0 | 2,707,446 | 10/26/2018 |
| B4120202 | | TIMONIUM | MD | | 05/08/2015 | 3.875 | 6,438,748 | 0 | 0 | 0 | 0 | 0 | 12,208,768 | 12/31/2017 |
| A4052112 | | TOWSON | MD | | 08/18/2004 | 6.375 | 75,618 | 0 | 0 | 0 | 0 | 0 | 2,431,000 | 12/31/2017 |
| B3101401 | | TOWSON | MD | | 12/30/2013 | 4.125 | 2,022,680 | 0 | 0 | 0 | 0 | 0 | 3,036,324 | 12/31/2017 |
| B5012703 | | TOWSON | MD | | 04/22/2015 | 4.125 | 608,513 | 0 | 0 | 0 | 0 | 0 | 1,234,608 | 12/31/2017 |
| B8082901 | | TOWSON | MD | | 11/30/2018 | 4.750 | 1,825,625 | 0 | 0 | 0 | 0 | 0 | 2,469,198 | 11/30/2018 |
| B4091905 | | WALDORF | MD | | 12/30/2014 | 4.500 | 1,632,545 | 0 | 0 | 0 | 0 | 0 | 2,486,692 | 12/31/2017 |
| B7102401 | | WHITE MARSH | MD | | 12/21/2017 | 4.250 | 4,493,597 | 0 | 0 | 0 | 0 | 0 | 7,029,840 | 12/31/2017 |
| B4092304 | CF | WINDSOR MILL | MD | | 11/21/2014 | 4.500 | 2,403,010 | 0 | 0 | 0 | 0 | 0 | 4,177,554 | 12/31/2017 |
| B6021601 | | WINDSOR MILL | MD | | 04/14/2016 | 4.250 | 2,728,656 | 0 | 0 | 0 | 0 | 0 | 3,691,040 | 12/31/2017 |
| A6121305 | | BIDDEFORD | ME | | 03/12/2007 | 4.750 | 647,720 | 0 | 0 | 0 | 0 | 0 | 824,160 | 12/31/2017 |
| A8050902 | | BINGHAM | ME | | 07/31/2008 | 6.625 | 70,957 | 0 | 0 | 0 | 0 | 0 | 188,700 | 12/31/2017 |
| A7052504 | | BREWER | ME | | 08/15/2007 | 6.375 | 154,950 | 0 | 0 | 0 | 0 | 0 | 442,680 | 12/31/2017 |
| A8050901 | | LEWISTON | ME | | 07/31/2008 | 6.625 | 89,972 | 0 | 0 | 0 | 0 | 0 | 206,259 | 12/31/2017 |
| A8050903 | | MILBRIDGE | ME | | 07/31/2008 | 6.625 | 103,235 | 0 | 0 | 0 | 0 | 0 | 370,770 | 12/31/2017 |
| A6032202 | | PORTLAND | ME | | 12/31/2006 | 4.375 | 127,128 | 0 | 0 | 0 | 0 | 0 | 241,373 | 12/31/2017 |
| A4031207 | | SACO | ME | | 06/14/2004 | 5.750 | 371,284 | 0 | 0 | 0 | 0 | 0 | 829,000 | 12/31/2017 |
| A4031208 | | SACO | ME | | 06/14/2004 | 5.750 | 418,016 | 0 | 0 | 0 | 0 | 0 | 1,266,000 | 12/31/2017 |
| A5041103 | | SOUTH PORTLAND | ME | | 06/17/2005 | 5.000 | 324,329 | 0 | 0 | 0 | 0 | 0 | 808,350 | 12/31/2017 |
| A7062902 | | WATERVILLE | ME | | 11/09/2007 | 5.000 | 205,307 | 0 | 0 | 0 | 0 | 0 | 425,264 | 12/31/2017 |
| B1021101 | | ANN ARBOR | MI | | 06/15/2011 | 7.000 | 859,122 | 0 | 0 | 0 | 0 | 0 | 1,455,180 | 12/31/2017 |
| B5041601 | | ANN ARBOR | MI | | 07/16/2015 | 4.500 | 1,162,125 | 0 | 0 | 0 | 0 | 0 | 1,826,640 | 12/31/2017 |
| B6042602 | | ANN ARBOR | MI | | 06/29/2016 | 5.000 | 18,839,133 | 0 | 0 | 0 | 0 | 0 | 25,581,000 | 12/31/2017 |
| B6052705 | CF | ANN ARBOR | MI | | 08/17/2016 | 4.500 | 2,477,909 | 0 | 0 | 0 | 0 | 0 | 4,447,710 | 12/31/2017 |
| B6081703 | | ANN ARBOR | MI | | 10/06/2016 | 4.000 | 1,796,364 | 0 | 0 | 0 | 0 | 0 | 2,729,240 | 12/31/2017 |
| B6122201 | | ANN ARBOR | MI | | 03/09/2017 | 4.875 | 2,102,265 | 0 | 0 | 0 | 0 | 0 | 3,017,812 | 12/31/2017 |
| B7011702 | | ANN ARBOR | MI | | 04/03/2017 | 4.875 | 901,914 | 0 | 0 | 0 | 0 | 0 | 1,431,692 | 12/31/2017 |
| B7050502 | | ANN ARBOR | MI | | 06/29/2017 | 4.875 | 1,139,691 | 0 | 0 | 0 | 0 | 0 | 1,623,750 | 12/31/2017 |
| B7072607 | | ANN ARBOR | MI | | 09/29/2017 | 4.875 | 663,666 | 0 | 0 | 0 | 0 | 0 | 930,720 | 12/31/2017 |
| A7052105 | | AUBURN HILLS | MI | | 08/13/2007 | 5.000 | 510,838 | 0 | 0 | 0 | 0 | 0 | 1,699,830 | 12/31/2017 |
| A8081802 | | AUBURN HILLS | MI | | 11/19/2008 | 4.750 | 772,192 | 0 | 0 | 0 | 0 | 0 | 1,330,675 | 12/31/2017 |
| A9031304 | | AUBURN HILLS | MI | | 04/30/2009 | 4.500 | 290,297 | 0 | 0 | 0 | 0 | 0 | 721,824 | 12/31/2017 |
| B5050807 | CF | AUBURN HILLS | MI | | 07/29/2015 | 4.625 | 1,514,233 | 0 | 0 | 0 | 0 | 0 | 2,643,296 | 12/31/2017 |
| B6031802 | | AUBURN HILLS | MI | | 06/10/2016 | 4.500 | 534,767 | 0 | 0 | 0 | 0 | 0 | 1,362,240 | 12/31/2017 |
| B6092302 | | AUBURN HILLS | MI | | 11/29/2016 | 4.375 | 640,858 | 0 | 0 | 0 | 0 | 0 | 1,079,097 | 12/31/2017 |
| W6090901 | | AUBURN HILLS | MI | | 11/04/2016 | 7.003 | 4,690,210 | 0 | 0 | 0 | 0 | 0 | 9,199,000 | 12/31/2017 |
| B6042802 | | BELLEVILLE | MI | | 07/08/2016 | 4.250 | 1,041,265 | 0 | 0 | 0 | 0 | 0 | 2,464,072 | 12/31/2017 |
| B5091402 | | BERKLEY | MI | | 12/07/2015 | 4.875 | 830,785 | 0 | 0 | 0 | 0 | 0 | 1,217,748 | 12/31/2017 |
| B4101702 | | BINGHAM FARMS | MI | | 12/19/2014 | 4.750 | 676,237 | 0 | 0 | 0 | 0 | 0 | 851,904 | 12/31/2017 |
| B1071502 | | BIRMINGHAM | MI | | 09/28/2011 | 6.500 | 526,575 | 0 | 0 | 0 | 0 | 0 | 1,824,746 | 12/31/2017 |
| B2041702 | | BIRMINGHAM | MI | | 05/30/2012 | 6.500 | 873,138 | 0 | 0 | 0 | 0 | 0 | 1,530,690 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B2080604 | | BIRMINGHAM | MI | | 01/30/2013 | 5.000 | 237,616 | 0 | 0 | 0 | 0 | 0 | 656,049 | 12/31/2017 |
| B3030103 | | BIRMINGHAM | MI | | 06/25/2013 | 5.250 | 589,756 | 0 | 0 | 0 | 0 | 0 | 957,900 | 12/31/2017 |
| B3072501 | | BIRMINGHAM | MI | | 10/01/2013 | 6.125 | 560,156 | 0 | 0 | 0 | 0 | 0 | 969,004 | 12/31/2017 |
| B1022203 | CF | BRIGHTON | MI | | 05/10/2011 | 6.750 | 1,077,884 | 0 | 0 | 0 | 0 | 0 | 2,583,225 | 12/31/2017 |
| B3021901 | | BRIGHTON | MI | | 04/17/2013 | 4.875 | 294,016 | 0 | 0 | 0 | 0 | 0 | 651,398 | 12/31/2017 |
| B3122002 | | BRIGHTON | MI | | 02/28/2014 | 5.375 | 281,573 | 0 | 0 | 0 | 0 | 0 | 619,712 | 12/31/2017 |
| B7022201 | | CALEDONIA TOWNSHIP | MI | | 04/27/2017 | 5.500 | 827,010 | 0 | 0 | 0 | 0 | 0 | 1,368,000 | 12/31/2017 |
| B4121002 | | CEDAR SPRINGS | MI | | 02/26/2015 | 5.000 | 976,636 | 0 | 0 | 0 | 0 | 0 | 1,706,440 | 12/31/2017 |
| B2100105 | CF | CHARLEVOIX | MI | | 12/03/2012 | 6.125 | 2,102,776 | 0 | 0 | 0 | 0 | 0 | 4,293,282 | 12/31/2017 |
| B2021502 | | CHESTERFIELD TOWNSHIP | MI | | 04/11/2012 | 5.500 | 1,576,385 | 0 | 0 | 0 | 0 | 0 | 2,438,376 | 12/31/2017 |
| B2021502-1 | | CHESTERFIELD TOWNSHIP | MI | | 11/12/2014 | 5.500 | 339,138 | 0 | 0 | 0 | 0 | 0 | 524,584 | 12/31/2017 |
| B4071102 | | CLARKSTON | MI | | 09/15/2014 | 5.250 | 933,186 | 0 | 0 | 0 | 0 | 0 | 1,369,417 | 12/31/2017 |
| A9070701 | | CLINTON TOWNSHIP | MI | | 11/25/2009 | 4.375 | 130,982 | 0 | 0 | 0 | 0 | 0 | 353,996 | 12/31/2017 |
| B1040101 | | CLINTON TOWNSHIP | MI | | 06/14/2011 | 4.125 | 311,558 | 0 | 0 | 0 | 0 | 0 | 771,040 | 12/31/2017 |
| B5120402 | | COMMERCE | MI | | 02/26/2016 | 4.500 | 391,608 | 0 | 0 | 0 | 0 | 0 | 667,800 | 12/31/2017 |
| B4042801 | | COMMERCE TOWNSHIP | MI | | 07/11/2014 | 5.250 | 593,947 | 0 | 0 | 0 | 0 | 0 | 890,848 | 12/31/2017 |
| A6051604 | | COMSTOCK PARK | MI | | 12/31/2006 | 6.500 | 212,458 | 0 | 0 | 0 | 0 | 0 | 1,158,746 | 12/31/2017 |
| A4032906 | | DETROIT | MI | | 06/15/2004 | 5.875 | 355,581 | 0 | 0 | 0 | 0 | 0 | 836,910 | 12/31/2017 |
| B2020305 | | DETROIT | MI | | 05/18/2012 | 6.125 | 595,294 | 0 | 0 | 0 | 0 | 0 | 1,574,979 | 12/31/2017 |
| B4031801 | | DETROIT | MI | | 06/05/2014 | 4.125 | 575,058 | 0 | 0 | 0 | 0 | 0 | 1,219,758 | 12/31/2017 |
| B5081107 | | DETROIT | MI | | 11/03/2015 | 5.250 | 352,555 | 0 | 0 | 0 | 0 | 0 | 609,900 | 12/31/2017 |
| B5091701 | | DETROIT | MI | | 01/06/2016 | 4.750 | 549,474 | 0 | 0 | 0 | 0 | 0 | 1,054,614 | 12/31/2017 |
| B7050801 | | DETROIT | MI | | 07/21/2017 | 4.875 | 654,054 | 0 | 0 | 0 | 0 | 0 | 885,862 | 12/31/2017 |
| B8062102 | | DETROIT | MI | | 09/10/2018 | 5.000 | 779,853 | 0 | 0 | 0 | 0 | 0 | 1,257,944 | 09/10/2018 |
| B8090507 | | DETROIT | MI | | 11/16/2018 | 4.750 | 297,275 | 0 | 0 | 0 | 0 | 0 | 406,621 | 11/16/2018 |
| B8092404 | | DETROIT | MI | | 12/28/2018 | 5.500 | 8,612,500 | 0 | 0 | 0 | 0 | 0 | 22,406,000 | 12/28/2018 |
| B4030402 | | EAST LANSING | MI | | 05/23/2014 | 4.750 | 858,273 | 0 | 0 | 0 | 0 | 0 | 1,370,123 | 12/31/2017 |
| B5032402 | | EAST LANSING | MI | | 06/17/2015 | 4.125 | 901,476 | 0 | 0 | 0 | 0 | 0 | 1,836,833 | 12/31/2017 |
| B7050301 | | FARMINGTON | MI | | 07/17/2017 | 4.625 | 485,970 | 0 | 0 | 0 | 0 | 0 | 795,039 | 12/31/2017 |
| A7080704 | | FARMINGTON HILLS | MI | | 11/20/2007 | 6.375 | 151,251 | 0 | 0 | 0 | 0 | 0 | 291,720 | 12/31/2017 |
| A8031402 | | FARMINGTON HILLS | MI | | 05/30/2008 | 4.875 | 464,614 | 0 | 0 | 0 | 0 | 0 | 1,385,750 | 12/31/2017 |
| A9021002 | CF | FARMINGTON HILLS | MI | | 03/31/2009 | 7.750 | 1,266,536 | 0 | 0 | 0 | 0 | 0 | 2,890,140 | 12/31/2017 |
| B2052403 | | FARMINGTON HILLS | MI | | 10/30/2012 | 5.875 | 310,057 | 0 | 0 | 0 | 0 | 0 | 781,136 | 12/31/2017 |
| B4072803 | | FARMINGTON HILLS | MI | | 10/08/2014 | 5.500 | 703,829 | 0 | 0 | 0 | 0 | 0 | 1,157,685 | 12/31/2017 |
| B4102401 | CF | FARMINGTON HILLS | MI | | 01/30/2015 | 4.875 | 1,039,996 | 0 | 0 | 0 | 0 | 0 | 2,018,016 | 12/31/2017 |
| B3030105 | CF | FENTON | MI | | 05/15/2013 | 5.250 | 1,399,033 | 0 | 0 | 0 | 0 | 0 | 4,512,625 | 12/31/2017 |
| B5040801 | | FENTON | MI | | 08/31/2015 | 4.000 | 476,195 | 0 | 0 | 0 | 0 | 0 | 741,040 | 12/31/2017 |
| A6051603 | | FLINT | MI | | 12/31/2006 | 6.500 | 127,804 | 0 | 0 | 0 | 0 | 0 | 387,809 | 12/31/2017 |
| B4031804 | | FLINT | MI | | 06/05/2014 | 5.000 | 912,657 | 0 | 0 | 0 | 0 | 0 | 1,857,664 | 12/31/2017 |
| B4070901 | | GARDEN CITY | MI | | 10/01/2014 | 4.875 | 631,649 | 0 | 0 | 0 | 0 | 0 | 885,825 | 12/31/2017 |
| B2022302 | | GAYLORD | MI | | 04/25/2012 | 5.750 | 343,767 | 0 | 0 | 0 | 0 | 0 | 1,087,800 | 12/31/2017 |
| B2030802 | | GRAND RAPIDS | MI | | 05/02/2012 | 5.500 | 1,159,397 | 0 | 0 | 0 | 0 | 0 | 1,852,920 | 06/14/2018 |
| B2030802-1 | | GRAND RAPIDS | MI | | 06/14/2018 | 4.875 | 767,332 | 0 | 0 | 0 | 0 | 0 | 1,226,331 | 06/14/2018 |
| B2030804 | CF | GRAND RAPIDS | MI | | 05/02/2012 | 5.500 | 1,006,791 | 0 | 0 | 0 | 0 | 0 | 2,231,544 | 12/31/2017 |
| B3061902 | | GRAND RAPIDS | MI | | 09/06/2013 | 5.125 | 220,681 | 0 | 0 | 0 | 0 | 0 | 432,806 | 12/31/2017 |
| B3061903 | CF | GRAND RAPIDS | MI | | 09/06/2013 | 5.125 | 1,191,449 | 0 | 0 | 0 | 0 | 0 | 2,782,594 | 12/31/2017 |
| B3091701 | | GRAND RAPIDS | MI | | 12/10/2013 | 6.625 | 830,563 | 0 | 0 | 0 | 0 | 0 | 2,218,770 | 12/31/2017 |
| B3120402 | | GRAND RAPIDS | MI | | 02/13/2014 | 5.250 | 280,928 | 0 | 0 | 0 | 0 | 0 | 493,120 | 12/31/2017 |
| B4011703 | | GRAND RAPIDS | MI | | 03/24/2014 | 5.000 | 822,428 | 0 | 0 | 0 | 0 | 0 | 1,529,462 | 12/31/2017 |
| B4061802 | | GRAND RAPIDS | MI | | 09/05/2014 | 4.500 | 1,333,870 | 0 | 0 | 0 | 0 | 0 | 2,252,796 | 12/31/2017 |
| B5033002 | | GRAND RAPIDS | MI | | 06/22/2015 | 4.625 | 660,261 | 0 | 0 | 0 | 0 | 0 | 1,275,237 | 12/31/2017 |
| B5043001 | | GRAND RAPIDS | MI | | 07/24/2015 | 4.625 | 2,082,747 | 0 | 0 | 0 | 0 | 0 | 3,309,968 | 12/31/2017 |
| B5060201 | | GRAND RAPIDS | MI | | 08/20/2015 | 4.875 | 711,123 | 0 | 0 | 0 | 0 | 0 | 1,400,810 | 12/31/2017 |
| B6051703 | | GRAND RAPIDS | MI | | 07/29/2016 | 4.750 | 1,139,618 | 0 | 0 | 0 | 0 | 0 | 1,638,846 | 12/31/2017 |
| B6071201 | | GRAND RAPIDS | MI | | 10/05/2016 | 4.250 | 1,637,470 | 0 | 0 | 0 | 0 | 0 | 2,480,030 | 12/31/2017 |
| B7011802 | | GRAND RAPIDS | MI | | 03/29/2017 | 4.625 | 1,048,842 | 0 | 0 | 0 | 0 | 0 | 1,601,288 | 12/31/2017 |
| B8100402 | | GRAND RAPIDS | MI | | 12/19/2018 | 5.375 | 1,050,000 | 0 | 0 | 0 | 0 | 0 | 1,654,000 | 12/19/2018 |
| A8081904 | | HASTINGS | MI | | 10/31/2008 | 5.125 | 201,471 | 0 | 0 | 0 | 0 | 0 | 278,100 | 12/31/2017 |
| B3112601 | | HIGHLAND PARK | MI | | 02/13/2014 | 4.125 | 271,318 | 0 | 0 | 0 | 0 | 0 | 592,480 | 12/31/2017 |
| B1061302 | | HIGHLAND TOWNSHIP | MI | | 08/11/2011 | 4.250 | 448,568 | 0 | 0 | 0 | 0 | 0 | 541,200 | 12/31/2017 |
| B4080702 | | HOMER | MI | | 10/24/2014 | 5.500 | 1,597,687 | 0 | 0 | 0 | 0 | 0 | 2,578,141 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B4080702-1 | | HOMER | MI | | 12/20/2017 | 5.000 | 2,308,335 | 0 | 0 | 0 | 0 | 0 | 3,724,893 | 12/31/2017 |
| B5120405 | | HOWELL | MI | | 02/26/2016 | 4.500 | 654,950 | 0 | 0 | 0 | 0 | 0 | 1,044,720 | 12/31/2017 |
| B2101901 | | JACKSON | MI | | 12/14/2012 | 6.125 | 1,427,434 | 0 | 0 | 0 | 0 | 0 | 2,555,886 | 12/31/2017 |
| B2101901-1 | | JACKSON | MI | | 10/29/2015 | 5.125 | 634,958 | 0 | 0 | 0 | 0 | 0 | 1,136,922 | 12/31/2017 |
| B3052002 | | KALAMAZOO | MI | | 09/13/2013 | 5.875 | 181,763 | 0 | 0 | 0 | 0 | 0 | 501,144 | 12/31/2017 |
| B5043002 | | KALAMAZOO | MI | | 07/27/2015 | 4.250 | 2,024,469 | 0 | 0 | 0 | 0 | 0 | 2,964,592 | 12/31/2017 |
| B7022203 | | KENTWOOD | MI | | 04/27/2017 | 5.500 | 822,425 | 0 | 0 | 0 | 0 | 0 | 1,469,028 | 12/31/2017 |
| B8011202 | | KENTWOOD | MI | | 03/29/2018 | 5.000 | 350,536 | 0 | 0 | 0 | 0 | 0 | 725,332 | 03/29/2018 |
| A8062002 | | LAKE ORION | MI | | 08/29/2008 | 5.250 | 187,356 | 0 | 0 | 0 | 0 | 0 | 363,880 | 12/31/2017 |
| A8062003 | | LAKE ORION | MI | | 08/29/2008 | 5.250 | 187,356 | 0 | 0 | 0 | 0 | 0 | 413,819 | 12/31/2017 |
| A9022710 | | LANSING | MI | | 06/01/2009 | 5.250 | 1,267,495 | 0 | 0 | 0 | 0 | 0 | 2,460,545 | 12/31/2017 |
| B4020702 | | LANSING | MI | | 05/09/2014 | 4.875 | 412,431 | 0 | 0 | 0 | 0 | 0 | 761,430 | 12/31/2017 |
| B4020703 | | LANSING | MI | | 05/09/2014 | 4.250 | 875,386 | 0 | 0 | 0 | 0 | 0 | 1,535,100 | 12/31/2017 |
| B6030809 | | LANSING | MI | | 04/29/2016 | 4.750 | 3,244,586 | 0 | 0 | 0 | 0 | 0 | 4,690,640 | 12/31/2017 |
| B7062602 | | LANSING | MI | | 10/18/2017 | 5.000 | 374,447 | 0 | 0 | 0 | 0 | 0 | 558,000 | 12/31/2017 |
| B7071702 | | LANSING | MI | | 10/31/2017 | 4.750 | 391,495 | 0 | 0 | 0 | 0 | 0 | 597,960 | 12/31/2017 |
| B5062501 | | LINCOLN PARK | MI | | 09/10/2015 | 5.125 | 384,248 | 0 | 0 | 0 | 0 | 0 | 698,640 | 07/19/2018 |
| B7101602 | | LINCOLN PARK | MI | | 12/13/2017 | 4.750 | 404,796 | 0 | 0 | 0 | 0 | 0 | 564,060 | 12/31/2017 |
| A6101305 | | LIVONIA | MI | | 12/20/2006 | 6.375 | 1,145,896 | 0 | 0 | 0 | 0 | 0 | 1,386,198 | 10/17/2018 |
| A6101305-2 | | LIVONIA | MI | | 10/17/2018 | 6.375 | 38,016 | 0 | 0 | 0 | 0 | 0 | 45,988 | 10/17/2018 |
| A61013053 | | LIVONIA | MI | | 04/29/2010 | 6.375 | 182,451 | 0 | 0 | 0 | 0 | 0 | 220,713 | 10/17/2018 |
| A7080701 | CF | LIVONIA | MI | | 10/31/2007 | 6.375 | 1,037,352 | 0 | 0 | 0 | 0 | 0 | 2,835,378 | 12/31/2017 |
| B2012201 | | LIVONIA | MI | | 03/30/2012 | 6.000 | 596,824 | 0 | 0 | 0 | 0 | 0 | 1,145,354 | 12/31/2017 |
| B3072402 | | LIVONIA | MI | | 10/28/2013 | 5.250 | 81,749 | 0 | 0 | 0 | 0 | 0 | 226,835 | 12/31/2017 |
| B1112301 | | MARSHALL | MI | | 03/27/2012 | 6.000 | 534,038 | 0 | 0 | 0 | 0 | 0 | 1,126,211 | 12/31/2017 |
| B4122201 | | MARSHALL | MI | | 02/09/2015 | 5.375 | 249,262 | 0 | 0 | 0 | 0 | 0 | 366,300 | 12/31/2017 |
| B4013104 | | MARYSVILLE | MI | | 04/07/2014 | 6.125 | 584,503 | 0 | 0 | 0 | 0 | 0 | 791,010 | 12/31/2017 |
| B5120204 | | MOUNT CLEMENS | MI | | 02/16/2016 | 5.250 | 347,222 | 0 | 0 | 0 | 0 | 0 | 573,300 | 12/31/2017 |
| B5051801 | | MOUNT MORRIS | MI | | 08/14/2015 | 5.250 | 685,574 | 0 | 0 | 0 | 0 | 0 | 2,292,350 | 12/31/2017 |
| A7032202 | | MUNDY TOWNSHIP | MI | | 06/12/2007 | 4.875 | 240,323 | 0 | 0 | 0 | 0 | 0 | 346,290 | 12/31/2017 |
| B5090801 | | NORTH BRANCH | MI | | 12/02/2015 | 5.000 | 817,972 | 0 | 0 | 0 | 0 | 0 | 1,321,516 | 12/31/2017 |
| B3082801 | | NORTHVILLE | MI | | 11/08/2013 | 4.875 | 322,722 | 0 | 0 | 0 | 0 | 0 | 528,984 | 12/31/2017 |
| A5031703 | | OWOSSO | MI | | 06/02/2005 | 6.125 | 292,355 | 0 | 0 | 0 | 0 | 0 | 2,783,070 | 12/31/2017 |
| B1112201 | CF | PETOSKEY | MI | | 04/30/2012 | 6.000 | 1,146,314 | 0 | 0 | 0 | 0 | 0 | 2,001,700 | 12/31/2017 |
| A7032002 | | PLYMOUTH | MI | | 06/19/2007 | 6.000 | 550,351 | 0 | 0 | 0 | 0 | 0 | 1,550,400 | 12/31/2017 |
| A9040302 | | PLYMOUTH | MI | | 05/27/2009 | 5.000 | 603,298 | 0 | 0 | 0 | 0 | 0 | 1,436,220 | 12/31/2017 |
| A8111203 | | PONTIAC | MI | | 01/21/2009 | 7.250 | 525,143 | 0 | 0 | 0 | 0 | 0 | 998,688 | 12/31/2017 |
| B1010702 | CF | PONTIAC | MI | | 03/30/2011 | 6.750 | 991,119 | 0 | 0 | 0 | 0 | 0 | 1,847,000 | 12/31/2017 |
| A8081901 | | PORTAGE | MI | | 10/30/2008 | 5.000 | 534,921 | 0 | 0 | 0 | 0 | 0 | 907,200 | 12/31/2017 |
| B3052103 | | PORTAGE | MI | | 08/05/2013 | 5.000 | 340,723 | 0 | 0 | 0 | 0 | 0 | 744,485 | 12/31/2017 |
| B7022202 | | PORTAGE | MI | | 04/27/2017 | 5.500 | 827,010 | 0 | 0 | 0 | 0 | 0 | 1,368,000 | 12/31/2017 |
| A8070301 | | ROCHESTER HILLS | MI | | 10/10/2008 | 5.000 | 296,044 | 0 | 0 | 0 | 0 | 0 | 587,250 | 12/31/2017 |
| B2051403 | | ROCKFORD | MI | | 07/12/2012 | 5.125 | 556,382 | 0 | 0 | 0 | 0 | 0 | 983,388 | 12/31/2017 |
| B5091501 | | ROMULUS | MI | | 12/03/2015 | 5.000 | 1,039,795 | 0 | 0 | 0 | 0 | 0 | 1,684,704 | 12/31/2017 |
| A4072801 | | ROYAL OAK | MI | | 11/10/2004 | 6.250 | 129,203 | 0 | 0 | 0 | 0 | 0 | 1,796,000 | 12/31/2017 |
| B2080602 | | ROYAL OAK | MI | | 01/30/2013 | 4.750 | 236,239 | 0 | 0 | 0 | 0 | 0 | 351,902 | 12/31/2017 |
| B2080603 | | ROYAL OAK | MI | | 01/30/2013 | 5.000 | 475,231 | 0 | 0 | 0 | 0 | 0 | 1,261,502 | 12/31/2017 |
| B3042502 | | ROYAL OAK | MI | | 06/28/2013 | 5.750 | 411,953 | 0 | 0 | 0 | 0 | 0 | 1,943,700 | 12/31/2017 |
| A9040804 | | SAUGATUCK | MI | | 05/29/2009 | 4.750 | 136,483 | 0 | 0 | 0 | 0 | 0 | 329,130 | 12/31/2017 |
| A4101904 | | SHELBY TOWNSHIP | MI | | 12/29/2004 | 4.750 | 729,066 | 0 | 0 | 0 | 0 | 0 | 1,754,250 | 12/31/2017 |
| B5092201 | | SHELBY TOWNSHIP | MI | | 11/20/2015 | 4.750 | 617,379 | 0 | 0 | 0 | 0 | 0 | 947,176 | 12/31/2017 |
| A8123102 | | SHERIDAN | MI | | 02/25/2009 | 5.500 | 337,371 | 0 | 0 | 0 | 0 | 0 | 822,630 | 12/31/2017 |
| B4120402 | | SOUTH LYON | MI | | 02/04/2015 | 5.000 | 1,334,730 | 0 | 0 | 0 | 0 | 0 | 2,054,610 | 12/31/2017 |
| A8050203 | | SOUTHFIELD | MI | | 07/30/2008 | 6.750 | 155,526 | 0 | 0 | 0 | 0 | 0 | 298,075 | 12/31/2017 |
| B0051902 | | SOUTHFIELD | MI | | 08/26/2010 | 5.000 | 312,749 | 0 | 0 | 0 | 0 | 0 | 784,495 | 12/31/2017 |
| B1020901 | | SOUTHFIELD | MI | | 04/14/2011 | 4.625 | 367,786 | 0 | 0 | 0 | 0 | 0 | 1,448,744 | 12/31/2017 |
| B1060701 | CF | SOUTHFIELD | MI | | 08/17/2011 | 7.000 | 2,119,437 | 0 | 0 | 0 | 0 | 0 | 4,010,292 | 12/31/2017 |
| B2101902 | | SOUTHFIELD | MI | | 12/11/2012 | 6.500 | 558,931 | 0 | 0 | 0 | 0 | 0 | 775,404 | 12/31/2017 |
| B3052302 | | SOUTHFIELD | MI | | 07/31/2013 | 5.250 | 497,922 | 0 | 0 | 0 | 0 | 0 | 810,676 | 12/31/2017 |
| B5050501 | | SOUTHFIELD | MI | | 08/18/2015 | 4.750 | 906,482 | 0 | 0 | 0 | 0 | 0 | 1,632,585 | 12/31/2017 |
| A8081903 | | SPARTA | MI | | 10/31/2008 | 5.125 | 335,811 | 0 | 0 | 0 | 0 | 0 | 415,800 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A8092301 | | ST CLAIR SHORES | MI | | 12/05/2008 | 7.125 | 1,232,872 | 0 | 0 | 0 | 0 | 0 | 1,860,000 | 12/31/2017 |
| B3021204 | | STERLING HEIGHTS | MI | | 04/23/2013 | 6.250 | 321,040 | 0 | 0 | 0 | 0 | 0 | 699,050 | 12/31/2017 |
| B3121602 | | STERLING HEIGHTS | MI | | 04/17/2014 | 6.250 | 541,326 | 0 | 0 | 0 | 0 | 0 | 988,890 | 12/31/2017 |
| B5011304 | | STERLING HEIGHTS | MI | | 04/16/2015 | 4.750 | 308,988 | 0 | 0 | 0 | 0 | 0 | 634,926 | 12/31/2017 |
| B7080801 | | STERLING HEIGHTS | MI | | 10/02/2017 | 4.875 | 696,323 | 0 | 0 | 0 | 0 | 0 | 978,840 | 12/31/2017 |
| B1031801 | CF | STURGIS | MI | | 05/26/2011 | 6.500 | 1,438,275 | 0 | 0 | 0 | 0 | 0 | 3,534,012 | 12/31/2017 |
| B5120404 | | TAYLOR | MI | | 02/26/2016 | 4.500 | 477,564 | 0 | 0 | 0 | 0 | 0 | 1,013,460 | 12/31/2017 |
| A7080702 | | TROY | MI | | 10/31/2007 | 6.375 | 594,342 | 0 | 0 | 0 | 0 | 0 | 951,186 | 12/31/2017 |
| A7080703 | | TROY | MI | | 10/31/2007 | 6.375 | 217,645 | 0 | 0 | 0 | 0 | 0 | 357,505 | 12/31/2017 |
| B1050604 | | TROY | MI | | 07/28/2011 | 6.875 | 420,925 | 0 | 0 | 0 | 0 | 0 | 1,099,538 | 12/31/2017 |
| B4050201 | | TROY | MI | | 07/22/2014 | 4.875 | 243,807 | 0 | 0 | 0 | 0 | 0 | 641,348 | 12/31/2017 |
| B6033101 | | TROY | MI | | 06/22/2016 | 4.750 | 1,098,944 | 0 | 0 | 0 | 0 | 0 | 1,962,864 | 12/31/2017 |
| B4031802 | | UTICA | MI | | 05/20/2014 | 5.000 | 481,147 | 0 | 0 | 0 | 0 | 0 | 847,620 | 12/31/2017 |
| B5120403 | | WASHINGTON | MI | | 02/26/2016 | 4.500 | 487,118 | 0 | 0 | 0 | 0 | 0 | 733,320 | 12/31/2017 |
| B3050202 | | WATERFORD | MI | | 06/28/2013 | 5.750 | 836,650 | 0 | 0 | 0 | 0 | 0 | 1,142,350 | 12/31/2017 |
| B3053104 | | WAYNE | MI | | 08/14/2013 | 4.625 | 854,025 | 0 | 0 | 0 | 0 | 0 | 2,500,470 | 12/31/2017 |
| B0070601 | CF | WEST BLOOMFIELD | MI | | 09/17/2010 | 4.375 | 1,092,406 | 0 | 0 | 0 | 0 | 0 | 2,052,800 | 12/31/2017 |
| B2090403 | | WESTLAND | MI | | 10/31/2012 | 5.250 | 387,074 | 0 | 0 | 0 | 0 | 0 | 655,820 | 12/31/2017 |
| B6042803 | | YPSILANTI | MI | | 07/08/2016 | 4.250 | 756,842 | 0 | 0 | 0 | 0 | 0 | 1,181,475 | 12/31/2017 |
| A9031103 | | BLOOMINGTON | MN | | 05/13/2009 | 4.250 | 494,317 | 0 | 0 | 0 | 0 | 0 | 1,344,655 | 12/31/2017 |
| B3052904 | | BLOOMINGTON | MN | | 08/19/2013 | 4.750 | 353,282 | 0 | 0 | 0 | 0 | 0 | 573,361 | 12/31/2017 |
| B5042901 | | BLOOMINGTON | MN | | 11/06/2015 | 4.250 | 537,702 | 0 | 0 | 0 | 0 | 0 | 778,050 | 12/31/2017 |
| B2052102 | | BROOKLYN PARK | MN | | 07/27/2012 | 4.625 | 724,799 | 0 | 0 | 0 | 0 | 0 | 1,164,352 | 12/31/2017 |
| B4042304 | CF | BROOKLYN PARK | MN | | 06/26/2014 | 4.375 | 1,056,307 | 0 | 0 | 0 | 0 | 0 | 1,804,498 | 12/31/2017 |
| A8022002 | | BUFFALO | MN | | 04/30/2008 | 4.750 | 217,040 | 0 | 0 | 0 | 0 | 0 | 349,054 | 12/31/2017 |
| A4031007 | | BURNSVILLE | MN | | 06/03/2004 | 5.750 | 28,962 | 0 | 0 | 0 | 0 | 0 | 614,040 | 12/31/2017 |
| A5032303 | | BURNSVILLE | MN | | 06/15/2005 | 6.000 | 632,512 | 0 | 0 | 0 | 0 | 0 | 1,545,810 | 12/31/2017 |
| A8022003 | | BURNSVILLE | MN | | 04/30/2008 | 4.250 | 870,201 | 0 | 0 | 0 | 0 | 0 | 1,483,971 | 12/31/2017 |
| A8022005 | | BURNSVILLE | MN | | 04/30/2008 | 4.250 | 939,919 | 0 | 0 | 0 | 0 | 0 | 1,809,252 | 12/31/2017 |
| A4011204 | | CHASKA | MN | | 03/05/2004 | 5.125 | 421,374 | 0 | 0 | 0 | 0 | 0 | 1,286,000 | 12/31/2017 |
| A4050301 | | COON RAPIDS | MN | | 08/19/2004 | 6.750 | 336,164 | 0 | 0 | 0 | 0 | 0 | 1,023,000 | 12/31/2017 |
| A4050703 | | COON RAPIDS | MN | | 08/19/2004 | 6.750 | 221,199 | 0 | 0 | 0 | 0 | 0 | 424,320 | 12/31/2017 |
| A4050705 | | COON RAPIDS | MN | | 08/19/2004 | 6.750 | 336,164 | 0 | 0 | 0 | 0 | 0 | 1,057,000 | 12/31/2017 |
| A4050707 | | COON RAPIDS | MN | | 08/19/2004 | 6.750 | 575,175 | 0 | 0 | 0 | 0 | 0 | 1,416,270 | 12/31/2017 |
| A4082301 | | EDINA | MN | | 10/21/2004 | 5.000 | 987,926 | 0 | 0 | 0 | 0 | 0 | 1,764,000 | 12/31/2017 |
| B2052103 | | GOLDEN VALLEY | MN | | 07/27/2012 | 4.750 | 1,478,947 | 0 | 0 | 0 | 0 | 0 | 2,071,104 | 12/31/2017 |
| B2052104 | | GOLDEN VALLEY | MN | | 07/27/2012 | 4.500 | 1,021,689 | 0 | 0 | 0 | 0 | 0 | 2,020,228 | 12/31/2017 |
| B5022701 | | GOLDEN VALLEY | MN | | 06/05/2015 | 3.750 | 3,533,784 | 0 | 0 | 0 | 0 | 0 | 5,257,600 | 12/31/2017 |
| A7021402 | | MAPLEWOOD | MN | | 06/26/2007 | 4.875 | 109,761 | 0 | 0 | 0 | 0 | 0 | 225,930 | 12/31/2017 |
| B6061301 | | MAPLEWOOD | MN | | 09/15/2016 | 4.250 | 2,873,359 | 0 | 0 | 0 | 0 | 0 | 3,981,950 | 12/31/2017 |
| A6062803 | | MINNEAPOLIS | MN | | 08/31/2006 | 4.000 | 486,315 | 0 | 0 | 0 | 0 | 0 | 3,764,002 | 12/31/2017 |
| A8022004 | | MINNEAPOLIS | MN | | 04/30/2008 | 4.250 | 1,510,949 | 0 | 0 | 0 | 0 | 0 | 3,002,400 | 12/31/2017 |
| B3012501 | | MINNEAPOLIS | MN | | 04/17/2013 | 4.375 | 1,015,152 | 0 | 0 | 0 | 0 | 0 | 2,040,556 | 12/31/2017 |
| B3070902 | | MINNEAPOLIS | MN | | 09/03/2013 | 5.125 | 785,028 | 0 | 0 | 0 | 0 | 0 | 1,604,512 | 12/31/2017 |
| B4061303 | | MINNEAPOLIS | MN | | 09/19/2014 | 4.000 | 1,064,252 | 0 | 0 | 0 | 0 | 0 | 1,701,700 | 12/31/2017 |
| B4061304 | | MINNEAPOLIS | MN | | 09/19/2014 | 4.000 | 849,674 | 0 | 0 | 0 | 0 | 0 | 1,497,860 | 12/31/2017 |
| A8082202 | | MINNETONKA | MN | | 10/27/2008 | 5.125 | 1,461,651 | 0 | 0 | 0 | 0 | 0 | 2,551,050 | 12/31/2017 |
| B8092602 | | MINNETONKA | MN | | 12/13/2018 | 4.750 | 3,900,000 | 0 | 0 | 0 | 0 | 0 | 5,263,000 | 12/31/2018 |
| A5081903 | | NORTH ST PAUL | MN | | 12/31/2006 | 5.750 | 79,286 | 0 | 0 | 0 | 0 | 0 | 27,030 | 12/31/2017 |
| B0112402 | | OAKDALE | MN | | 02/10/2011 | 4.500 | 2,212,700 | 0 | 0 | 0 | 0 | 0 | 3,074,000 | 12/31/2017 |
| A5031801 | | PLYMOUTH | MN | | 06/03/2005 | 6.000 | 120,594 | 0 | 0 | 0 | 0 | 0 | 3,126,810 | 12/31/2017 |
| A6121103 | | PLYMOUTH | MN | | 02/02/2007 | 4.375 | 505,950 | 0 | 0 | 0 | 0 | 0 | 1,060,800 | 12/31/2017 |
| A7012202 | | RICHFIELD | MN | | 03/06/2007 | 6.375 | 616,287 | 0 | 0 | 0 | 0 | 0 | 1,010,310 | 12/31/2017 |
| A5031503 | | SHAKOPEE | MN | | 05/26/2005 | 4.250 | 431,348 | 0 | 0 | 0 | 0 | 0 | 793,050 | 12/31/2017 |
| A6062802 | | ST LOUIS PARK | MN | | 08/31/2006 | 4.000 | 491,326 | 0 | 0 | 0 | 0 | 0 | 2,712,362 | 12/31/2017 |
| A8032801 | | ST LOUIS PARK | MN | | 05/01/2008 | 4.500 | 282,305 | 0 | 0 | 0 | 0 | 0 | 740,025 | 12/31/2017 |
| B2042604 | CF | ST LOUIS PARK | MN | | 06/28/2012 | 5.125 | 2,652,857 | 0 | 0 | 0 | 0 | 0 | 4,345,110 | 12/31/2017 |
| B5032703 | | ST. MICHAEL | MN | | 05/29/2015 | 4.125 | 1,029,971 | 0 | 0 | 0 | 0 | 0 | 1,997,346 | 12/31/2017 |
| B1071801 | | VICTORIA | MN | | 10/11/2011 | 5.625 | 1,149,390 | 0 | 0 | 0 | 0 | 0 | 2,020,441 | 12/31/2017 |
| B1071801-1 | | VICTORIA | MN | | 11/07/2014 | 5.625 | 108,806 | 0 | 0 | 0 | 0 | 0 | 191,263 | 12/31/2017 |
| B3052903 | | WILLMAR | MN | | 08/23/2013 | 4.750 | 312,878 | 0 | 0 | 0 | 0 | 0 | 609,450 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B5122201 | | ARNOLD | MO. | | 03/10/2016 | 4.375 | 3,281,605 | 0 | 0 | 0 | 0 | 0 | 5,691,700 | 12/31/2017 |
| B0030901 | | BLUE SPRINGS | MO. | | 05/04/2010 | 7.000 | 2,242,135 | 0 | 0 | 0 | 0 | 0 | 3,558,390 | 12/31/2017 |
| A5092802 | | CLAYTON | MO. | | 12/09/2005 | 5.750 | 67,116 | 0 | 0 | 0 | 0 | 0 | 515,610 | 12/31/2017 |
| A6110701 | | CLAYTON | MO. | | 01/16/2007 | 6.500 | 382,306 | 0 | 0 | 0 | 0 | 0 | 860,880 | 12/31/2017 |
| A8022007 | | COLUMBIA | MO. | | 05/07/2008 | 6.375 | 491,618 | 0 | 0 | 0 | 0 | 0 | 916,853 | 12/31/2017 |
| B2050803 | | COLUMBIA | MO. | | 06/28/2012 | 5.375 | 380,645 | 0 | 0 | 0 | 0 | 0 | 816,156 | 12/31/2017 |
| B6111002 | | COLUMBIA | MO. | | 02/16/2017 | 4.250 | 534,430 | 0 | 0 | 0 | 0 | 0 | 1,184,489 | 12/31/2017 |
| B6091401 | | FENTON | MO. | | 12/02/2016 | 4.500 | 1,895,304 | 0 | 0 | 0 | 0 | 0 | 3,286,689 | 12/31/2017 |
| B5080301 | | FESTUS | MO. | | 11/16/2015 | 4.625 | 1,162,100 | 0 | 0 | 0 | 0 | 0 | 1,791,510 | 12/31/2017 |
| B6060304 | | FLORISSANT | MO. | | 09/22/2016 | 4.250 | 936,925 | 0 | 0 | 0 | 0 | 0 | 1,370,558 | 12/31/2017 |
| B5092801 | | GRANDVIEW | MO. | | 12/10/2015 | 4.625 | 904,989 | 0 | 0 | 0 | 0 | 0 | 1,679,000 | 12/31/2017 |
| B3090301 | | HAZELWOOD | MO. | | 12/11/2013 | 4.875 | 2,108,876 | 0 | 0 | 0 | 0 | 0 | 3,700,086 | 12/31/2017 |
| B5060803 | | INDEPENDENCE | MO. | | 10/30/2015 | 5.000 | 1,493,940 | 0 | 0 | 0 | 0 | 0 | 3,069,712 | 12/31/2017 |
| A6121304 | | KANSAS CITY | MO. | | 06/08/2007 | 6.000 | 220,101 | 0 | 0 | 0 | 0 | 0 | 520,710 | 12/31/2017 |
| A6122903 | | KANSAS CITY | MO. | | 03/15/2007 | 4.375 | 227,931 | 0 | 0 | 0 | 0 | 0 | 816,000 | 12/31/2017 |
| B1071504 | | KANSAS CITY | MO. | | 10/14/2011 | 5.750 | 592,309 | 0 | 0 | 0 | 0 | 0 | 1,189,032 | 12/31/2017 |
| B1090701 | | KANSAS CITY | MO. | | 11/18/2011 | 5.688 | 1,245,013 | 0 | 0 | 0 | 0 | 0 | 2,006,950 | 12/31/2017 |
| B3031201 | | KANSAS CITY | MO. | | 05/20/2013 | 4.250 | 795,319 | 0 | 0 | 0 | 0 | 0 | 1,601,849 | 12/31/2017 |
| B3052303 | | KANSAS CITY | MO. | | 08/16/2013 | 4.250 | 1,037,521 | 0 | 0 | 0 | 0 | 0 | 1,519,965 | 12/31/2017 |
| B3121001 | | KANSAS CITY | MO. | | 02/18/2014 | 5.750 | 737,120 | 0 | 0 | 0 | 0 | 0 | 1,257,088 | 12/31/2017 |
| B4022402 | | KANSAS CITY | MO. | | 03/31/2014 | 5.000 | 341,660 | 0 | 0 | 0 | 0 | 0 | 663,784 | 12/31/2017 |
| B5042704 | | KANSAS CITY | MO. | | 07/01/2015 | 4.375 | 2,463,036 | 0 | 0 | 0 | 0 | 0 | 3,514,992 | 12/31/2017 |
| B5091502 | | KANSAS CITY | MO. | | 11/13/2015 | 4.250 | 1,002,354 | 0 | 0 | 0 | 0 | 0 | 1,441,080 | 12/31/2017 |
| B7120402 | | KANSAS CITY | MO. | | 02/28/2018 | 4.500 | 593,233 | 0 | 0 | 0 | 0 | 0 | 1,017,536 | 02/28/2018 |
| A8011803 | | KIRKWOOD | MO. | | 03/26/2008 | 4.625 | 419,970 | 0 | 0 | 0 | 0 | 0 | 743,886 | 12/31/2017 |
| A8011804 | | O'FALLON | MO. | | 03/26/2008 | 4.625 | 395,281 | 0 | 0 | 0 | 0 | 0 | 711,731 | 12/31/2017 |
| A7090502 | | POPLAR BLUFF | MO. | | 10/31/2007 | 5.250 | 157,084 | 0 | 0 | 0 | 0 | 0 | 435,610 | 12/31/2017 |
| A8021203 | | RAYMORE | MO. | | 04/09/2008 | 4.500 | 782,696 | 0 | 0 | 0 | 0 | 0 | 1,399,950 | 12/31/2017 |
| B3120403 | | RAYMORE | MO. | | 02/18/2014 | 5.250 | 412,934 | 0 | 0 | 0 | 0 | 0 | 705,304 | 12/31/2017 |
| B4101001 | | RAYMORE | MO. | | 12/18/2014 | 4.500 | 1,006,346 | 0 | 0 | 0 | 0 | 0 | 1,516,468 | 12/31/2017 |
| B2061803 | | SHREWSBURY | MO. | | 09/24/2012 | 4.500 | 2,721,966 | 0 | 0 | 0 | 0 | 0 | 4,955,239 | 12/31/2017 |
| B1100406 | | ST LOUIS | MO. | | 12/22/2011 | 5.750 | 578,699 | 0 | 0 | 0 | 0 | 0 | 876,744 | 12/31/2017 |
| B2012703 | | ST LOUIS | MO. | | 04/16/2012 | 5.375 | 476,072 | 0 | 0 | 0 | 0 | 0 | 1,290,560 | 12/31/2017 |
| B5042905 | | ST LOUIS | MO. | | 07/22/2015 | 4.375 | 925,236 | 0 | 0 | 0 | 0 | 0 | 1,171,664 | 12/31/2017 |
| B6050302 | | ST LOUIS | MO. | | 07/27/2016 | 4.250 | 6,963,082 | 0 | 0 | 0 | 0 | 0 | 10,027,719 | 12/31/2017 |
| B8062501 | | ST LOUIS | MO. | | 09/06/2018 | 5.000 | 1,108,756 | 0 | 0 | 0 | 0 | 0 | 1,702,000 | 09/06/2018 |
| A4102002 | | ST. LOUIS | MO. | | 01/19/2005 | 6.125 | 105,149 | 0 | 0 | 0 | 0 | 0 | 725,730 | 12/31/2017 |
| A7062901 | | ST. LOUIS | MO. | | 08/27/2007 | 6.875 | 648,782 | 0 | 0 | 0 | 0 | 0 | 1,161,780 | 12/31/2017 |
| B1061012 | | ST. LOUIS | MO. | | 07/22/2011 | 4.000 | 1,059,722 | 0 | 0 | 0 | 0 | 0 | 2,394,810 | 12/31/2017 |
| B2012702 | | ST. LOUIS | MO. | | 04/18/2012 | 5.500 | 506,319 | 0 | 0 | 0 | 0 | 0 | 1,507,380 | 12/31/2017 |
| B2080606 | | ST. LOUIS | MO. | | 10/05/2012 | 5.250 | 277,537 | 0 | 0 | 0 | 0 | 0 | 724,744 | 12/31/2017 |
| B3032502 | | ST. LOUIS | MO. | | 05/17/2013 | 4.750 | 318,620 | 0 | 0 | 0 | 0 | 0 | 712,160 | 12/31/2017 |
| B5042102 | | ST. LOUIS | MO. | | 07/20/2015 | 4.125 | 548,819 | 0 | 0 | 0 | 0 | 0 | 899,904 | 12/31/2017 |
| B6071902 | | ST. LOUIS | MO. | | 10/11/2016 | 4.250 | 506,421 | 0 | 0 | 0 | 0 | 0 | 758,990 | 12/31/2017 |
| B6081904 | | ST. LOUIS | MO. | | 12/01/2016 | 4.250 | 9,612,348 | 0 | 0 | 0 | 0 | 0 | 17,368,107 | 12/31/2017 |
| B1100405 | | UNIVERSITY CITY | MO. | | 12/22/2011 | 5.750 | 412,779 | 0 | 0 | 0 | 0 | 0 | 717,992 | 12/31/2017 |
| B5121002 | | WEBSTER GROVES | MO. | | 02/16/2016 | 4.250 | 1,923,111 | 0 | 0 | 0 | 0 | 0 | 3,136,140 | 12/31/2017 |
| B0090102 | | BYRAM | MS. | | 11/10/2010 | 6.750 | 652,929 | 0 | 0 | 0 | 0 | 0 | 1,351,350 | 12/31/2017 |
| A8050202 | | HATTIESBURG | MS. | | 07/30/2008 | 6.750 | 196,467 | 0 | 0 | 0 | 0 | 0 | 317,730 | 12/31/2017 |
| B8100408 | | RIDGELAND | MS. | | 12/28/2018 | 5.000 | 940,000 | 0 | 0 | 0 | 0 | 0 | 1,349,000 | 12/28/2018 |
| B0061711 | | SOUTHAVEN | MS. | | 11/08/2010 | 4.250 | 972,058 | 0 | 0 | 0 | 0 | 0 | 2,043,000 | 12/31/2017 |
| B8011105 | | ABERDEEN | NC. | | 05/10/2018 | 5.000 | 566,519 | 0 | 0 | 0 | 0 | 0 | 771,250 | 05/10/2018 |
| B6041104 | | ALBEMARLE | NC. | | 06/29/2016 | 4.500 | 3,565,613 | 0 | 0 | 0 | 0 | 0 | 5,431,932 | 12/31/2017 |
| B1052001 | | ARDEN | NC. | | 08/12/2011 | 3.750 | 2,860,394 | 0 | 0 | 0 | 0 | 0 | 5,950,494 | 12/31/2017 |
| B8061806 | | ASHEBORO | NC. | | 10/31/2018 | 5.250 | 395,962 | 0 | 0 | 0 | 0 | 0 | 530,376 | 10/31/2018 |
| B8061808 | | ASHEBORO | NC. | | 11/01/2018 | 5.250 | 763,588 | 0 | 0 | 0 | 0 | 0 | 1,020,128 | 11/01/2018 |
| B8061809 | | ASHEBORO | NC. | | 10/31/2018 | 5.250 | 878,449 | 0 | 0 | 0 | 0 | 0 | 1,184,232 | 10/31/2018 |
| A4112602 | | ASHEVILLE | NC. | | 01/14/2005 | 5.875 | 740,066 | 0 | 0 | 0 | 0 | 0 | 2,931,000 | 12/31/2017 |
| B2031302 | CF | ASHEVILLE | NC. | | 07/19/2012 | 5.125 | 1,011,362 | 0 | 0 | 0 | 0 | 0 | 1,982,876 | 12/31/2017 |
| B3040202 | | ASHEVILLE | NC. | | 06/25/2013 | 4.750 | 826,994 | 0 | 0 | 0 | 0 | 0 | 1,438,400 | 12/31/2017 |
| B7030901 | | BELMONT | NC. | | 05/17/2017 | 4.375 | 467,923 | 0 | 0 | 0 | 0 | 0 | 693,090 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7062901 | | BELMONT | NC | | 08/29/2017 | 4.625 | 388,373 | 0 | 0 | 0 | 0 | 0 | 805,648 | 12/31/2017 |
| A3070805 | | BOONE | NC | | 09/25/2003 | 6.250 | 456,231 | 0 | 0 | 0 | 0 | 0 | 2,387,000 | 12/31/2017 |
| A8031904 | | BOONE | NC | | 06/12/2008 | 4.875 | 277,218 | 0 | 0 | 0 | 0 | 0 | 481,670 | 12/31/2017 |
| B5031801 | | BOONE | NC | | 05/27/2015 | 4.250 | 1,671,785 | 0 | 0 | 0 | 0 | 0 | 3,053,526 | 12/31/2017 |
| A7043001 | | BURLINGTON | NC | | 08/23/2007 | 6.375 | 153,263 | 0 | 0 | 0 | 0 | 0 | 954,720 | 12/31/2017 |
| B7100903 | | CANDLER | NC | | 12/18/2017 | 4.750 | 1,366,026 | 0 | 0 | 0 | 0 | 0 | 1,991,836 | 12/31/2017 |
| B3072901 | | CARRBORO | NC | | 10/24/2013 | 5.500 | 514,890 | 0 | 0 | 0 | 0 | 0 | 730,790 | 12/31/2017 |
| B8092802 | | CARY | NC | | 12/11/2018 | 5.000 | 2,400,000 | 0 | 0 | 0 | 0 | 0 | 3,200,000 | 12/11/2018 |
| B2022703 | | CHAPEL HILL | NC | | 05/11/2012 | 4.375 | 430,682 | 0 | 0 | 0 | 0 | 0 | 574,770 | 12/31/2017 |
| B6121604 | | CHAPEL HILL | NC | | 03/08/2017 | 4.250 | 5,714,351 | 0 | 0 | 0 | 0 | 0 | 7,356,652 | 12/31/2017 |
| A2112202 | | CHARLOTTE | NC | | 09/19/2003 | 6.170 | 984,899 | 0 | 0 | 0 | 0 | 0 | 1,864,000 | 12/31/2017 |
| A6102001 | | CHARLOTTE | NC | | 12/18/2006 | 4.250 | 411,887 | 0 | 0 | 0 | 0 | 0 | 654,060 | 12/31/2017 |
| B0052006 | CF | CHARLOTTE | NC | | 08/12/2010 | 6.250 | 988,231 | 0 | 0 | 0 | 0 | 0 | 1,917,746 | 04/02/2018 |
| B0072601 | | CHARLOTTE | NC | | 10/27/2010 | 5.875 | 341,839 | 0 | 0 | 0 | 0 | 0 | 2,372,409 | 12/31/2017 |
| B1120901 | | CHARLOTTE | NC | | 02/13/2012 | 5.375 | 496,335 | 0 | 0 | 0 | 0 | 0 | 1,091,388 | 12/31/2017 |
| B1120902 | CF | CHARLOTTE | NC | | 02/13/2012 | 5.500 | 1,013,039 | 0 | 0 | 0 | 0 | 0 | 2,405,634 | 12/31/2017 |
| B3051402 | | CHARLOTTE | NC | | 07/19/2013 | 5.000 | 260,393 | 0 | 0 | 0 | 0 | 0 | 537,408 | 12/31/2017 |
| B3051707 | | CHARLOTTE | NC | | 07/24/2013 | 4.500 | 627,318 | 0 | 0 | 0 | 0 | 0 | 1,173,600 | 12/31/2017 |
| B3060701 | | CHARLOTTE | NC | | 08/23/2013 | 4.875 | 398,650 | 0 | 0 | 0 | 0 | 0 | 655,371 | 12/31/2017 |
| B3080203 | | CHARLOTTE | NC | | 10/15/2013 | 5.625 | 638,701 | 0 | 0 | 0 | 0 | 0 | 1,029,934 | 12/31/2017 |
| B3103006 | CF | CHARLOTTE | NC | | 01/10/2014 | 4.875 | 1,369,586 | 0 | 0 | 0 | 0 | 0 | 2,117,268 | 12/31/2017 |
| B4021001 | CF | CHARLOTTE | NC | | 05/01/2014 | 4.875 | 1,006,336 | 0 | 0 | 0 | 0 | 0 | 1,494,810 | 12/31/2017 |
| B4021302 | CF | CHARLOTTE | NC | | 06/06/2014 | 5.250 | 1,393,693 | 0 | 0 | 0 | 0 | 0 | 2,093,488 | 12/31/2017 |
| B5101601 | | CHARLOTTE | NC | | 01/11/2016 | 4.500 | 1,013,600 | 0 | 0 | 0 | 0 | 0 | 1,614,140 | 12/31/2017 |
| B7100301 | | CHARLOTTE | NC | | 12/07/2017 | 4.750 | 1,647,183 | 0 | 0 | 0 | 0 | 0 | 3,376,220 | 12/31/2017 |
| B0012903 | CF | CLAYTON | NC | | 03/30/2010 | 4.500 | 2,600,418 | 0 | 0 | 0 | 0 | 0 | 5,163,950 | 12/31/2017 |
| B4092402 | | CLAYTON | NC | | 11/24/2014 | 4.750 | 220,737 | 0 | 0 | 0 | 0 | 0 | 363,558 | 12/31/2017 |
| B3062103 | | CONCORD | NC | | 09/11/2013 | 4.500 | 420,575 | 0 | 0 | 0 | 0 | 0 | 626,841 | 12/31/2017 |
| B6050203 | | CONCORD | NC | | 06/27/2016 | 4.375 | 1,351,364 | 0 | 0 | 0 | 0 | 0 | 1,960,542 | 12/31/2017 |
| B8061804 | | CONOVER | NC | | 10/31/2018 | 5.250 | 401,828 | 0 | 0 | 0 | 0 | 0 | 538,020 | 10/31/2018 |
| A5091601 | | DUNN | NC | | 12/09/2005 | 6.000 | 399,940 | 0 | 0 | 0 | 0 | 0 | 1,157,415 | 12/31/2017 |
| A4011303 | | DURHAM | NC | | 04/01/2004 | 6.750 | 346,288 | 0 | 0 | 0 | 0 | 0 | 1,200,000 | 12/31/2017 |
| A7030102 | | DURHAM | NC | | 06/15/2007 | 4.875 | 275,735 | 0 | 0 | 0 | 0 | 0 | 525,300 | 12/31/2017 |
| A8072501 | | DURHAM | NC | | 09/19/2008 | 5.250 | 385,368 | 0 | 0 | 0 | 0 | 0 | 1,015,385 | 12/31/2017 |
| A9030404 | | DURHAM | NC | | 05/21/2009 | 4.375 | 886,344 | 0 | 0 | 0 | 0 | 0 | 1,531,665 | 12/31/2017 |
| B3052401 | CF | DURHAM | NC | | 07/23/2013 | 4.625 | 1,047,450 | 0 | 0 | 0 | 0 | 0 | 1,651,694 | 12/31/2017 |
| B5092303 | | DURHAM | NC | | 11/20/2015 | 4.250 | 740,622 | 0 | 0 | 0 | 0 | 0 | 1,377,690 | 07/31/2018 |
| B7030902 | | DURHAM | NC | | 05/15/2017 | 4.875 | 1,260,490 | 0 | 0 | 0 | 0 | 0 | 1,693,220 | 12/31/2017 |
| B8051801 | | DURHAM | NC | | 07/24/2018 | 5.500 | 10,050,000 | 0 | 0 | 0 | 0 | 0 | 14,546,000 | 07/24/2018 |
| W8022301 | | DURHAM | NC | | 03/30/2018 | 6.000 | 6,947,804 | 0 | 0 | 0 | 0 | 0 | 16,069,000 | 03/30/2018 |
| B4112502 | | EDEN | NC | | 02/27/2015 | 4.125 | 1,309,761 | 0 | 0 | 0 | 0 | 0 | 2,278,830 | 12/31/2017 |
| B1012002 | CF | ELON | NC | | 05/31/2011 | 6.250 | 1,852,754 | 0 | 0 | 0 | 0 | 0 | 4,327,002 | 12/31/2017 |
| B1012003 | CF | ELON | NC | | 05/31/2011 | 6.250 | 1,482,185 | 0 | 0 | 0 | 0 | 0 | 3,918,492 | 12/31/2017 |
| A8041002 | | FAIRVIEW | NC | | 06/02/2008 | 5.000 | 702,965 | 0 | 0 | 0 | 0 | 0 | 1,164,228 | 12/31/2017 |
| A3062003 | | FAYETTEVILLE | NC | | 09/08/2003 | 4.375 | 432,118 | 0 | 0 | 0 | 0 | 0 | 636,480 | 12/31/2017 |
| A7121015 | | FAYETTEVILLE | NC | | 03/31/2008 | 6.250 | 613,045 | 0 | 0 | 0 | 0 | 0 | 627,881 | 12/31/2017 |
| A8022001 | | FAYETTEVILLE | NC | | 05/09/2008 | 6.500 | 209,843 | 0 | 0 | 0 | 0 | 0 | 466,619 | 12/31/2017 |
| B0072004 | | FAYETTEVILLE | NC | | 10/19/2010 | 6.250 | 344,660 | 0 | 0 | 0 | 0 | 0 | 676,773 | 12/31/2017 |
| B1030401 | | FAYETTEVILLE | NC | | 05/31/2011 | 6.125 | 1,304,326 | 0 | 0 | 0 | 0 | 0 | 2,479,603 | 12/31/2017 |
| B1081503 | | FAYETTEVILLE | NC | | 11/10/2011 | 5.750 | 575,207 | 0 | 0 | 0 | 0 | 0 | 1,201,464 | 12/31/2017 |
| B1093001 | | FAYETTEVILLE | NC | | 12/20/2011 | 5.250 | 480,048 | 0 | 0 | 0 | 0 | 0 | 1,394,620 | 12/31/2017 |
| B1093002 | | FAYETTEVILLE | NC | | 12/15/2011 | 5.500 | 316,740 | 0 | 0 | 0 | 0 | 0 | 527,772 | 12/31/2017 |
| B1100401 | | FAYETTEVILLE | NC | | 02/28/2012 | 4.375 | 783,367 | 0 | 0 | 0 | 0 | 0 | 1,071,576 | 12/31/2017 |
| B2071701 | | FAYETTEVILLE | NC | | 10/31/2012 | 4.625 | 1,018,224 | 0 | 0 | 0 | 0 | 0 | 1,145,007 | 12/31/2017 |
| B2092401 | | FAYETTEVILLE | NC | | 12/18/2012 | 5.125 | 304,294 | 0 | 0 | 0 | 0 | 0 | 442,260 | 12/31/2017 |
| B2101102 | | FAYETTEVILLE | NC | | 12/19/2012 | 4.625 | 1,832,102 | 0 | 0 | 0 | 0 | 0 | 2,175,558 | 12/31/2017 |
| B2121803 | | FAYETTEVILLE | NC | | 03/07/2013 | 4.750 | 1,308,958 | 0 | 0 | 0 | 0 | 0 | 1,694,193 | 12/31/2017 |
| B3021401 | | FAYETTEVILLE | NC | | 04/11/2013 | 4.625 | 1,762,859 | 0 | 0 | 0 | 0 | 0 | 2,617,417 | 12/31/2017 |
| B3030701 | | FAYETTEVILLE | NC | | 06/21/2013 | 4.625 | 774,623 | 0 | 0 | 0 | 0 | 0 | 1,181,100 | 12/31/2017 |
| B6030804 | | FAYETTEVILLE | NC | | 06/01/2016 | 4.500 | 1,056,632 | 0 | 0 | 0 | 0 | 0 | 2,066,580 | 12/31/2017 |
| B7041201 | | FOREST CITY | NC | | 07/14/2017 | 5.250 | 666,490 | 0 | 0 | 0 | 0 | 0 | 951,966 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A7050107 | | FUQUAY-VARINA | NC | | 07/30/2007 | 4.875 | 183,894 | 0 | 0 | 0 | 0 | 0 | 440,640 | 12/31/2017 |
| A8020808 | | FUQUAY-VARINA | NC | | 04/11/2008 | 4.250 | 791,418 | 0 | 0 | 0 | 0 | 0 | 1,634,809 | 12/31/2017 |
| A7092112 | | GARNER | NC | | 12/12/2007 | 4.875 | 163,277 | 0 | 0 | 0 | 0 | 0 | 350,875 | 12/31/2017 |
| B1090902 | | GASTONIA | NC | | 11/10/2011 | 5.750 | 937,701 | 0 | 0 | 0 | 0 | 0 | 1,576,696 | 12/31/2017 |
| B5091002 | | GASTONIA | NC | | 11/25/2015 | 4.500 | 875,063 | 0 | 0 | 0 | 0 | 0 | 1,898,100 | 12/31/2017 |
| B8052304 | | GASTONIA | NC | | 08/16/2018 | 5.375 | 1,467,944 | 0 | 0 | 0 | 0 | 0 | 2,135,000 | 08/16/2018 |
| B8020805 | | GOLDSBORO | NC | | 03/29/2018 | 4.875 | 9,790,448 | 0 | 0 | 0 | 0 | 0 | 18,087,762 | 03/29/2018 |
| B6081603 | | GRAHAM | NC | | 10/12/2016 | 4.125 | 910,777 | 0 | 0 | 0 | 0 | 0 | 1,380,240 | 12/31/2017 |
| B0032901 | CF | GREENSBORO | NC | | 07/22/2010 | 7.125 | 1,068,557 | 0 | 0 | 0 | 0 | 0 | 2,327,874 | 12/31/2017 |
| B0072605 | | GREENSBORO | NC | | 10/27/2010 | 3.750 | 1,684,161 | 0 | 0 | 0 | 0 | 0 | 2,857,555 | 12/31/2017 |
| B3012902 | | GREENSBORO | NC | | 04/08/2013 | 4.500 | 244,299 | 0 | 0 | 0 | 0 | 0 | 450,753 | 12/31/2017 |
| B4073001 | CF | GREENSBORO | NC | | 10/22/2014 | 5.625 | 1,929,632 | 0 | 0 | 0 | 0 | 0 | 3,162,305 | 12/31/2017 |
| B4111403 | | GREENSBORO | NC | | 01/28/2015 | 4.625 | 444,833 | 0 | 0 | 0 | 0 | 0 | 755,568 | 12/31/2017 |
| B5020604 | | GREENSBORO | NC | | 05/01/2015 | 3.875 | 729,898 | 0 | 0 | 0 | 0 | 0 | 1,072,560 | 12/31/2017 |
| B5030602 | | GREENSBORO | NC | | 05/27/2015 | 4.375 | 599,427 | 0 | 0 | 0 | 0 | 0 | 1,033,320 | 12/31/2017 |
| B5050506 | | GREENSBORO | NC | | 09/01/2015 | 4.375 | 700,523 | 0 | 0 | 0 | 0 | 0 | 1,248,180 | 12/31/2017 |
| B5052101 | CF | GREENSBORO | NC | | 07/31/2015 | 4.250 | 2,913,031 | 0 | 0 | 0 | 0 | 0 | 5,481,296 | 12/31/2017 |
| B5081404 | CF | GREENSBORO | NC | | 12/02/2015 | 4.500 | 3,701,557 | 0 | 0 | 0 | 0 | 0 | 6,554,933 | 12/31/2017 |
| B5081406 | CF | GREENSBORO | NC | | 12/02/2015 | 4.500 | 3,119,619 | 0 | 0 | 0 | 0 | 0 | 4,466,602 | 12/31/2017 |
| B6072002 | | GREENSBORO | NC | | 09/27/2016 | 4.250 | 4,239,046 | 0 | 0 | 0 | 0 | 0 | 6,366,716 | 12/31/2017 |
| B6072003 | | GREENSBORO | NC | | 09/27/2016 | 4.250 | 2,508,107 | 0 | 0 | 0 | 0 | 0 | 3,699,360 | 12/31/2017 |
| B8061813 | | GREENSBORO | NC | | 10/31/2018 | 5.250 | 605,675 | 0 | 0 | 0 | 0 | 0 | 816,144 | 10/31/2018 |
| B0090301 | CF | GREENVILLE | NC | | 12/10/2010 | 6.125 | 1,850,282 | 0 | 0 | 0 | 0 | 0 | 4,299,000 | 12/31/2017 |
| B7091202 | | GREENVILLE | NC | | 11/30/2017 | 4.750 | 3,259,766 | 0 | 0 | 0 | 0 | 0 | 4,833,486 | 12/31/2017 |
| A3032801 | | HICKORY | NC | | 06/19/2003 | 4.500 | 338,027 | 0 | 0 | 0 | 0 | 0 | 2,038,000 | 12/31/2017 |
| B3032004 | CF | HICKORY | NC | | 06/07/2013 | 4.750 | 1,000,865 | 0 | 0 | 0 | 0 | 0 | 1,951,450 | 12/31/2017 |
| B5013001 | | HICKORY | NC | | 04/17/2015 | 4.125 | 803,242 | 0 | 0 | 0 | 0 | 0 | 1,481,850 | 12/31/2017 |
| A8071007 | | HIGH POINT | NC | | 09/30/2008 | 5.500 | 226,333 | 0 | 0 | 0 | 0 | 0 | 294,372 | 12/31/2017 |
| B8061802 | | HIGH POINT | NC | | 10/31/2018 | 5.250 | 662,870 | 0 | 0 | 0 | 0 | 0 | 887,292 | 10/31/2018 |
| B8061811 | | HIGH POINT | NC | | 10/31/2018 | 5.250 | 536,748 | 0 | 0 | 0 | 0 | 0 | 718,242 | 10/31/2018 |
| B8061812 | | HIGH POINT | NC | | 10/31/2018 | 5.250 | 615,941 | 0 | 0 | 0 | 0 | 0 | 837,900 | 10/31/2018 |
| B4012402 | CF | HOLLY SPRINGS | NC | | 06/02/2014 | 5.375 | 1,163,861 | 0 | 0 | 0 | 0 | 0 | 2,144,175 | 12/31/2017 |
| B6080402 | | HUNTERSVILLE | NC | | 10/21/2016 | 4.250 | 2,700,999 | 0 | 0 | 0 | 0 | 0 | 4,050,550 | 12/31/2017 |
| B0040601 | CF | JACKSONVILLE | NC | | 06/28/2010 | 6.875 | 1,646,946 | 0 | 0 | 0 | 0 | 0 | 5,570,752 | 12/31/2017 |
| B2121804 | | JACKSONVILLE | NC | | 04/30/2013 | 4.500 | 431,470 | 0 | 0 | 0 | 0 | 0 | 665,984 | 12/31/2017 |
| B5020508 | | JAMESTOWN | NC | | 09/01/2015 | 5.000 | 365,606 | 0 | 0 | 0 | 0 | 0 | 648,210 | 12/31/2017 |
| A7100202 | | KANNAPOLIS | NC | | 12/14/2007 | 4.750 | 373,843 | 0 | 0 | 0 | 0 | 0 | 567,798 | 12/31/2017 |
| B7041203 | | KINGS MOUNTAIN | NC | | 07/14/2017 | 5.250 | 666,490 | 0 | 0 | 0 | 0 | 0 | 1,014,390 | 12/31/2017 |
| B6030807 | | KINSTON | NC | | 06/01/2016 | 4.500 | 477,194 | 0 | 0 | 0 | 0 | 0 | 845,982 | 12/31/2017 |
| A4011304 | | KNIGHTDALE | NC | | 04/01/2004 | 6.750 | 234,166 | 0 | 0 | 0 | 0 | 0 | 828,000 | 12/31/2017 |
| B8061801 | | LEVEL CROSS | NC | | 10/31/2018 | 5.250 | 879,915 | 0 | 0 | 0 | 0 | 0 | 1,183,350 | 10/31/2018 |
| B3122010 | | MAIDEN | NC | | 03/04/2014 | 4.375 | 453,266 | 0 | 0 | 0 | 0 | 0 | 842,270 | 12/31/2017 |
| A6063001 | | MATTHEWS | NC | | 09/28/2006 | 4.250 | 341,813 | 0 | 0 | 0 | 0 | 0 | 1,070,910 | 12/31/2017 |
| B2050204 | | MATTHEWS | NC | | 07/31/2012 | 5.000 | 2,162,756 | 0 | 0 | 0 | 0 | 0 | 3,084,835 | 11/30/2018 |
| B2050204-1 | | MATTHEWS | NC | | 11/30/2018 | 5.125 | 901,600 | 0 | 0 | 0 | 0 | 0 | 1,285,993 | 11/30/2018 |
| B3040503 | CF | MATTHEWS | NC | | 06/03/2013 | 4.750 | 995,729 | 0 | 0 | 0 | 0 | 0 | 1,537,600 | 12/31/2017 |
| B8020209 | | MATTHEWS | NC | | 03/29/2018 | 5.125 | 6,888,198 | 0 | 0 | 0 | 0 | 0 | 10,054,180 | 03/29/2018 |
| B7051502 | | MAXTON | NC | | 08/11/2017 | 4.625 | 517,702 | 0 | 0 | 0 | 0 | 0 | 726,033 | 12/31/2017 |
| B5121403 | | MONROE | NC | | 02/25/2016 | 4.375 | 589,381 | 0 | 0 | 0 | 0 | 0 | 869,820 | 12/31/2017 |
| B8090501 | | MORGANTON | NC | | 10/31/2018 | 5.250 | 1,337,004 | 0 | 0 | 0 | 0 | 0 | 1,809,276 | 10/31/2018 |
| A7083105 | | MORRISVILLE | NC | | 10/25/2007 | 5.375 | 477,816 | 0 | 0 | 0 | 0 | 0 | 905,408 | 12/31/2017 |
| A9021901 | | MORRISVILLE | NC | | 07/01/2009 | 7.250 | 851,835 | 0 | 0 | 0 | 0 | 0 | 2,001,084 | 12/31/2017 |
| B7072602 | | NAGS HEAD | NC | | 10/17/2017 | 5.375 | 522,416 | 0 | 0 | 0 | 0 | 0 | 844,200 | 12/31/2017 |
| B6042203 | | PEMBROKE | NC | | 10/04/2016 | 4.250 | 1,619,180 | 0 | 0 | 0 | 0 | 0 | 2,316,020 | 12/31/2017 |
| B5042103 | | PINEVILLE | NC | | 06/30/2015 | 4.125 | 2,444,827 | 0 | 0 | 0 | 0 | 0 | 3,793,361 | 12/31/2017 |
| A3062601 | | RALEIGH | NC | | 08/14/2003 | 7.250 | 651,172 | 0 | 0 | 0 | 0 | 0 | 2,008,000 | 12/31/2017 |
| A7060805 | | RALEIGH | NC | | 07/23/2007 | 5.000 | 352,298 | 0 | 0 | 0 | 0 | 0 | 581,910 | 12/31/2017 |
| A8121002 | | RALEIGH | NC | | 02/20/2009 | 4.500 | 326,983 | 0 | 0 | 0 | 0 | 0 | 604,404 | 12/31/2017 |
| A8123101 | | RALEIGH | NC | | 02/13/2009 | 7.375 | 2,084,303 | 0 | 0 | 0 | 0 | 0 | 2,830,750 | 12/31/2017 |
| B1040807 | | RALEIGH | NC | | 06/27/2011 | 6.375 | 559,183 | 0 | 0 | 0 | 0 | 0 | 1,031,740 | 12/31/2017 |
| B1041504 | | RALEIGH | NC | | 07/15/2011 | 6.000 | 682,678 | 0 | 0 | 0 | 0 | 0 | 1,913,142 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B1061602 | | RALEIGH | NC | | 08/26/2011 | 6.000 | 758,840 | 0 | 0 | 0 | 0 | 0 | 1,717,408 | 12/31/2017 |
| B1071802 | CF | RALEIGH | NC | | 10/26/2011 | 6.000 | 2,400,698 | 0 | 0 | 0 | 0 | 0 | 5,233,404 | 12/31/2017 |
| B1072602 | | RALEIGH | NC | | 11/09/2011 | 5.625 | 761,769 | 0 | 0 | 0 | 0 | 0 | 2,091,738 | 12/31/2017 |
| B1091201 | | RALEIGH | NC | | 11/17/2011 | 5.750 | 629,009 | 0 | 0 | 0 | 0 | 0 | 921,844 | 12/31/2017 |
| B2052303 | | RALEIGH | NC | | 09/21/2012 | 4.625 | 541,325 | 0 | 0 | 0 | 0 | 0 | 1,393,282 | 12/31/2017 |
| B2052304 | | RALEIGH | NC | | 09/21/2012 | 4.625 | 372,604 | 0 | 0 | 0 | 0 | 0 | 1,110,362 | 12/31/2017 |
| B2102201 | | RALEIGH | NC | | 12/20/2012 | 4.875 | 681,569 | 0 | 0 | 0 | 0 | 0 | 1,271,634 | 12/31/2017 |
| B2122107 | | RALEIGH | NC | | 02/14/2013 | 5.000 | 652,408 | 0 | 0 | 0 | 0 | 0 | 1,136,029 | 12/31/2017 |
| B4120802 | | RALEIGH | NC | | 03/16/2015 | 4.000 | 330,505 | 0 | 0 | 0 | 0 | 0 | 446,680 | 12/31/2017 |
| B6021706 | | RALEIGH | NC | | 04/28/2016 | 4.250 | 797,851 | 0 | 0 | 0 | 0 | 0 | 1,338,240 | 12/31/2017 |
| B6060301 | CF | RALEIGH | NC | | 08/30/2016 | 4.375 | 2,602,298 | 0 | 0 | 0 | 0 | 0 | 6,667,953 | 12/31/2017 |
| B7071901 | | RALEIGH | NC | | 10/27/2017 | 5.125 | 6,738,531 | 0 | 0 | 0 | 0 | 0 | 9,377,290 | 12/31/2017 |
| B8011701 | | RALEIGH | NC | | 03/29/2018 | 4.625 | 1,527,428 | 0 | 0 | 0 | 0 | 0 | 2,084,458 | 03/29/2018 |
| B6062401 | | RANDLEMAN | NC | | 08/25/2016 | 4.500 | 498,005 | 0 | 0 | 0 | 0 | 0 | 872,780 | 12/31/2017 |
| A4072202 | | RESEARCH TRIANGLE PARK | NC | | 12/02/2004 | 6.000 | 129,914 | 0 | 0 | 0 | 0 | 0 | 1,861,500 | 12/31/2017 |
| A5081602 | | ROCKY MOUNT | NC | | 12/19/2005 | 6.125 | 383,444 | 0 | 0 | 0 | 0 | 0 | 754,245 | 12/31/2017 |
| A8110401 | | ROCKY MOUNT | NC | | 01/12/2009 | 4.750 | 551,072 | 0 | 0 | 0 | 0 | 0 | 1,273,492 | 12/31/2017 |
| B5081403 | | RURAL HALL | NC | | 11/12/2015 | 4.375 | 1,251,186 | 0 | 0 | 0 | 0 | 0 | 2,253,960 | 12/31/2017 |
| B2111605 | | RUTHERFORDTON | NC | | 01/25/2013 | 5.000 | 420,750 | 0 | 0 | 0 | 0 | 0 | 710,057 | 12/31/2017 |
| B7021702 | | SEVEN LAKES | NC | | 05/01/2017 | 4.625 | 959,230 | 0 | 0 | 0 | 0 | 0 | 1,437,160 | 12/31/2017 |
| B3122012 | | SHELBY | NC | | 03/04/2014 | 4.875 | 390,591 | 0 | 0 | 0 | 0 | 0 | 686,356 | 12/31/2017 |
| B8061803 | | SILER CITY | NC | | 11/01/2018 | 5.250 | 458,629 | 0 | 0 | 0 | 0 | 0 | 613,093 | 11/01/2018 |
| A7032803 | | SMITHFIELD | NC | | 06/14/2007 | 6.250 | 405,795 | 0 | 0 | 0 | 0 | 0 | 822,120 | 12/31/2017 |
| A5110304 | | SOUTHERN PINES | NC | | 12/31/2006 | 6.125 | 52,585 | 0 | 0 | 0 | 0 | 0 | 510,510 | 12/31/2017 |
| A7010501 | | SOUTHERN PINES | NC | | 04/11/2007 | 6.375 | 226,096 | 0 | 0 | 0 | 0 | 0 | 395,250 | 12/31/2017 |
| A6071001 | | SPRING LAKE | NC | | 11/17/2006 | 4.750 | 1,417,607 | 0 | 0 | 0 | 0 | 0 | 2,524,500 | 12/31/2017 |
| B2031201 | | SPRING LAKE | NC | | 08/23/2012 | 4.750 | 5,014,547 | 0 | 0 | 0 | 0 | 0 | 6,903,858 | 12/31/2017 |
| B8061805 | | THOMASVILLE | NC | | 11/01/2018 | 5.250 | 646,113 | 0 | 0 | 0 | 0 | 0 | 863,283 | 11/01/2018 |
| B8061810 | | TRINITY | NC | | 10/31/2018 | 5.250 | 646,738 | 0 | 0 | 0 | 0 | 0 | 866,712 | 10/31/2018 |
| A4011306 | | WAKE FOREST | NC | | 04/01/2004 | 6.750 | 197,672 | 0 | 0 | 0 | 0 | 0 | 643,000 | 12/31/2017 |
| B8050202 | | WILKESBORO | NC | | 08/24/2018 | 5.375 | 1,146,117 | 0 | 0 | 0 | 0 | 0 | 1,774,000 | 08/24/2018 |
| B3010202 | | WILMINGTON | NC | | 03/28/2013 | 4.500 | 553,427 | 0 | 0 | 0 | 0 | 0 | 1,035,648 | 12/31/2017 |
| B8092103 | | WILMINGTON | NC | | 11/30/2018 | 5.250 | 4,138,200 | 0 | 0 | 0 | 0 | 0 | 5,918,715 | 11/30/2018 |
| B0111602 | CF | WINSTON-SALEM | NC | | 01/18/2011 | 4.625 | 1,110,872 | 0 | 0 | 0 | 0 | 0 | 2,721,000 | 12/31/2017 |
| B1063011 | | WINSTON-SALEM | NC | | 09/22/2011 | 5.750 | 932,838 | 0 | 0 | 0 | 0 | 0 | 1,473,868 | 12/31/2017 |
| B2110901 | | WINSTON-SALEM | NC | | 02/15/2013 | 4.750 | 506,220 | 0 | 0 | 0 | 0 | 0 | 845,901 | 12/31/2017 |
| B7012601 | | WINSTON-SALEM | NC | | 04/06/2017 | 4.625 | 3,547,023 | 0 | 0 | 0 | 0 | 0 | 5,096,364 | 12/31/2017 |
| A8071006 | | FARGO | ND | | 10/03/2008 | 5.250 | 297,270 | 0 | 0 | 0 | 0 | 0 | 611,550 | 12/31/2017 |
| B1042803 | | GRAND FORKS | ND | | 07/28/2011 | 6.500 | 1,128,752 | 0 | 0 | 0 | 0 | 0 | 3,776,392 | 12/31/2017 |
| B7101001 | | BELLEVUE | NE | | 12/15/2017 | 4.500 | 345,096 | 0 | 0 | 0 | 0 | 0 | 447,440 | 12/31/2017 |
| B5060303 | | NORFOLK | NE | | 10/14/2015 | 5.000 | 196,478 | 0 | 0 | 0 | 0 | 0 | 264,303 | 12/31/2017 |
| A4100706 | | OMAHA | NE | | 12/07/2004 | 5.750 | 78,077 | 0 | 0 | 0 | 0 | 0 | 1,271,000 | 12/31/2017 |
| A9020601 | | OMAHA | NE | | 04/02/2009 | 4.250 | 322,292 | 0 | 0 | 0 | 0 | 0 | 672,796 | 12/31/2017 |
| B2012902 | CF | OMAHA | NE | | 03/30/2012 | 5.250 | 1,728,974 | 0 | 0 | 0 | 0 | 0 | 3,308,445 | 12/31/2017 |
| B2031308 | | OMAHA | NE | | 05/22/2012 | 5.250 | 758,340 | 0 | 0 | 0 | 0 | 0 | 1,651,902 | 12/31/2017 |
| B2082701 | | OMAHA | NE | | 10/30/2012 | 5.000 | 469,209 | 0 | 0 | 0 | 0 | 0 | 799,934 | 12/31/2017 |
| B2112102 | | OMAHA | NE | | 01/29/2013 | 4.750 | 492,160 | 0 | 0 | 0 | 0 | 0 | 1,052,294 | 12/31/2017 |
| B3062402 | | OMAHA | NE | | 09/05/2013 | 5.000 | 367,930 | 0 | 0 | 0 | 0 | 0 | 756,504 | 12/31/2017 |
| B3071901 | CF | OMAHA | NE | | 09/30/2013 | 5.500 | 1,536,397 | 0 | 0 | 0 | 0 | 0 | 3,518,648 | 12/31/2017 |
| B3072304 | | OMAHA | NE | | 10/11/2013 | 4.875 | 323,277 | 0 | 0 | 0 | 0 | 0 | 834,298 | 12/31/2017 |
| B3072305 | | OMAHA | NE | | 10/11/2013 | 4.875 | 314,132 | 0 | 0 | 0 | 0 | 0 | 732,259 | 12/31/2017 |
| B3072306 | | OMAHA | NE | | 10/11/2013 | 4.875 | 399,095 | 0 | 0 | 0 | 0 | 0 | 1,063,289 | 12/31/2017 |
| A7061203 | | PAPILLION | NE | | 01/16/2008 | 6.875 | 149,515 | 0 | 0 | 0 | 0 | 0 | 369,862 | 12/31/2017 |
| A5061701 | | DERRY | NH | | 08/01/2005 | 5.000 | 366,103 | 0 | 0 | 0 | 0 | 0 | 554,880 | 12/31/2017 |
| B1041401 | | DOVER | NH | | 06/03/2011 | 4.625 | 821,351 | 0 | 0 | 0 | 0 | 0 | 1,291,650 | 12/31/2017 |
| A7040302 | | NASHUA | NH | | 06/27/2007 | 4.375 | 57,847 | 0 | 0 | 0 | 0 | 0 | 200,940 | 12/31/2017 |
| B0110801 | | ATLANTIC CITY | NJ | | 01/19/2011 | 4.125 | 700,202 | 0 | 0 | 0 | 0 | 0 | 874,000 | 12/31/2017 |
| B0110802 | | ATLANTIC CITY | NJ | | 01/19/2011 | 4.125 | 2,662,519 | 0 | 0 | 0 | 0 | 0 | 3,996,000 | 12/31/2017 |
| B0110803 | | ATLANTIC CITY | NJ | | 01/19/2011 | 4.125 | 1,978,089 | 0 | 0 | 0 | 0 | 0 | 3,459,000 | 12/31/2017 |
| B8061503 | | BELLEVILLE | NJ | | 08/27/2018 | 5.000 | 819,407 | 0 | 0 | 0 | 0 | 0 | 1,311,500 | 08/27/2018 |
| B5110901 | | CINNAMINSON | NJ | | 12/18/2015 | 4.375 | 688,712 | 0 | 0 | 0 | 0 | 0 | 959,854 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A4013002 | | CLIFTON | NJ | | 04/20/2004 | 5.000 | 580,914 | 0 | 0 | 0 | 0 | 0 | 2,447,000 | 12/31/2017 |
| B0060702 | CF | DEPTFORD | NJ | | 08/18/2010 | 6.750 | 1,142,032 | 0 | 0 | 0 | 0 | 0 | 4,936,436 | 12/31/2017 |
| B5031802 | | EATONTOWN | NJ | | 05/27/2015 | 4.500 | 9,860,878 | 0 | 0 | 0 | 0 | 0 | 25,291,000 | 12/31/2017 |
| W7061401 | | EATONTOWN | NJ | | 08/18/2017 | 5.750 | 10,449,117 | 0 | 0 | 0 | 0 | 0 | 18,043,553 | 12/31/2017 |
| W7061401A | | EATONTOWN | NJ | | 10/17/2018 | 7.375 | 359,883 | 0 | 0 | 0 | 0 | 0 | 621,447 | 12/31/2017 |
| A7081601 | | FREEHOLD | NJ | | 11/30/2007 | 5.250 | 167,901 | 0 | 0 | 0 | 0 | 0 | 255,158 | 12/31/2017 |
| B5022711 | | GALLOWAY | NJ | | 06/30/2015 | 5.500 | 1,323,650 | 0 | 0 | 0 | 0 | 0 | 1,779,897 | 12/31/2017 |
| A4011402 | | HILLSIDE | NJ | | 03/23/2004 | 4.750 | 431,457 | 0 | 0 | 0 | 0 | 0 | 4,126,500 | 12/31/2017 |
| B3021903 | | HILLSIDE | NJ | | 05/15/2013 | 4.500 | 677,331 | 0 | 0 | 0 | 0 | 0 | 4,066,074 | 12/31/2017 |
| B1112501 | CF | HOBOKEN | NJ | | 12/29/2011 | 5.250 | 1,134,542 | 0 | 0 | 0 | 0 | 0 | 2,006,950 | 12/31/2017 |
| B5020506 | | KEARNY | NJ | | 05/12/2015 | 3.750 | 363,978 | 0 | 0 | 0 | 0 | 0 | 2,220,984 | 12/31/2017 |
| B5111711 | | LAKEWOOD | NJ | | 01/06/2016 | 5.125 | 916,864 | 0 | 0 | 0 | 0 | 0 | 1,545,874 | 12/31/2017 |
| B5022501 | | LAWRENCEVILLE TOWNSHIP | NJ | | 08/03/2015 | 4.500 | 1,654,131 | 0 | 0 | 0 | 0 | 0 | 2,216,840 | 12/31/2017 |
| B5071704 | | MAHWAH | NJ | | 09/03/2015 | 5.000 | 10,664,806 | 0 | 0 | 0 | 0 | 0 | 15,501,000 | 12/31/2017 |
| A4031105 | | MIDDLETOWN | NJ | | 04/29/2004 | 5.875 | 24,669 | 0 | 0 | 0 | 0 | 0 | 974,000 | 12/31/2017 |
| A6061206 | | MILLVILLE | NJ | | 12/31/2006 | 4.750 | 339,650 | 0 | 0 | 0 | 0 | 0 | 823,599 | 12/31/2017 |
| A7102903 | | MORRISTOWN | NJ | | 01/14/2008 | 6.375 | 145,241 | 0 | 0 | 0 | 0 | 0 | 553,493 | 12/31/2017 |
| B5071703 | | MOUNT ARLINGTON | NJ | | 09/03/2015 | 5.000 | 9,639,108 | 0 | 0 | 0 | 0 | 0 | 15,139,000 | 12/31/2017 |
| A4032611 | | MT LAUREL | NJ | | 05/24/2004 | 5.750 | 530,088 | 0 | 0 | 0 | 0 | 0 | 1,469,820 | 12/31/2017 |
| A7041004 | | NEW BRUNSWICK | NJ | | 07/02/2007 | 4.375 | 651,595 | 0 | 0 | 0 | 0 | 0 | 3,030,945 | 12/31/2017 |
| A2102301 | | NEWARK | NJ | | 01/23/2003 | 4.500 | 321,258 | 0 | 0 | 0 | 0 | 0 | 2,960,550 | 12/31/2017 |
| A3012801 | | NEWARK | NJ | | 04/24/2003 | 4.500 | 270,575 | 0 | 0 | 0 | 0 | 0 | 1,317,840 | 12/31/2017 |
| A8082702 | | NEWARK | NJ | | 11/14/2008 | 5.500 | 965,490 | 0 | 0 | 0 | 0 | 0 | 1,683,495 | 12/31/2017 |
| B4111004 | | NORTH BRUNSWICK | NJ | | 01/30/2015 | 4.625 | 2,091,989 | 0 | 0 | 0 | 0 | 0 | 3,156,912 | 12/31/2017 |
| A4030507 | | PATERSON | NJ | | 05/24/2004 | 5.875 | 549,580 | 0 | 0 | 0 | 0 | 0 | 2,364,360 | 12/31/2017 |
| A5122202 | | PATERSON | NJ | | 03/08/2006 | 4.250 | 1,131,057 | 0 | 0 | 0 | 0 | 0 | 2,569,890 | 12/31/2017 |
| B3021904 | | POINT PLEASANT BEACH | NJ | | 05/22/2013 | 4.500 | 716,711 | 0 | 0 | 0 | 0 | 0 | 1,370,380 | 12/31/2017 |
| A4021702 | | RUNNEMEDE | NJ | | 05/10/2004 | 4.500 | 344,867 | 0 | 0 | 0 | 0 | 0 | 1,733,490 | 12/31/2017 |
| A4021202 | | SWEDESBORO | NJ | | 05/03/2004 | 6.250 | 468,357 | 0 | 0 | 0 | 0 | 0 | 1,118,000 | 12/31/2017 |
| B4070203 | | SWEDESBORO | NJ | | 09/18/2014 | 4.875 | 395,463 | 0 | 0 | 0 | 0 | 0 | 633,724 | 12/31/2017 |
| B5111601 | | VINELAND | NJ | | 02/26/2016 | 4.250 | 235,476 | 0 | 0 | 0 | 0 | 0 | 341,460 | 12/31/2017 |
| B8101201 | | VOORHEES TOWNSHIP | NJ | | 12/10/2018 | 5.125 | 2,430,000 | 0 | 0 | 0 | 0 | 0 | 3,750,000 | 12/10/2018 |
| B5031201 | | WESTAMPTON | NJ | | 05/29/2015 | 4.750 | 3,418,953 | 0 | 0 | 0 | 0 | 0 | 3,547,296 | 12/31/2017 |
| B5021902 | | WOODBURY | NJ | | 05/01/2015 | 3.875 | 5,205,050 | 0 | 0 | 0 | 0 | 0 | 8,598,792 | 12/31/2017 |
| A6012302 | | ALBUQUERQUE | NM | | 12/31/2006 | 6.125 | 32,691 | 0 | 0 | 0 | 0 | 0 | 252,037 | 12/31/2017 |
| A7012302 | | ALBUQUERQUE | NM | | 03/14/2007 | 4.875 | 1,224,540 | 0 | 0 | 0 | 0 | 0 | 1,557,030 | 12/31/2017 |
| A7091704 | | ALBUQUERQUE | NM | | 12/14/2007 | 4.875 | 180,248 | 0 | 0 | 0 | 0 | 0 | 341,700 | 12/31/2017 |
| A7120402 | | ALBUQUERQUE | NM | | 02/25/2008 | 5.000 | 71,752 | 0 | 0 | 0 | 0 | 0 | 422,790 | 12/31/2017 |
| A7120403 | | ALBUQUERQUE | NM | | 02/25/2008 | 4.750 | 312,339 | 0 | 0 | 0 | 0 | 0 | 630,870 | 12/31/2017 |
| A7120409 | | ALBUQUERQUE | NM | | 02/25/2008 | 4.750 | 355,937 | 0 | 0 | 0 | 0 | 0 | 643,620 | 12/31/2017 |
| A8090901 | | ALBUQUERQUE | NM | | 12/18/2008 | 5.000 | 1,220,493 | 0 | 0 | 0 | 0 | 0 | 1,653,420 | 12/31/2017 |
| A8091201 | | ALBUQUERQUE | NM | | 12/05/2008 | 6.625 | 483,868 | 0 | 0 | 0 | 0 | 0 | 1,243,000 | 12/31/2017 |
| B0050701 | | ALBUQUERQUE | NM | | 07/15/2010 | 4.125 | 202,304 | 0 | 0 | 0 | 0 | 0 | 1,164,320 | 12/31/2017 |
| B2022701 | CF | ALBUQUERQUE | NM | | 04/30/2012 | 5.250 | 1,927,494 | 0 | 0 | 0 | 0 | 0 | 3,358,120 | 12/31/2017 |
| B3022601 | | ALBUQUERQUE | NM | | 04/24/2013 | 4.500 | 373,191 | 0 | 0 | 0 | 0 | 0 | 699,797 | 12/31/2017 |
| B3030401 | | ALBUQUERQUE | NM | | 10/11/2013 | 4.500 | 1,254,417 | 0 | 0 | 0 | 0 | 0 | 2,173,285 | 12/31/2017 |
| B3050906 | | ALBUQUERQUE | NM | | 07/24/2013 | 4.625 | 1,222,123 | 0 | 0 | 0 | 0 | 0 | 2,970,404 | 12/31/2017 |
| B4022506 | | ALBUQUERQUE | NM | | 05/01/2014 | 5.000 | 696,036 | 0 | 0 | 0 | 0 | 0 | 1,266,330 | 12/31/2017 |
| B4090902 | | ALBUQUERQUE | NM | | 12/23/2014 | 4.750 | 467,608 | 0 | 0 | 0 | 0 | 0 | 421,022 | 12/31/2017 |
| B5010603 | | ALBUQUERQUE | NM | | 04/02/2015 | 4.250 | 672,841 | 0 | 0 | 0 | 0 | 0 | 1,261,308 | 12/31/2017 |
| B6041202 | | ALBUQUERQUE | NM | | 06/01/2016 | 3.875 | 2,764,404 | 0 | 0 | 0 | 0 | 0 | 3,802,662 | 12/31/2017 |
| B6051201 | | ALBUQUERQUE | NM | | 08/01/2016 | 4.500 | 3,358,698 | 0 | 0 | 0 | 0 | 0 | 5,155,038 | 12/31/2017 |
| B6060801 | | ALBUQUERQUE | NM | | 08/23/2016 | 4.000 | 4,083,534 | 0 | 0 | 0 | 0 | 0 | 6,738,758 | 12/31/2017 |
| B8051009 | | ALBUQUERQUE | NM | | 07/10/2018 | 5.125 | 453,270 | 0 | 0 | 0 | 0 | 0 | 643,045 | 07/10/2018 |
| A5062406 | | BOSQUE FARMS | NM | | 09/29/2005 | 5.750 | 67,452 | 0 | 0 | 0 | 0 | 0 | 303,960 | 12/31/2017 |
| B3022602 | | FARMINGTON | NM | | 04/16/2013 | 4.625 | 777,713 | 0 | 0 | 0 | 0 | 0 | 1,415,463 | 12/31/2017 |
| A6100903 | | HOBBS | NM | | 12/15/2006 | 4.125 | 171,735 | 0 | 0 | 0 | 0 | 0 | 491,040 | 12/31/2017 |
| A6101301 | | LAS CRUCES | NM | | 01/05/2007 | 4.125 | 324,947 | 0 | 0 | 0 | 0 | 0 | 659,940 | 12/31/2017 |
| A7121302 | | LAS CRUCES | NM | | 02/29/2008 | 4.375 | 140,965 | 0 | 0 | 0 | 0 | 0 | 308,999 | 12/31/2017 |
| B1012502 | | LAS CRUCES | NM | | 07/18/2011 | 4.375 | 2,246,376 | 0 | 0 | 0 | 0 | 0 | 3,295,006 | 12/31/2017 |
| B2062906 | CF | LAS CRUCES | NM | | 09/13/2012 | 5.125 | 1,941,219 | 0 | 0 | 0 | 0 | 0 | 3,372,147 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B2113001 | | LAS CRUCES | NM | | 01/30/2013 | 4.750 | 708,693 | 0 | 0 | 0 | 0 | 0 | 1,256,954 | 12/31/2017 |
| B7082502 | | LAS CRUCES | NM | | 10/20/2017 | 4.750 | 843,952 | 0 | 0 | 0 | 0 | 0 | 1,606,320 | 12/31/2017 |
| B1012605 | CF | LOS LUNAS | NM | | 07/07/2011 | 6.500 | 2,085,939 | 0 | 0 | 0 | 0 | 0 | 4,211,438 | 12/31/2017 |
| B4041701 | | LOS LUNAS | NM | | 07/14/2014 | 4.750 | 1,043,141 | 0 | 0 | 0 | 0 | 0 | 1,520,860 | 12/31/2017 |
| A8120502 | | RIO RANCHO | NM | | 01/15/2009 | 4.500 | 179,378 | 0 | 0 | 0 | 0 | 0 | 156,972 | 12/31/2017 |
| B4060901 | | RIO RANCHO | NM | | 07/23/2014 | 4.375 | 723,344 | 0 | 0 | 0 | 0 | 0 | 1,161,983 | 12/31/2017 |
| B6041201 | | RIO RANCHO | NM | | 06/01/2016 | 3.875 | 2,509,778 | 0 | 0 | 0 | 0 | 0 | 4,058,856 | 12/31/2017 |
| B4121103 | | ROSWELL | NM | | 01/23/2015 | 5.250 | 477,093 | 0 | 0 | 0 | 0 | 0 | 718,080 | 12/31/2017 |
| A6033001 | | SANTA FE | NM | | 12/31/2006 | 4.750 | 145,987 | 0 | 0 | 0 | 0 | 0 | 240,210 | 12/31/2017 |
| A6062206 | | SANTA FE | NM | | 09/15/2006 | 4.500 | 2,227,325 | 0 | 0 | 0 | 0 | 0 | 4,430,340 | 12/31/2017 |
| A7091701 | | SANTA FE | NM | | 12/17/2007 | 4.875 | 186,255 | 0 | 0 | 0 | 0 | 0 | 299,880 | 12/31/2017 |
| B2062203 | | SANTA FE | NM | | 09/28/2012 | 4.625 | 1,644,420 | 0 | 0 | 0 | 0 | 0 | 2,605,640 | 12/31/2017 |
| B2062204 | | SANTA FE | NM | | 09/28/2012 | 4.625 | 548,117 | 0 | 0 | 0 | 0 | 0 | 546,813 | 12/31/2017 |
| B2103110 | | SANTA FE | NM | | 03/07/2013 | 5.125 | 846,369 | 0 | 0 | 0 | 0 | 0 | 1,432,357 | 12/31/2017 |
| B3030104 | CF | SANTA FE | NM | | 06/14/2013 | 4.750 | 2,835,415 | 0 | 0 | 0 | 0 | 0 | 4,887,925 | 12/31/2017 |
| B3090303 | | SANTA FE | NM | | 11/08/2013 | 5.250 | 589,043 | 0 | 0 | 0 | 0 | 0 | 1,270,008 | 12/31/2017 |
| B6082505 | | SANTA FE | NM | | 11/15/2016 | 4.375 | 1,195,912 | 0 | 0 | 0 | 0 | 0 | 1,712,640 | 12/31/2017 |
| B6091901 | | SANTA FE | NM | | 11/15/2016 | 4.500 | 1,132,109 | 0 | 0 | 0 | 0 | 0 | 2,219,408 | 12/31/2017 |
| W6111801 | | SANTA FE | NM | | 12/29/2016 | 6.000 | 5,876,327 | 0 | 0 | 0 | 0 | 0 | 7,725,000 | 12/31/2017 |
| A7120702 | | SANTA TERESA | NM | | 02/21/2008 | 4.375 | 384,902 | 0 | 0 | 0 | 0 | 0 | 829,719 | 12/31/2017 |
| B3021304 | | SANTA TERESA | NM | | 04/25/2013 | 4.750 | 329,868 | 0 | 0 | 0 | 0 | 0 | 909,343 | 12/31/2017 |
| A7030105 | | SILVER CITY | NM | | 08/23/2007 | 6.375 | 107,356 | 0 | 0 | 0 | 0 | 0 | 380,970 | 12/31/2017 |
| B4030403 | | GARDNERVILLE | NV | | 04/30/2014 | 4.750 | 1,726,823 | 0 | 0 | 0 | 0 | 0 | 2,540,820 | 12/31/2017 |
| B1022803 | | HENDERSON | NV | | 04/29/2011 | 4.250 | 204,169 | 0 | 0 | 0 | 0 | 0 | 423,894 | 12/31/2017 |
| B1081001 | | HENDERSON | NV | | 10/06/2011 | 6.125 | 345,846 | 0 | 0 | 0 | 0 | 0 | 1,058,948 | 12/31/2017 |
| B4020504 | | HENDERSON | NV | | 03/31/2014 | 5.250 | 513,668 | 0 | 0 | 0 | 0 | 0 | 1,078,858 | 12/31/2017 |
| B4030303 | CF | HENDERSON | NV | | 05/30/2014 | 4.750 | 1,369,797 | 0 | 0 | 0 | 0 | 0 | 1,950,240 | 12/31/2017 |
| B4050105 | | HENDERSON | NV | | 07/11/2014 | 5.125 | 210,393 | 0 | 0 | 0 | 0 | 0 | 435,742 | 12/31/2017 |
| B5012805 | | HENDERSON | NV | | 03/23/2015 | 3.875 | 1,979,841 | 0 | 0 | 0 | 0 | 0 | 3,241,680 | 12/31/2017 |
| B5111604 | | HENDERSON | NV | | 01/11/2016 | 4.125 | 674,324 | 0 | 0 | 0 | 0 | 0 | 1,011,230 | 12/31/2017 |
| B6110302 | | HENDERSON | NV | | 02/10/2017 | 4.250 | 2,043,413 | 0 | 0 | 0 | 0 | 0 | 1,634,162 | 12/31/2017 |
| B7030803 | | HENDERSON | NV | | 06/08/2017 | 5.000 | 785,477 | 0 | 0 | 0 | 0 | 0 | 3,756,250 | 12/31/2017 |
| B7030805 | | HENDERSON | NV | | 06/08/2017 | 5.000 | 677,734 | 0 | 0 | 0 | 0 | 0 | 2,835,872 | 12/31/2017 |
| B8022601 | | HENDERSON | NV | | 04/30/2018 | 5.000 | 469,345 | 0 | 0 | 0 | 0 | 0 | 646,000 | 04/30/2018 |
| B8032001 | | HENDERSON | NV | | 05/18/2018 | 4.750 | 1,001,311 | 0 | 0 | 0 | 0 | 0 | 1,366,430 | 05/18/2018 |
| B8051505 | | HENDERSON | NV | | 07/02/2018 | 5.000 | 990,757 | 0 | 0 | 0 | 0 | 0 | 1,354,250 | 07/02/2018 |
| B1050901 | | INCLINE VILLAGE | NV | | 07/28/2011 | 6.750 | 629,477 | 0 | 0 | 0 | 0 | 0 | 1,869,846 | 12/31/2017 |
| A3050101 | | LAS VEGAS | NV | | 07/08/2003 | 5.000 | 515,837 | 0 | 0 | 0 | 0 | 0 | 2,018,000 | 12/31/2017 |
| A4032001 | | LAS VEGAS | NV | | 04/21/2004 | 6.000 | 442,316 | 0 | 0 | 0 | 0 | 0 | 1,133,000 | 12/31/2017 |
| A4052001 | | LAS VEGAS | NV | | 12/31/2006 | 6.375 | 15,945 | 0 | 0 | 0 | 0 | 0 | 506,430 | 12/31/2017 |
| A4090106 | | LAS VEGAS | NV | | 01/26/2005 | 5.000 | 878,089 | 0 | 0 | 0 | 0 | 0 | 1,158,210 | 12/31/2017 |
| A6083001 | | LAS VEGAS | NV | | 12/01/2006 | 4.500 | 304,026 | 0 | 0 | 0 | 0 | 0 | 284,070 | 12/31/2017 |
| A6100502 | | LAS VEGAS | NV | | 12/21/2006 | 4.375 | 788,974 | 0 | 0 | 0 | 0 | 0 | 1,246,505 | 12/31/2017 |
| A7032205 | | LAS VEGAS | NV | | 04/26/2007 | 6.375 | 393,374 | 0 | 0 | 0 | 0 | 0 | 621,690 | 12/31/2017 |
| A7032804 | | LAS VEGAS | NV | | 05/17/2007 | 6.563 | 390,107 | 0 | 0 | 0 | 0 | 0 | 779,280 | 12/31/2017 |
| A7032808 | | LAS VEGAS | NV | | 06/29/2007 | 6.375 | 463,194 | 0 | 0 | 0 | 0 | 0 | 594,660 | 06/30/2018 |
| A7071901 | | LAS VEGAS | NV | | 08/15/2007 | 5.000 | 452,685 | 0 | 0 | 0 | 0 | 0 | 491,640 | 12/31/2017 |
| A8020812 | | LAS VEGAS | NV | | 04/28/2008 | 4.750 | 1,508,169 | 0 | 0 | 0 | 0 | 0 | 2,056,800 | 12/31/2017 |
| A8033103 | | LAS VEGAS | NV | | 07/01/2008 | 4.875 | 1,386,012 | 0 | 0 | 0 | 0 | 0 | 2,364,829 | 12/31/2017 |
| A8040901 | | LAS VEGAS | NV | | 07/31/2008 | 5.000 | 666,865 | 0 | 0 | 0 | 0 | 0 | 738,424 | 12/31/2017 |
| A9040702 | | LAS VEGAS | NV | | 06/09/2009 | 4.375 | 355,325 | 0 | 0 | 0 | 0 | 0 | 700,812 | 12/31/2017 |
| B0030504 | | LAS VEGAS | NV | | 04/29/2010 | 4.125 | 846,520 | 0 | 0 | 0 | 0 | 0 | 1,248,772 | 12/31/2017 |
| B0051301 | | LAS VEGAS | NV | | 08/13/2010 | 4.500 | 450,537 | 0 | 0 | 0 | 0 | 0 | 831,714 | 12/31/2017 |
| B0061503 | | LAS VEGAS | NV | | 08/26/2010 | 4.250 | 1,322,708 | 0 | 0 | 0 | 0 | 0 | 1,371,830 | 12/31/2017 |
| B0080609 | | LAS VEGAS | NV | | 10/06/2010 | 6.125 | 570,008 | 0 | 0 | 0 | 0 | 0 | 1,546,309 | 12/31/2017 |
| B0080611 | | LAS VEGAS | NV | | 10/28/2010 | 7.250 | 725,373 | 0 | 0 | 0 | 0 | 0 | 1,305,238 | 12/31/2017 |
| B1012001 | CF | LAS VEGAS | NV | | 03/10/2011 | 6.125 | 1,144,352 | 0 | 0 | 0 | 0 | 0 | 2,881,000 | 12/31/2017 |
| B1022401 | | LAS VEGAS | NV | | 04/28/2011 | 6.250 | 711,676 | 0 | 0 | 0 | 0 | 0 | 2,731,040 | 12/31/2017 |
| B1033001 | | LAS VEGAS | NV | | 06/14/2011 | 6.125 | 690,856 | 0 | 0 | 0 | 0 | 0 | 1,330,360 | 12/31/2017 |
| B1033004 | | LAS VEGAS | NV | | 06/30/2011 | 6.625 | 456,111 | 0 | 0 | 0 | 0 | 0 | 1,563,410 | 12/31/2017 |
| B1033102 | | LAS VEGAS | NV | | 05/25/2011 | 4.125 | 1,007,473 | 0 | 0 | 0 | 0 | 0 | 2,630,000 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B1033106 | | LAS VEGAS | NV | | 07/27/2011 | 6.250 | 610,056 | 0 | 0 | 0 | 0 | 0 | 1,470,260 | 12/31/2017 |
| B1091401 | | LAS VEGAS | NV | | 11/29/2011 | 5.750 | 304,847 | 0 | 0 | 0 | 0 | 0 | 529,474 | 12/31/2017 |
| B3071502 | | LAS VEGAS | NV | | 10/08/2013 | 5.375 | 614,452 | 0 | 0 | 0 | 0 | 0 | 1,011,581 | 12/31/2017 |
| B3090304 | | LAS VEGAS | NV | | 11/22/2013 | 4.875 | 491,253 | 0 | 0 | 0 | 0 | 0 | 728,748 | 12/31/2017 |
| B4030304 | CF | LAS VEGAS | NV | | 05/30/2014 | 4.750 | 1,255,637 | 0 | 0 | 0 | 0 | 0 | 2,013,480 | 12/31/2017 |
| B4030305 | CF | LAS VEGAS | NV | | 05/30/2014 | 4.750 | 1,940,566 | 0 | 0 | 0 | 0 | 0 | 3,762,780 | 12/31/2017 |
| B4050104 | | LAS VEGAS | NV | | 07/25/2014 | 5.125 | 242,905 | 0 | 0 | 0 | 0 | 0 | 469,192 | 12/31/2017 |
| B4060502 | | LAS VEGAS | NV | | 07/29/2014 | 3.875 | 696,132 | 0 | 0 | 0 | 0 | 0 | 1,219,810 | 12/31/2017 |
| B4061201 | | LAS VEGAS | NV | | 09/05/2014 | 4.875 | 593,194 | 0 | 0 | 0 | 0 | 0 | 1,485,848 | 12/31/2017 |
| B4061202 | CF | LAS VEGAS | NV | | 09/05/2014 | 4.875 | 1,021,599 | 0 | 0 | 0 | 0 | 0 | 1,825,460 | 12/31/2017 |
| B4092303 | | LAS VEGAS | NV | | 12/03/2014 | 4.000 | 408,731 | 0 | 0 | 0 | 0 | 0 | 686,256 | 12/31/2017 |
| B4092801 | | LAS VEGAS | NV | | 01/07/2015 | 4.625 | 723,589 | 0 | 0 | 0 | 0 | 0 | 1,429,824 | 12/31/2017 |
| B4100903 | | LAS VEGAS | NV | | 01/20/2015 | 4.250 | 710,208 | 0 | 0 | 0 | 0 | 0 | 1,363,296 | 12/31/2017 |
| B4102201 | | LAS VEGAS | NV | | 12/12/2014 | 4.000 | 1,221,805 | 0 | 0 | 0 | 0 | 0 | 1,768,884 | 12/31/2017 |
| B4122903 | | LAS VEGAS | NV | | 03/12/2015 | 4.500 | 285,065 | 0 | 0 | 0 | 0 | 0 | 487,240 | 12/31/2017 |
| B5020905 | | LAS VEGAS | NV | | 04/01/2015 | 3.750 | 610,484 | 0 | 0 | 0 | 0 | 0 | 963,336 | 12/31/2017 |
| B5070102 | | LAS VEGAS | NV | | 08/31/2015 | 4.625 | 440,719 | 0 | 0 | 0 | 0 | 0 | 945,515 | 12/31/2017 |
| B5071503 | | LAS VEGAS | NV | | 09/23/2015 | 4.875 | 904,976 | 0 | 0 | 0 | 0 | 0 | 1,405,050 | 12/31/2017 |
| B5072101 | | LAS VEGAS | NV | | 09/09/2015 | 4.500 | 532,705 | 0 | 0 | 0 | 0 | 0 | 879,690 | 12/31/2017 |
| B5080503 | | LAS VEGAS | NV | | 10/09/2015 | 4.625 | 938,024 | 0 | 0 | 0 | 0 | 0 | 1,353,105 | 12/31/2017 |
| B5090401 | | LAS VEGAS | NV | | 11/05/2015 | 4.250 | 678,730 | 0 | 0 | 0 | 0 | 0 | 1,166,220 | 12/31/2017 |
| B5101501 | | LAS VEGAS | NV | | 12/18/2015 | 4.000 | 2,690,408 | 0 | 0 | 0 | 0 | 0 | 3,741,752 | 12/31/2017 |
| B6012802 | | LAS VEGAS | NV | | 04/04/2016 | 4.000 | 1,846,939 | 0 | 0 | 0 | 0 | 0 | 2,439,160 | 12/31/2017 |
| B6021003 | | LAS VEGAS | NV | | 04/07/2016 | 4.500 | 1,503,172 | 0 | 0 | 0 | 0 | 0 | 3,185,800 | 12/31/2017 |
| B6022402 | | LAS VEGAS | NV | | 06/09/2016 | 3.875 | 1,116,672 | 0 | 0 | 0 | 0 | 0 | 1,623,852 | 12/31/2017 |
| B6030701 | | LAS VEGAS | NV | | 06/09/2016 | 4.625 | 5,635,796 | 0 | 0 | 0 | 0 | 0 | 9,034,902 | 12/31/2017 |
| B6032401 | | LAS VEGAS | NV | | 05/12/2016 | 4.375 | 1,048,831 | 0 | 0 | 0 | 0 | 0 | 1,447,875 | 12/31/2017 |
| B6040502 | | LAS VEGAS | NV | | 06/22/2016 | 4.250 | 2,620,499 | 0 | 0 | 0 | 0 | 0 | 4,941,990 | 12/31/2017 |
| B6041805 | | LAS VEGAS | NV | | 06/16/2016 | 4.250 | 456,086 | 0 | 0 | 0 | 0 | 0 | 686,538 | 12/31/2017 |
| B6060201 | | LAS VEGAS | NV | | 11/29/2016 | 4.625 | 180,075 | 0 | 0 | 0 | 0 | 0 | 258,903 | 12/31/2017 |
| B6072804 | | LAS VEGAS | NV | | 09/27/2016 | 4.250 | 1,090,121 | 0 | 0 | 0 | 0 | 0 | 1,583,972 | 12/31/2017 |
| B6081903 | | LAS VEGAS | NV | | 10/27/2016 | 4.375 | 297,680 | 0 | 0 | 0 | 0 | 0 | 554,510 | 12/31/2017 |
| B6092002 | | LAS VEGAS | NV | | 11/30/2016 | 4.375 | 187,615 | 0 | 0 | 0 | 0 | 0 | 270,611 | 12/31/2017 |
| B6111007 | | LAS VEGAS | NV | | 03/06/2017 | 4.375 | 3,976,996 | 0 | 0 | 0 | 0 | 0 | 6,695,792 | 12/31/2017 |
| B6112801 | | LAS VEGAS | NV | | 02/01/2017 | 4.500 | 1,465,351 | 0 | 0 | 0 | 0 | 0 | 2,096,289 | 12/31/2017 |
| B6120101 | | LAS VEGAS | NV | | 02/10/2017 | 4.625 | 570,245 | 0 | 0 | 0 | 0 | 0 | 1,213,986 | 12/31/2017 |
| B7012304 | | LAS VEGAS | NV | | 03/28/2017 | 4.000 | 946,496 | 0 | 0 | 0 | 0 | 0 | 1,153,564 | 12/31/2017 |
| B7012702 | | LAS VEGAS | NV | | 04/28/2017 | 4.125 | 2,902,690 | 0 | 0 | 0 | 0 | 0 | 4,172,298 | 12/31/2017 |
| B7041702 | | LAS VEGAS | NV | | 06/09/2017 | 4.625 | 2,422,166 | 0 | 0 | 0 | 0 | 0 | 3,726,250 | 12/31/2017 |
| B7051509 | | LAS VEGAS | NV | | 08/17/2017 | 4.375 | 2,181,363 | 0 | 0 | 0 | 0 | 0 | 3,394,440 | 12/31/2017 |
| B7102702 | | LAS VEGAS | NV | | 12/21/2017 | 4.625 | 743,100 | 0 | 0 | 0 | 0 | 0 | 981,646 | 12/31/2017 |
| B8010208 | | LAS VEGAS | NV | | 03/07/2018 | 4.375 | 1,204,106 | 0 | 0 | 0 | 0 | 0 | 1,632,610 | 03/07/2018 |
| B8030203 | | LAS VEGAS | NV | | 05/15/2018 | 5.000 | 816,600 | 0 | 0 | 0 | 0 | 0 | 1,099,500 | 05/15/2018 |
| B8031501 | | LAS VEGAS | NV | | 05/23/2018 | 5.000 | 566,519 | 0 | 0 | 0 | 0 | 0 | 821,000 | 05/23/2018 |
| B8040502 | | LAS VEGAS | NV | | 06/12/2018 | 5.000 | 594,203 | 0 | 0 | 0 | 0 | 0 | 799,040 | 06/12/2018 |
| B8040503 | | LAS VEGAS | NV | | 06/12/2018 | 5.125 | 562,780 | 0 | 0 | 0 | 0 | 0 | 814,476 | 06/12/2018 |
| B8042301 | | LAS VEGAS | NV | | 07/17/2018 | 5.375 | 521,644 | 0 | 0 | 0 | 0 | 0 | 709,750 | 07/17/2018 |
| B8052302 | | LAS VEGAS | NV | | 07/30/2018 | 5.500 | 941,217 | 0 | 0 | 0 | 0 | 0 | 1,378,500 | 07/30/2018 |
| B8083103 | | LAS VEGAS | NV | | 11/14/2018 | 5.125 | 762,000 | 0 | 0 | 0 | 0 | 0 | 1,230,313 | 11/14/2018 |
| B8091102 | | LAS VEGAS | NV | | 12/14/2018 | 4.875 | 1,325,000 | 0 | 0 | 0 | 0 | 0 | 1,894,000 | 12/14/2018 |
| B8091802 | | LAS VEGAS | NV | | 11/28/2018 | 4.875 | 603,250 | 0 | 0 | 0 | 0 | 0 | 871,538 | 11/28/2018 |
| A6122302 | | NORTH LAS VEGAS | NV | | 03/29/2007 | 6.625 | 1,210,037 | 0 | 0 | 0 | 0 | 0 | 2,276,130 | 12/31/2017 |
| B5010901 | | NORTH LAS VEGAS | NV | | 03/30/2015 | 4.500 | 467,980 | 0 | 0 | 0 | 0 | 0 | 744,120 | 12/31/2017 |
| B5012807 | | NORTH LAS VEGAS | NV | | 03/30/2015 | 4.000 | 774,321 | 0 | 0 | 0 | 0 | 0 | 1,358,240 | 12/31/2017 |
| B5021004 | | NORTH LAS VEGAS | NV | | 05/01/2015 | 4.500 | 1,398,019 | 0 | 0 | 0 | 0 | 0 | 1,667,046 | 12/31/2017 |
| B5050701 | | NORTH LAS VEGAS | NV | | 07/31/2015 | 5.000 | 1,322,885 | 0 | 0 | 0 | 0 | 0 | 1,662,208 | 12/31/2017 |
| B5101901 | | NORTH LAS VEGAS | NV | | 12/18/2015 | 4.625 | 119,594 | 0 | 0 | 0 | 0 | 0 | 183,732 | 12/31/2017 |
| B7011202 | | NORTH LAS VEGAS | NV | | 03/17/2017 | 4.375 | 865,288 | 0 | 0 | 0 | 0 | 0 | 1,505,100 | 12/31/2017 |
| B7030602 | | NORTH LAS VEGAS | NV | | 05/12/2017 | 4.125 | 2,213,012 | 0 | 0 | 0 | 0 | 0 | 3,454,500 | 12/31/2017 |
| B8040202 | | NORTH LAS VEGAS | NV | | 05/24/2018 | 5.000 | 1,496,604 | 0 | 0 | 0 | 0 | 0 | 2,304,720 | 05/24/2018 |
| B8092008 | | NORTH LAS VEGAS | NV | | 11/29/2018 | 4.750 | 460,375 | 0 | 0 | 0 | 0 | 0 | 620,395 | 11/29/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A3031001 | | RENO | NV | | 05/22/2003 | 5.250 | 632,327 | 0 | 0 | 0 | 0 | 0 | 4,001,000 | 07/24/2018 |
| A3070704 | | RENO | NV | | 12/31/2006 | 4.750 | 353,262 | 0 | 0 | 0 | 0 | 0 | 909,330 | 12/31/2017 |
| A8060901 | | RENO | NV | | 08/27/2008 | 6.875 | 443,857 | 0 | 0 | 0 | 0 | 0 | 1,274,750 | 12/31/2017 |
| A9040904 | | RENO | NV | | 06/30/2009 | 4.750 | 1,054,623 | 0 | 0 | 0 | 0 | 0 | 2,180,085 | 12/31/2017 |
| A9040905 | | RENO | NV | | 06/30/2009 | 4.750 | 996,040 | 0 | 0 | 0 | 0 | 0 | 1,633,170 | 12/31/2017 |
| A9122302 | | RENO | NV | | 03/01/2010 | 4.125 | 625,687 | 0 | 0 | 0 | 0 | 0 | 1,266,408 | 12/31/2017 |
| B1021502 | | RENO | NV | | 04/19/2011 | 6.000 | 322,577 | 0 | 0 | 0 | 0 | 0 | 804,768 | 12/31/2017 |
| B1021503 | | RENO | NV | | 04/19/2011 | 6.000 | 326,672 | 0 | 0 | 0 | 0 | 0 | 821,000 | 12/31/2017 |
| B6031401 | | RENO | NV | | 05/02/2016 | 4.125 | 924,525 | 0 | 0 | 0 | 0 | 0 | 1,319,423 | 12/31/2017 |
| B6122202 | | RENO | NV | | 02/23/2017 | 5.125 | 1,675,755 | 0 | 0 | 0 | 0 | 0 | 2,357,178 | 12/31/2017 |
| B8020207 | | RENO | NV | | 04/06/2018 | 4.750 | 493,826 | 0 | 0 | 0 | 0 | 0 | 683,250 | 04/06/2018 |
| B8073002 | | RENO | NV | | 10/04/2018 | 5.000 | 597,285 | 0 | 0 | 0 | 0 | 0 | 799,092 | 10/04/2018 |
| A2092704 | | SPARKS | NV | | 12/19/2002 | 4.750 | 357,310 | 0 | 0 | 0 | 0 | 0 | 735,420 | 12/31/2017 |
| A7111504 | | SPARKS | NV | | 02/01/2008 | 4.875 | 581,726 | 0 | 0 | 0 | 0 | 0 | 847,926 | 12/31/2017 |
| B3043002 | | SPARKS | NV | | 07/19/2013 | 4.500 | 608,777 | 0 | 0 | 0 | 0 | 0 | 896,256 | 12/31/2017 |
| B4100201 | | SPARKS | NV | | 12/11/2014 | 4.375 | 319,078 | 0 | 0 | 0 | 0 | 0 | 475,739 | 12/31/2017 |
| B3120604 | | AKRON | NY | | 02/26/2014 | 4.000 | 114,534 | 0 | 0 | 0 | 0 | 0 | 428,352 | 12/31/2017 |
| A6062801 | | AMHERST | NY | | 10/02/2006 | 6.750 | 313,145 | 0 | 0 | 0 | 0 | 0 | 1,050,090 | 12/31/2017 |
| A7100102 | | AMHERST | NY | | 12/27/2007 | 6.500 | 234,201 | 0 | 0 | 0 | 0 | 0 | 559,995 | 12/31/2017 |
| B4011004 | | AMHERST | NY | | 04/23/2014 | 4.625 | 241,053 | 0 | 0 | 0 | 0 | 0 | 348,943 | 12/31/2017 |
| A4033007 | | AMSTERDAM | NY | | 06/28/2004 | 6.250 | 643,367 | 0 | 0 | 0 | 0 | 0 | 1,932,000 | 12/31/2017 |
| B4031701 | CF | ASTORIA | NY | | 06/12/2014 | 5.000 | 1,595,273 | 0 | 0 | 0 | 0 | 0 | 2,796,750 | 12/31/2017 |
| B4031702 | CF | ASTORIA | NY | | 06/12/2014 | 5.000 | 1,595,273 | 0 | 0 | 0 | 0 | 0 | 2,778,105 | 12/31/2017 |
| A9090101 | | AUBURN | NY | | 09/30/2009 | 6.750 | 185,445 | 0 | 0 | 0 | 0 | 0 | 748,000 | 12/31/2017 |
| B5040102 | CF | BAYVILLE | NY | | 07/01/2015 | 4.250 | 1,372,630 | 0 | 0 | 0 | 0 | 0 | 6,648,144 | 12/31/2017 |
| B0051302 | | BOWMANSVILLE | NY | | 07/26/2010 | 4.000 | 752,375 | 0 | 0 | 0 | 0 | 0 | 1,198,790 | 12/31/2017 |
| B2020102 | CF | BOWMANSVILLE | NY | | 05/31/2012 | 5.750 | 1,250,057 | 0 | 0 | 0 | 0 | 0 | 2,861,691 | 12/31/2017 |
| A9032001 | | BRONX | NY | | 06/16/2009 | 7.500 | 368,561 | 0 | 0 | 0 | 0 | 0 | 1,056,245 | 12/31/2017 |
| B2111604 | | BROOKLYN | NY | | 01/17/2013 | 4.950 | 662,339 | 0 | 0 | 0 | 0 | 0 | 1,053,431 | 12/31/2017 |
| B2112103 | | BROOKLYN | NY | | 01/28/2013 | 4.750 | 586,489 | 0 | 0 | 0 | 0 | 0 | 831,147 | 12/31/2017 |
| B3052801 | | BROOKLYN | NY | | 08/12/2013 | 5.000 | 441,806 | 0 | 0 | 0 | 0 | 0 | 1,373,294 | 12/31/2017 |
| B3112706 | | BROOKLYN | NY | | 02/28/2014 | 5.125 | 657,901 | 0 | 0 | 0 | 0 | 0 | 975,568 | 12/31/2017 |
| W8062601 | | BROOKLYN | NY | | 08/23/2018 | 5.875 | 3,503,966 | 0 | 0 | 0 | 0 | 0 | 11,428,000 | 08/23/2018 |
| A5022801 | | BUFFALO | NY | | 05/26/2005 | 4.500 | 579,664 | 0 | 0 | 0 | 0 | 0 | 2,229,720 | 12/31/2017 |
| A6121507 | | BUFFALO | NY | | 03/12/2007 | 6.125 | 82,193 | 0 | 0 | 0 | 0 | 0 | 585,480 | 12/31/2017 |
| A7031606 | | BUFFALO | NY | | 06/22/2007 | 6.250 | 350,501 | 0 | 0 | 0 | 0 | 0 | 548,760 | 12/31/2017 |
| B2022702 | | BUFFALO | NY | | 05/16/2012 | 5.250 | 359,069 | 0 | 0 | 0 | 0 | 0 | 913,752 | 12/31/2017 |
| B3122602 | | BUFFALO | NY | | 05/01/2014 | 4.875 | 265,891 | 0 | 0 | 0 | 0 | 0 | 1,250,689 | 12/31/2017 |
| B4030601 | | BUFFALO | NY | | 05/30/2014 | 4.500 | 155,330 | 0 | 0 | 0 | 0 | 0 | 389,130 | 12/31/2017 |
| B4040101 | | BUFFALO | NY | | 06/30/2014 | 4.375 | 598,247 | 0 | 0 | 0 | 0 | 0 | 1,468,605 | 12/31/2017 |
| B5012301 | | BUFFALO | NY | | 04/14/2015 | 3.875 | 572,639 | 0 | 0 | 0 | 0 | 0 | 913,140 | 12/31/2017 |
| A4033005 | | BUTLER | NY | | 06/28/2004 | 6.250 | 515,524 | 0 | 0 | 0 | 0 | 0 | 1,520,000 | 12/31/2017 |
| A3100203 | | CATSKILL | NY | | 01/30/2004 | 6.625 | 207,061 | 0 | 0 | 0 | 0 | 0 | 1,219,000 | 12/31/2017 |
| A4042005 | | CHEEKTOWAGA | NY | | 08/26/2004 | 6.375 | 261,453 | 0 | 0 | 0 | 0 | 0 | 790,000 | 12/31/2017 |
| B4042903 | | CHEEKTOWAGA | NY | | 06/20/2014 | 4.875 | 170,851 | 0 | 0 | 0 | 0 | 0 | 290,862 | 12/31/2017 |
| A4110101 | | CLARENCE | NY | | 01/24/2005 | 6.125 | 220,634 | 0 | 0 | 0 | 0 | 0 | 585,280 | 12/31/2017 |
| A7010907 | | CLARENCE | NY | | 03/30/2007 | 6.125 | 432,722 | 0 | 0 | 0 | 0 | 0 | 930,750 | 12/31/2017 |
| A5081001 | | CLAY | NY | | 12/31/2006 | 6.125 | 97,733 | 0 | 0 | 0 | 0 | 0 | 242,760 | 12/31/2017 |
| A7021504 | | COLONIE | NY | | 04/17/2007 | 6.125 | 697,651 | 0 | 0 | 0 | 0 | 0 | 1,553,460 | 12/31/2017 |
| B2060701 | CF | COMMACK | NY | | 08/02/2012 | 4.375 | 1,401,292 | 0 | 0 | 0 | 0 | 0 | 2,629,588 | 12/31/2017 |
| A8080701 | | DEWITT | NY | | 10/27/2008 | 5.000 | 403,846 | 0 | 0 | 0 | 0 | 0 | 888,470 | 12/31/2017 |
| A2100221 | | EAST HAMPTON | NY | | 12/18/2002 | 5.250 | 217,024 | 0 | 0 | 0 | 0 | 0 | 1,997,100 | 12/31/2017 |
| A4011205 | | FARMINGDALE | NY | | 03/30/2004 | 6.250 | 226,055 | 0 | 0 | 0 | 0 | 0 | 1,033,000 | 12/31/2017 |
| A7120603 | | GREECE | NY | | 03/31/2008 | 6.250 | 476,071 | 0 | 0 | 0 | 0 | 0 | 938,400 | 12/31/2017 |
| B3111501 | | GREECE | NY | | 02/12/2014 | 5.125 | 622,563 | 0 | 0 | 0 | 0 | 0 | 1,174,808 | 12/31/2017 |
| B8032604 | | GREECE | NY | | 06/21/2018 | 5.125 | 278,912 | 0 | 0 | 0 | 0 | 0 | 375,500 | 06/21/2018 |
| B1111402 | CF | GREENLAWN | NY | | 03/20/2012 | 5.750 | 1,362,609 | 0 | 0 | 0 | 0 | 0 | 1,708,459 | 12/31/2017 |
| A8072401 | | HAMBURG | NY | | 10/01/2008 | 5.125 | 281,008 | 0 | 0 | 0 | 0 | 0 | 530,550 | 12/31/2017 |
| B2112705 | | HAMBURG | NY | | 01/31/2013 | 5.375 | 344,904 | 0 | 0 | 0 | 0 | 0 | 536,664 | 12/31/2017 |
| B6041101 | | HASTINGS-ON-HUDSON | NY | | 07/29/2016 | 4.375 | 1,060,623 | 0 | 0 | 0 | 0 | 0 | 1,336,068 | 12/31/2017 |
| B7021601 | | HAUPPAUGE | NY | | 04/20/2017 | 4.375 | 681,143 | 0 | 0 | 0 | 0 | 0 | 1,187,572 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B5070901 | | HAWTHORNE | NY | | 09/24/2015 | 4.625 | 572,709 | 0 | 0 | 0 | 0 | 0 | 849,160 | 12/31/2017 |
| A4110803 | | JAMESTOWN | NY | | 12/31/2006 | 4.500 | 198,125 | 0 | 0 | 0 | 0 | 0 | 2,109,360 | 12/31/2017 |
| A7022201 | | LAKE PLACID | NY | | 05/17/2007 | 6.500 | 374,124 | 0 | 0 | 0 | 0 | 0 | 2,132,310 | 12/31/2017 |
| A7010906 | | LANCASTER | NY | | 03/30/2007 | 6.125 | 432,722 | 0 | 0 | 0 | 0 | 0 | 884,850 | 12/31/2017 |
| A9040802 | | LATHAM | NY | | 06/24/2009 | 4.375 | 131,241 | 0 | 0 | 0 | 0 | 0 | 211,735 | 12/31/2017 |
| A8022604 | | LOCKPORT | NY | | 07/21/2008 | 5.500 | 183,090 | 0 | 0 | 0 | 0 | 0 | 282,729 | 12/31/2017 |
| B0061602 | | MASSAPEQUA | NY | | 09/23/2010 | 4.750 | 436,608 | 0 | 0 | 0 | 0 | 0 | 634,000 | 12/31/2017 |
| A6121201 | | MENDON | NY | | 03/08/2007 | 4.750 | 232,008 | 0 | 0 | 0 | 0 | 0 | 431,970 | 12/31/2017 |
| A7121002 | | MIDDLETOWN | NY | | 03/06/2008 | 4.750 | 594,775 | 0 | 0 | 0 | 0 | 0 | 1,374,450 | 12/31/2017 |
| W6042801 | | NANUET | NY | | 06/30/2016 | 6.250 | 6,717,641 | 0 | 0 | 0 | 0 | 0 | 11,775,000 | 12/31/2017 |
| B2010401 | | NEW ROCHELLE | NY | | 03/29/2012 | 5.250 | 5,394,744 | 0 | 0 | 0 | 0 | 0 | 10,256,338 | 12/31/2017 |
| B5042702 | | NEW YORK | NY | | 06/22/2015 | 4.000 | 2,541,087 | 0 | 0 | 0 | 0 | 0 | 4,253,200 | 12/31/2017 |
| A8051901 | | NIAGARA FALLS | NY | | 08/18/2008 | 5.125 | 252,279 | 0 | 0 | 0 | 0 | 0 | 506,415 | 12/31/2017 |
| B0121701 | | NIAGARA FALLS | NY | | 04/28/2011 | 6.750 | 499,462 | 0 | 0 | 0 | 0 | 0 | 1,718,616 | 12/31/2017 |
| B2061102 | | NIAGARA FALLS | NY | | 09/28/2012 | 5.375 | 835,911 | 0 | 0 | 0 | 0 | 0 | 1,440,937 | 12/31/2017 |
| B7061501 | | NIAGARA FALLS | NY | | 09/01/2017 | 5.375 | 506,985 | 0 | 0 | 0 | 0 | 0 | 789,789 | 12/31/2017 |
| A6083004 | | ORCHARD PARK | NY | | 12/20/2006 | 4.250 | 201,619 | 0 | 0 | 0 | 0 | 0 | 406,560 | 12/31/2017 |
| A7020101 | | ORCHARD PARK | NY | | 05/15/2007 | 6.375 | 325,433 | 0 | 0 | 0 | 0 | 0 | 671,160 | 12/31/2017 |
| A8110402 | | ORCHARD PARK | NY | | 01/20/2009 | 7.250 | 783,793 | 0 | 0 | 0 | 0 | 0 | 1,690,445 | 12/31/2017 |
| A4033004 | | PALMYRA | NY | | 06/28/2004 | 6.250 | 556,754 | 0 | 0 | 0 | 0 | 0 | 1,740,000 | 12/31/2017 |
| A8021404 | | PENFIELD | NY | | 06/06/2008 | 6.250 | 196,967 | 0 | 0 | 0 | 0 | 0 | 398,993 | 12/31/2017 |
| A8071502 | | PENFIELD | NY | | 10/03/2008 | 6.750 | 111,270 | 0 | 0 | 0 | 0 | 0 | 251,257 | 12/31/2017 |
| B1101905 | | PENFIELD | NY | | 12/22/2011 | 5.500 | 368,353 | 0 | 0 | 0 | 0 | 0 | 1,010,636 | 12/31/2017 |
| A6050301 | | PERINTON | NY | | 08/30/2006 | 6.750 | 273,158 | 0 | 0 | 0 | 0 | 0 | 805,290 | 12/31/2017 |
| A6050902 | | PERINTON | NY | | 08/17/2006 | 6.750 | 168,035 | 0 | 0 | 0 | 0 | 0 | 476,850 | 12/31/2017 |
| A6102705 | | PERINTON | NY | | 01/16/2007 | 6.375 | 373,056 | 0 | 0 | 0 | 0 | 0 | 1,105,170 | 12/31/2017 |
| A7120604 | | PERINTON | NY | | 03/31/2008 | 6.250 | 221,364 | 0 | 0 | 0 | 0 | 0 | 502,773 | 12/31/2017 |
| A9040703 | | PERINTON | NY | | 06/16/2009 | 6.875 | 160,302 | 0 | 0 | 0 | 0 | 0 | 363,050 | 12/31/2017 |
| A6111002 | | PITTSFORD | NY | | 01/30/2007 | 4.500 | 212,125 | 0 | 0 | 0 | 0 | 0 | 415,140 | 12/31/2017 |
| A6111003 | | PITTSFORD | NY | | 01/30/2007 | 4.500 | 93,418 | 0 | 0 | 0 | 0 | 0 | 388,620 | 12/31/2017 |
| A8061207 | CF | PLATTSBURGH | NY | | 08/14/2008 | 5.000 | 1,153,844 | 0 | 0 | 0 | 0 | 0 | 1,569,270 | 12/31/2017 |
| B2031601 | | PORT WASHINGTON | NY | | 06/06/2012 | 5.000 | 528,804 | 0 | 0 | 0 | 0 | 0 | 800,118 | 12/31/2017 |
| A5030701 | | ROCHESTER | NY | | 10/31/2005 | 6.000 | 139,910 | 0 | 0 | 0 | 0 | 0 | 1,139,850 | 12/31/2017 |
| A6112703 | | ROCHESTER | NY | | 02/01/2007 | 4.375 | 214,053 | 0 | 0 | 0 | 0 | 0 | 667,080 | 12/31/2017 |
| A8110403 | | ROCHESTER | NY | | 01/20/2009 | 7.250 | 860,970 | 0 | 0 | 0 | 0 | 0 | 1,397,505 | 12/31/2017 |
| B3020702 | | ROCHESTER | NY | | 04/30/2013 | 5.000 | 329,451 | 0 | 0 | 0 | 0 | 0 | 640,528 | 12/31/2017 |
| A3102106 | | ROME | NY | | 01/22/2004 | 5.000 | 93,577 | 0 | 0 | 0 | 0 | 0 | 305,000 | 12/31/2017 |
| A4033006 | | ROME | NY | | 12/31/2006 | 6.250 | 338,703 | 0 | 0 | 0 | 0 | 0 | 1,006,230 | 12/31/2017 |
| B6081501 | | RONKONKOMA | NY | | 12/02/2016 | 5.875 | 13,746,569 | 0 | 0 | 0 | 0 | 0 | 27,478,082 | 12/31/2017 |
| A6053107 | | SALINA | NY | | 09/20/2006 | 4.875 | 504,412 | 0 | 0 | 0 | 0 | 0 | 1,640,000 | 12/31/2017 |
| A6053108 | | SALINA | NY | | 09/20/2006 | 4.875 | 215,698 | 0 | 0 | 0 | 0 | 0 | 587,010 | 12/31/2017 |
| B2112704 | CF | SCHENECTADY | NY | | 02/28/2013 | 5.000 | 1,136,714 | 0 | 0 | 0 | 0 | 0 | 1,576,465 | 12/31/2017 |
| B7112901 | | SELDEN | NY | | 02/05/2018 | 4.500 | 307,041 | 0 | 0 | 0 | 0 | 0 | 561,514 | 02/05/2018 |
| A3040404 | | SLOATSBURG | NY | | 06/17/2003 | 4.500 | 105,396 | 0 | 0 | 0 | 0 | 0 | 437,580 | 12/31/2017 |
| B7081701 | | SYRACUSE | NY | | 10/31/2017 | 4.750 | 474,721 | 0 | 0 | 0 | 0 | 0 | 765,000 | 12/31/2017 |
| A6020204 | | TONAWANDA | NY | | 04/07/2006 | 6.250 | 607,862 | 0 | 0 | 0 | 0 | 0 | 1,543,975 | 12/31/2017 |
| A7010802 | | TONAWANDA | NY | | 03/30/2007 | 6.125 | 461,535 | 0 | 0 | 0 | 0 | 0 | 1,204,620 | 12/31/2017 |
| B3112201 | | TONAWANDA | NY | | 03/07/2014 | 4.750 | 145,504 | 0 | 0 | 0 | 0 | 0 | 661,276 | 12/31/2017 |
| B4040301 | | TONAWANDA | NY | | 06/27/2014 | 4.500 | 450,294 | 0 | 0 | 0 | 0 | 0 | 708,533 | 12/31/2017 |
| B8042004 | | TOWN OF NORTH CASTLE | NY | | 07/30/2018 | 4.875 | 533,799 | 0 | 0 | 0 | 0 | 0 | 724,500 | 07/30/2018 |
| W6112901 | | ULSTER | NY | | 03/08/2017 | 6.000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 6,955,000 | 12/31/2017 |
| A5022204 | | WATERTOWN | NY | | 06/09/2005 | 6.250 | 165,647 | 0 | 0 | 0 | 0 | 0 | 460,020 | 12/31/2017 |
| A6110607 | | WEST SENECA | NY | | 01/16/2007 | 4.500 | 192,693 | 0 | 0 | 0 | 0 | 0 | 364,650 | 12/31/2017 |
| A6120708 | | WEST SENECA | NY | | 02/27/2007 | 4.375 | 429,118 | 0 | 0 | 0 | 0 | 0 | 751,000 | 12/31/2017 |
| B3102801 | | WHEATFIELD | NY | | 02/14/2014 | 5.625 | 321,654 | 0 | 0 | 0 | 0 | 0 | 521,904 | 12/31/2017 |
| B6072104 | | WHITE PLAINS | NY | | 10/03/2016 | 4.125 | 3,035,954 | 0 | 0 | 0 | 0 | 0 | 7,698,530 | 12/31/2017 |
| A6050401 | | WILLIAMSVILLE | NY | | 08/24/2006 | 6.750 | 539,232 | 0 | 0 | 0 | 0 | 0 | 1,821,815 | 12/31/2017 |
| A8022704 | | WILLIAMSVILLE | NY | | 06/19/2008 | 6.250 | 276,590 | 0 | 0 | 0 | 0 | 0 | 471,561 | 12/31/2017 |
| B4100701 | | WILLIAMSVILLE | NY | | 12/16/2014 | 4.375 | 463,361 | 0 | 0 | 0 | 0 | 0 | 684,777 | 12/31/2017 |
| B4040701 | | YONKERS | NY | | 07/10/2014 | 5.250 | 1,150,338 | 0 | 0 | 0 | 0 | 0 | 1,676,654 | 12/31/2017 |
| A4111101 | | AKRON | OH | | 02/18/2005 | 5.000 | 218,030 | 0 | 0 | 0 | 0 | 0 | 1,117,000 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A5033002 | | ANNA | OH | | 06/23/2005 | 6.375 | 94,103 | 0 | 0 | 0 | 0 | 0 | 1,388,400 | 12/31/2017 |
| A7120708 | | AVON | OH | | 02/12/2008 | 4.875 | 386,355 | 0 | 0 | 0 | 0 | 0 | 863,272 | 12/31/2017 |
| B5071002 | | AVON | OH | | 09/29/2015 | 4.500 | 476,576 | 0 | 0 | 0 | 0 | 0 | 882,530 | 12/31/2017 |
| B6101903 | | BAINBRIDGE | OH | | 01/11/2017 | 4.625 | 967,464 | 0 | 0 | 0 | 0 | 0 | 1,409,357 | 12/31/2017 |
| A4032306 | | BATAVIA | OH | | 06/21/2004 | 5.750 | 140,350 | 0 | 0 | 0 | 0 | 0 | 1,024,000 | 12/31/2017 |
| B6011401 | | BATAVIA | OH | | 06/01/2016 | 4.625 | 658,721 | 0 | 0 | 0 | 0 | 0 | 953,568 | 12/31/2017 |
| B3022001 | | BEACHWOOD | OH | | 05/08/2013 | 4.500 | 529,256 | 0 | 0 | 0 | 0 | 0 | 872,618 | 12/31/2017 |
| B4062401 | | BEACHWOOD | OH | | 09/15/2014 | 4.750 | 232,930 | 0 | 0 | 0 | 0 | 0 | 650,832 | 12/31/2017 |
| B5092403 | | BEACHWOOD | OH | | 12/09/2015 | 5.000 | 1,010,248 | 0 | 0 | 0 | 0 | 0 | 1,880,795 | 12/31/2017 |
| B0081012 | | BEAVERCREEK | OH | | 11/03/2010 | 4.875 | 1,152,538 | 0 | 0 | 0 | 0 | 0 | 2,737,680 | 12/31/2017 |
| A9073112 | | BEDFORD | OH | | 10/28/2009 | 5.000 | 279,019 | 0 | 0 | 0 | 0 | 0 | 467,000 | 12/31/2017 |
| A4020902 | | BROOK PARK | OH | | 03/29/2004 | 5.250 | 280,908 | 0 | 0 | 0 | 0 | 0 | 571,000 | 12/31/2017 |
| A4020903 | | BROOK PARK | OH | | 03/29/2004 | 5.250 | 132,492 | 0 | 0 | 0 | 0 | 0 | 361,000 | 12/31/2017 |
| B1112303 | | BROOKLYN HEIGHTS | OH | | 01/31/2012 | 5.750 | 878,336 | 0 | 0 | 0 | 0 | 0 | 1,446,808 | 12/31/2017 |
| B4011503 | | CANTON | OH | | 04/25/2014 | 5.375 | 1,178,112 | 0 | 0 | 0 | 0 | 0 | 2,555,550 | 12/31/2017 |
| A4022702 | | CENTERVILLE | OH | | 07/16/2004 | 5.750 | 51,166 | 0 | 0 | 0 | 0 | 0 | 1,090,000 | 12/31/2017 |
| A3011004 | | CINCINNATI | OH | | 04/01/2003 | 6.750 | 290,386 | 0 | 0 | 0 | 0 | 0 | 1,574,000 | 12/31/2017 |
| A4032308 | | CINCINNATI | OH | | 12/31/2006 | 5.750 | 178,046 | 0 | 0 | 0 | 0 | 0 | 378,930 | 12/31/2017 |
| A7030804 | | CINCINNATI | OH | | 05/16/2007 | 4.875 | 324,986 | 0 | 0 | 0 | 0 | 0 | 719,610 | 12/31/2017 |
| A7031201 | | CINCINNATI | OH | | 05/29/2007 | 6.375 | 414,168 | 0 | 0 | 0 | 0 | 0 | 892,500 | 12/31/2017 |
| A7040301 | | CINCINNATI | OH | | 06/20/2007 | 5.000 | 221,747 | 0 | 0 | 0 | 0 | 0 | 237,150 | 12/31/2017 |
| A7040311 | | CINCINNATI | OH | | 06/18/2007 | 5.125 | 194,677 | 0 | 0 | 0 | 0 | 0 | 557,940 | 12/31/2017 |
| A7041701 | CF | CINCINNATI | OH | | 06/28/2007 | 6.375 | 1,630,480 | 0 | 0 | 0 | 0 | 0 | 2,903,940 | 12/31/2017 |
| A7080107 | | CINCINNATI | OH | | 01/28/2008 | 4.500 | 258,087 | 0 | 0 | 0 | 0 | 0 | 438,090 | 12/31/2017 |
| A9111801 | | CINCINNATI | OH | | 01/29/2010 | 5.000 | 1,943,705 | 0 | 0 | 0 | 0 | 0 | 2,347,004 | 12/31/2017 |
| B1090703 | | CINCINNATI | OH | | 12/13/2011 | 5.688 | 675,662 | 0 | 0 | 0 | 0 | 0 | 1,062,556 | 12/31/2017 |
| B3021501 | | CINCINNATI | OH | | 07/17/2013 | 4.500 | 897,948 | 0 | 0 | 0 | 0 | 0 | 1,608,904 | 12/31/2017 |
| B3030501 | | CINCINNATI | OH | | 05/20/2013 | 4.750 | 437,837 | 0 | 0 | 0 | 0 | 0 | 940,216 | 12/31/2017 |
| B4012101 | CF | CINCINNATI | OH | | 04/23/2014 | 5.000 | 1,604,696 | 0 | 0 | 0 | 0 | 0 | 2,436,780 | 12/31/2017 |
| B4051602 | | CINCINNATI | OH | | 07/10/2014 | 4.750 | 877,800 | 0 | 0 | 0 | 0 | 0 | 1,395,088 | 12/31/2017 |
| B6061604 | | CINCINNATI | OH | | 12/19/2016 | 4.250 | 1,007,011 | 0 | 0 | 0 | 0 | 0 | 1,876,518 | 12/31/2017 |
| B6102102 | | CINCINNATI | OH | | 01/13/2017 | 4.250 | 793,907 | 0 | 0 | 0 | 0 | 0 | 1,105,229 | 12/31/2017 |
| B6102406 | | CINCINNATI | OH | | 01/24/2017 | 4.750 | 198,636 | 0 | 0 | 0 | 0 | 0 | 373,248 | 12/31/2017 |
| B7110302 | | CINCINNATI | OH | | 02/28/2018 | 4.625 | 2,532,231 | 0 | 0 | 0 | 0 | 0 | 3,432,000 | 02/28/2018 |
| B8020401 | | CINCINNATI | OH | | 05/03/2018 | 5.375 | 764,046 | 0 | 0 | 0 | 0 | 0 | 1,052,250 | 05/03/2018 |
| B8020405 | | CINCINNATI | OH | | 05/03/2018 | 5.375 | 1,010,513 | 0 | 0 | 0 | 0 | 0 | 1,377,500 | 05/03/2018 |
| B8040417 | | CINCINNATI | OH | | 07/20/2018 | 5.000 | 685,275 | 0 | 0 | 0 | 0 | 0 | 1,034,280 | 07/20/2018 |
| A8072102 | | CLEVELAND | OH | | 09/25/2008 | 5.250 | 222,502 | 0 | 0 | 0 | 0 | 0 | 400,814 | 12/31/2017 |
| A9042401 | | CLEVELAND | OH | | 06/29/2009 | 4.375 | 1,626,382 | 0 | 0 | 0 | 0 | 0 | 2,117,370 | 12/31/2017 |
| A9042401-1 | | CLEVELAND | OH | | 02/13/2017 | 4.375 | 445,694 | 0 | 0 | 0 | 0 | 0 | 580,245 | 12/31/2017 |
| A9073109 | | CLEVELAND | OH | | 10/27/2009 | 5.000 | 551,136 | 0 | 0 | 0 | 0 | 0 | 1,333,000 | 12/31/2017 |
| A9090201 | | CLEVELAND | OH | | 12/30/2009 | 4.125 | 432,142 | 0 | 0 | 0 | 0 | 0 | 1,842,809 | 12/31/2017 |
| A9111902 | | CLEVELAND | OH | | 01/20/2010 | 7.500 | 342,116 | 0 | 0 | 0 | 0 | 0 | 767,602 | 12/31/2017 |
| B3041605 | | CLEVELAND | OH | | 07/09/2013 | 4.750 | 849,294 | 0 | 0 | 0 | 0 | 0 | 1,771,506 | 12/31/2017 |
| B3060302 | | CLEVELAND | OH | | 08/20/2013 | 4.875 | 239,497 | 0 | 0 | 0 | 0 | 0 | 457,812 | 12/31/2017 |
| B3060303 | | CLEVELAND | OH | | 08/20/2013 | 4.875 | 215,692 | 0 | 0 | 0 | 0 | 0 | 351,390 | 12/31/2017 |
| B3071102 | | CLEVELAND | OH | | 10/03/2013 | 5.250 | 171,915 | 0 | 0 | 0 | 0 | 0 | 302,080 | 12/31/2017 |
| B4031703 | | CLEVELAND | OH | | 05/15/2014 | 5.000 | 687,383 | 0 | 0 | 0 | 0 | 0 | 942,990 | 12/31/2017 |
| B5120303 | | CLEVELAND | OH | | 02/01/2016 | 4.625 | 1,271,925 | 0 | 0 | 0 | 0 | 0 | 1,716,540 | 12/31/2017 |
| B6100606 | | CLEVELAND | OH | | 12/08/2016 | 4.500 | 491,621 | 0 | 0 | 0 | 0 | 0 | 678,348 | 12/31/2017 |
| B6102801 | | CLEVELAND | OH | | 01/27/2017 | 4.125 | 1,454,375 | 0 | 0 | 0 | 0 | 0 | 2,120,602 | 12/31/2017 |
| B7031310 | | CLEVELAND | OH | | 06/06/2017 | 4.375 | 6,929,541 | 0 | 0 | 0 | 0 | 0 | 9,574,604 | 12/31/2017 |
| B3041707 | | CLEVELAND HEIGHTS | OH | | 07/02/2013 | 4.500 | 264,832 | 0 | 0 | 0 | 0 | 0 | 365,472 | 12/31/2017 |
| A8060503 | | COLUMBUS | OH | | 08/14/2008 | 5.125 | 176,477 | 0 | 0 | 0 | 0 | 0 | 142,015 | 12/31/2017 |
| A9051301 | | COLUMBUS | OH | | 07/31/2009 | 4.750 | 1,417,982 | 0 | 0 | 0 | 0 | 0 | 2,268,020 | 12/31/2017 |
| B3031803 | CF | COLUMBUS | OH | | 05/30/2013 | 4.625 | 1,418,806 | 0 | 0 | 0 | 0 | 0 | 2,733,931 | 12/31/2017 |
| B3032603 | | COLUMBUS | OH | | 06/25/2013 | 5.000 | 517,770 | 0 | 0 | 0 | 0 | 0 | 716,743 | 12/31/2017 |
| B3032603-1 | | COLUMBUS | OH | | 10/12/2016 | 4.625 | 723,426 | 0 | 0 | 0 | 0 | 0 | 1,001,432 | 12/31/2017 |
| B3070907 | CF | COLUMBUS | OH | | 10/01/2013 | 5.250 | 996,145 | 0 | 0 | 0 | 0 | 0 | 1,534,256 | 12/31/2017 |
| B6060302 | CF | COLUMBUS | OH | | 08/31/2016 | 4.500 | 4,695,319 | 0 | 0 | 0 | 0 | 0 | 6,074,058 | 12/31/2017 |
| B8040402 | | COLUMBUS | OH | | 07/20/2018 | 5.000 | 415,433 | 0 | 0 | 0 | 0 | 0 | 756,275 | 07/20/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B8040405 | | COLUMBUS | OH | | 07/20/2018 | 5.000 | 337,199 | 0 | 0 | 0 | 0 | 0 | 523,900 | 07/20/2018 |
| B8040406 | | COLUMBUS | OH | | 07/20/2018 | 5.000 | 386,148 | 0 | 0 | 0 | 0 | 0 | 566,995 | 07/20/2018 |
| B8040408 | | COLUMBUS | OH | | 07/20/2018 | 5.000 | 288,250 | 0 | 0 | 0 | 0 | 0 | 449,540 | 07/20/2018 |
| B8040410 | | COLUMBUS | OH | | 07/20/2018 | 5.000 | 358,952 | 0 | 0 | 0 | 0 | 0 | 554,320 | 07/20/2018 |
| B8040419 | | COLUMBUS | OH | | 07/20/2018 | 5.000 | 478,607 | 0 | 0 | 0 | 0 | 0 | 743,600 | 07/20/2018 |
| B8040420 | | COLUMBUS | OH | | 07/20/2018 | 5.000 | 552,238 | 0 | 0 | 0 | 0 | 0 | 800,215 | 07/20/2018 |
| B8040421 | | COLUMBUS | OH | | 07/20/2018 | 5.000 | 337,199 | 0 | 0 | 0 | 0 | 0 | 555,165 | 07/20/2018 |
| B8050801 | | COLUMBUS | OH | | 07/17/2018 | 5.250 | 629,063 | 0 | 0 | 0 | 0 | 0 | 847,500 | 07/17/2018 |
| A8090202 | | CUYAHOGA FALLS | OH | | 11/17/2008 | 5.125 | 473,812 | 0 | 0 | 0 | 0 | 0 | 642,105 | 12/31/2017 |
| B5080302 | | DAYTON | OH | | 10/30/2015 | 4.125 | 1,392,384 | 0 | 0 | 0 | 0 | 0 | 2,445,417 | 12/31/2017 |
| B8080804 | | DAYTON | OH | | 11/07/2018 | 4.875 | 648,900 | 0 | 0 | 0 | 0 | 0 | 1,212,516 | 11/07/2018 |
| B4102301 | | DOVER | OH | | 01/28/2015 | 4.000 | 2,990,494 | 0 | 0 | 0 | 0 | 0 | 4,268,352 | 12/31/2017 |
| B3111101 | | DUBLIN | OH | | 02/14/2014 | 4.875 | 362,358 | 0 | 0 | 0 | 0 | 0 | 847,308 | 12/31/2017 |
| B4091504 | | DUBLIN | OH | | 01/30/2015 | 4.750 | 1,145,774 | 0 | 0 | 0 | 0 | 0 | 1,748,352 | 12/31/2017 |
| A5033003 | | EATON | OH | | 06/20/2005 | 4.125 | 591,374 | 0 | 0 | 0 | 0 | 0 | 1,456,700 | 12/31/2017 |
| B6070101 | | ELIDA | OH | | 09/22/2016 | 4.125 | 1,462,914 | 0 | 0 | 0 | 0 | 0 | 2,501,472 | 12/31/2017 |
| A9073114 | | ELYRIA | OH | | 10/28/2009 | 5.000 | 209,206 | 0 | 0 | 0 | 0 | 0 | 417,000 | 12/31/2017 |
| A7090706 | | EUCLID | OH | | 11/14/2007 | 6.625 | 77,968 | 0 | 0 | 0 | 0 | 0 | 333,188 | 12/31/2017 |
| B3070908 | | EUCLID | OH | | 10/02/2013 | 4.750 | 366,227 | 0 | 0 | 0 | 0 | 0 | 525,922 | 12/31/2017 |
| A7082002 | | FAIRFIELD | OH | | 02/29/2008 | 4.750 | 267,968 | 0 | 0 | 0 | 0 | 0 | 623,730 | 12/31/2017 |
| B1090901 | | FAIRFIELD | OH | | 01/27/2012 | 5.625 | 576,912 | 0 | 0 | 0 | 0 | 0 | 1,188,836 | 12/31/2017 |
| B6102404 | | FAIRFIELD | OH | | 01/24/2017 | 4.750 | 236,485 | 0 | 0 | 0 | 0 | 0 | 389,837 | 12/31/2017 |
| B8040411 | | FAIRFIELD | OH | | 07/20/2018 | 5.000 | 267,851 | 0 | 0 | 0 | 0 | 0 | 386,500 | 07/20/2018 |
| B4012002 | | FINDLAY | OH | | 04/28/2014 | 5.125 | 542,952 | 0 | 0 | 0 | 0 | 0 | 846,090 | 12/31/2017 |
| A6110703 | | FOSTORIA | OH | | 03/15/2007 | 6.000 | 501,264 | 0 | 0 | 0 | 0 | 0 | 880,260 | 12/31/2017 |
| B8040404 | | GAHANNA | OH | | 07/20/2018 | 5.000 | 369,829 | 0 | 0 | 0 | 0 | 0 | 555,165 | 07/20/2018 |
| B6041503 | | GREEN | OH | | 06/13/2016 | 4.625 | 1,317,442 | 0 | 0 | 0 | 0 | 0 | 1,911,780 | 12/31/2017 |
| B8040407 | | GROVE CITY | OH | | 07/20/2018 | 5.000 | 337,199 | 0 | 0 | 0 | 0 | 0 | 524,745 | 07/20/2018 |
| B7101901 | | HAMILTON | OH | | 12/19/2017 | 4.625 | 1,803,120 | 0 | 0 | 0 | 0 | 0 | 2,452,554 | 12/31/2017 |
| B8040401 | | HILLIARD | OH | | 07/20/2018 | 5.000 | 344,982 | 0 | 0 | 0 | 0 | 0 | 523,900 | 07/20/2018 |
| B8040403 | | HILLIARD | OH | | 07/20/2018 | 5.000 | 320,884 | 0 | 0 | 0 | 0 | 0 | 497,705 | 07/20/2018 |
| B8051401 | | HILLIARD | OH | | 07/20/2018 | 5.125 | 395,114 | 0 | 0 | 0 | 0 | 0 | 591,500 | 07/20/2018 |
| B1040701 | | HUBER HEIGHTS | OH | | 06/22/2011 | 4.375 | 960,610 | 0 | 0 | 0 | 0 | 0 | 1,313,770 | 12/31/2017 |
| B2050802 | CF | HUDSON | OH | | 07/24/2012 | 5.000 | 1,396,180 | 0 | 0 | 0 | 0 | 0 | 2,488,416 | 12/31/2017 |
| A9073108 | | KENT | OH | | 10/27/2009 | 5.000 | 592,944 | 0 | 0 | 0 | 0 | 0 | 1,265,000 | 12/31/2017 |
| B4050602 | | KETTERING | OH | | 06/27/2014 | 4.500 | 1,020,034 | 0 | 0 | 0 | 0 | 0 | 1,507,058 | 12/31/2017 |
| B8091902 | | KETTERING | OH | | 11/28/2018 | 4.875 | 1,647,000 | 0 | 0 | 0 | 0 | 0 | 2,202,863 | 11/28/2018 |
| B3121804 | | LAKEWOOD | OH | | 07/17/2014 | 4.500 | 257,765 | 0 | 0 | 0 | 0 | 0 | 450,014 | 12/31/2017 |
| B7020702 | | LAKEWOOD | OH | | 05/31/2017 | 4.500 | 585,147 | 0 | 0 | 0 | 0 | 0 | 920,360 | 12/31/2017 |
| A4032311 | | LANCASTER | OH | | 06/18/2004 | 5.750 | 146,457 | 0 | 0 | 0 | 0 | 0 | 1,045,000 | 12/31/2017 |
| B3031402 | | LEBANON | OH | | 06/27/2013 | 4.625 | 1,889,700 | 0 | 0 | 0 | 0 | 0 | 3,226,325 | 12/31/2017 |
| A9073107 | | LORAIN | OH | | 10/27/2009 | 5.000 | 592,944 | 0 | 0 | 0 | 0 | 0 | 1,287,000 | 12/31/2017 |
| B3061702 | | LOVELAND | OH | | 09/03/2013 | 4.625 | 284,390 | 0 | 0 | 0 | 0 | 0 | 574,560 | 12/31/2017 |
| B8040413 | | LOVELAND | OH | | 07/20/2018 | 5.000 | 663,521 | 0 | 0 | 0 | 0 | 0 | 1,026,675 | 07/20/2018 |
| B2100204 | | LYNDHURST | OH | | 12/12/2012 | 4.375 | 134,607 | 0 | 0 | 0 | 0 | 0 | 503,253 | 12/31/2017 |
| A7031202 | | MANSFIELD | OH | | 06/05/2007 | 6.250 | 348,415 | 0 | 0 | 0 | 0 | 0 | 639,030 | 12/31/2017 |
| B2081605 | | MARION | OH | | 10/19/2012 | 5.000 | 341,629 | 0 | 0 | 0 | 0 | 0 | 600,821 | 12/31/2017 |
| B2102307 | | MARYSVILLE | OH | | 12/28/2012 | 4.750 | 1,703,284 | 0 | 0 | 0 | 0 | 0 | 3,032,358 | 12/31/2017 |
| B2110903 | | MAYFIELD HEIGHTS | OH | | 01/22/2013 | 4.750 | 757,575 | 0 | 0 | 0 | 0 | 0 | 1,520,738 | 12/31/2017 |
| B7100401 | | MAYFIELD HEIGHTS | OH | | 12/07/2017 | 4.625 | 1,300,547 | 0 | 0 | 0 | 0 | 0 | 2,311,920 | 12/31/2017 |
| B7121302 | | MEDINA | OH | | 04/02/2018 | 4.750 | 2,406,542 | 0 | 0 | 0 | 0 | 0 | 3,336,410 | 04/02/2018 |
| A6081507 | | MENTOR | OH | | 10/24/2006 | 4.500 | 357,498 | 0 | 0 | 0 | 0 | 0 | 740,010 | 12/31/2017 |
| B6031804 | | MENTOR | OH | | 06/16/2016 | 4.250 | 905,865 | 0 | 0 | 0 | 0 | 0 | 1,667,970 | 12/31/2017 |
| B6092601 | | MIAMISBURG | OH | | 11/18/2016 | 4.500 | 1,500,887 | 0 | 0 | 0 | 0 | 0 | 2,137,121 | 12/31/2017 |
| A6042405 | | MIDDLEBURG HEIGHTS | OH | | 12/31/2006 | 5.875 | 475,654 | 0 | 0 | 0 | 0 | 0 | 657,390 | 12/31/2017 |
| B4122908 | | MILFORD | OH | | 02/09/2015 | 4.375 | 835,302 | 0 | 0 | 0 | 0 | 0 | 1,266,880 | 12/31/2017 |
| B8040415 | | MILFORD | OH | | 07/20/2018 | 5.000 | 320,884 | 0 | 0 | 0 | 0 | 0 | 553,475 | 07/20/2018 |
| A9073110 | | MILLBURY | OH | | 10/27/2009 | 5.000 | 774,344 | 0 | 0 | 0 | 0 | 0 | 1,699,000 | 12/31/2017 |
| B5102602 | | MONROE | OH | | 12/16/2015 | 4.875 | 1,038,459 | 0 | 0 | 0 | 0 | 0 | 1,450,463 | 12/31/2017 |
| B7021402 | | MORAINE | OH | | 04/06/2017 | 4.250 | 2,855,515 | 0 | 0 | 0 | 0 | 0 | 3,955,462 | 12/31/2017 |
| A5030903 | | MORROW | OH | | 08/05/2005 | 5.500 | 416,068 | 0 | 0 | 0 | 0 | 0 | 471,750 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B3122605 | CF | NEW CONCORD | OH | | 04/21/2014 | 5.000 | 1,005,810 | 0 | 0 | 0 | 0 | 0 | 1,726,860 | 12/31/2017 |
| A7040307 | | NORTH OLMSTED | OH | | 07/02/2007 | 6.500 | 103,051 | 0 | 0 | 0 | 0 | 0 | 264,180 | 12/31/2017 |
| B3081301 | | NORTH OLMSTED | OH | | 10/23/2013 | 6.000 | 329,353 | 0 | 0 | 0 | 0 | 0 | 513,866 | 12/31/2017 |
| B6051901 | | NORTH OLMSTED | OH | | 08/12/2016 | 4.500 | 2,484,753 | 0 | 0 | 0 | 0 | 0 | 3,736,048 | 12/31/2017 |
| B6050902 | | NORTHFIELD | OH | | 09/16/2016 | 4.750 | 1,688,170 | 0 | 0 | 0 | 0 | 0 | 2,346,598 | 12/31/2017 |
| A9042405 | | NORWOOD | OH | | 07/14/2009 | 5.000 | 181,516 | 0 | 0 | 0 | 0 | 0 | 792,750 | 12/31/2017 |
| A6090508 | | ONTARIO | OH | | 11/15/2006 | 4.500 | 495,569 | 0 | 0 | 0 | 0 | 0 | 1,089,870 | 12/31/2017 |
| A7090704 | | PARMA | OH | | 11/14/2007 | 6.625 | 72,280 | 0 | 0 | 0 | 0 | 0 | 342,720 | 12/31/2017 |
| A4051302 | | PARMA HEIGHTS | OH | | 08/23/2004 | 4.750 | 346,916 | 0 | 0 | 0 | 0 | 0 | 951,000 | 12/31/2017 |
| B8040412 | | PIERCE TOWNSHIP | OH | | 07/20/2018 | 5.000 | 538,432 | 0 | 0 | 0 | 0 | 0 | 834,860 | 07/20/2018 |
| B8092501 | | PIQUA | OH | | 11/13/2018 | 5.000 | 3,650,000 | 0 | 0 | 0 | 0 | 0 | 4,893,000 | 11/13/2018 |
| B3032601 | | PORTSMOUTH | OH | | 06/25/2013 | 5.000 | 706,243 | 0 | 0 | 0 | 0 | 0 | 1,486,195 | 12/31/2017 |
| B3032601-1 | | PORTSMOUTH | OH | | 10/12/2016 | 4.625 | 723,426 | 0 | 0 | 0 | 0 | 0 | 1,522,355 | 12/31/2017 |
| B8040418 | | POWELL | OH | | 07/20/2018 | 5.000 | 380,709 | 0 | 0 | 0 | 0 | 0 | 570,375 | 07/20/2018 |
| B1072201 | | RAVENNA | OH | | 09/23/2011 | 5.700 | 653,359 | 0 | 0 | 0 | 0 | 0 | 1,318,724 | 12/31/2017 |
| B8010301 | | RAVENNA | OH | | 02/28/2018 | 5.000 | 1,414,429 | 0 | 0 | 0 | 0 | 0 | 2,062,528 | 02/28/2018 |
| B8040414 | | REYNOLDSBURG | OH | | 07/20/2018 | 5.000 | 571,062 | 0 | 0 | 0 | 0 | 0 | 826,410 | 07/20/2018 |
| A9073111 | | RICHMOND HEIGHTS | OH | | 10/28/2009 | 5.000 | 348,742 | 0 | 0 | 0 | 0 | 0 | 500,000 | 12/31/2017 |
| A8022104 | | ROCKY RIVER | OH | | 05/22/2008 | 6.250 | 273,839 | 0 | 0 | 0 | 0 | 0 | 909,027 | 12/31/2017 |
| A8071005 | | SANDUSKY | OH | | 09/30/2008 | 5.375 | 240,301 | 0 | 0 | 0 | 0 | 0 | 414,707 | 12/31/2017 |
| B7110703 | | SEVEN HILLS | OH | | 12/14/2017 | 4.625 | 1,267,647 | 0 | 0 | 0 | 0 | 0 | 1,710,856 | 12/31/2017 |
| A8090504 | | SHAKER HEIGHTS | OH | | 11/17/2008 | 5.125 | 257,605 | 0 | 0 | 0 | 0 | 0 | 223,155 | 12/31/2017 |
| B3040501 | | SHAKER HEIGHTS | OH | | 06/13/2013 | 4.375 | 620,176 | 0 | 0 | 0 | 0 | 0 | 868,000 | 12/31/2017 |
| B3060703 | CF | SIDNEY | OH | | 09/11/2013 | 4.875 | 1,025,108 | 0 | 0 | 0 | 0 | 0 | 2,768,528 | 12/31/2017 |
| A4012903 | | SOLON | OH | | 04/26/2004 | 6.500 | 413,566 | 0 | 0 | 0 | 0 | 0 | 1,902,000 | 12/31/2017 |
| B5081202 | | SOLON | OH | | 10/28/2015 | 4.375 | 432,832 | 0 | 0 | 0 | 0 | 0 | 615,654 | 12/31/2017 |
| B5101902 | | SOLON | OH | | 02/24/2016 | 4.500 | 590,052 | 0 | 0 | 0 | 0 | 0 | 927,360 | 12/31/2017 |
| B6060303 | | SOLON | OH | | 08/18/2016 | 4.375 | 1,164,186 | 0 | 0 | 0 | 0 | 0 | 1,652,358 | 12/31/2017 |
| B8050203 | | SOLON | OH | | 08/31/2018 | 5.500 | 1,468,076 | 0 | 0 | 0 | 0 | 0 | 2,012,500 | 08/31/2018 |
| B7110103 | | STOW | OH | | 12/19/2017 | 4.500 | 622,322 | 0 | 0 | 0 | 0 | 0 | 1,363,695 | 12/31/2017 |
| B3122011 | CF | STREETSBORO | OH | | 03/05/2014 | 5.250 | 1,238,146 | 0 | 0 | 0 | 0 | 0 | 2,037,332 | 12/31/2017 |
| A6121902 | | STRONGSVILLE | OH | | 03/09/2007 | 4.625 | 404,501 | 0 | 0 | 0 | 0 | 0 | 1,035,810 | 12/31/2017 |
| B0030903 | | STRONGSVILLE | OH | | 05/27/2010 | 4.250 | 92,338 | 0 | 0 | 0 | 0 | 0 | 530,244 | 12/31/2017 |
| B1120101 | | STRONGSVILLE | OH | | 01/27/2012 | 6.000 | 785,688 | 0 | 0 | 0 | 0 | 0 | 1,518,066 | 12/31/2017 |
| B6102403 | | STRONGSVILLE | OH | | 12/29/2016 | 4.500 | 7,103,717 | 0 | 0 | 0 | 0 | 0 | 10,806,461 | 12/31/2017 |
| B7010402 | | STRONGSVILLE | OH | | 03/17/2017 | 4.750 | 880,044 | 0 | 0 | 0 | 0 | 0 | 1,435,552 | 12/31/2017 |
| A4032310 | | SUNBURY | OH | | 06/16/2004 | 5.750 | 174,420 | 0 | 0 | 0 | 0 | 0 | 1,036,000 | 12/31/2017 |
| A4041502 | | TALLMADGE | OH | | 07/14/2004 | 5.875 | 800,757 | 0 | 0 | 0 | 0 | 0 | 2,709,000 | 12/31/2017 |
| A7080707 | | TIPP CITY | OH | | 10/26/2007 | 5.500 | 305,114 | 0 | 0 | 0 | 0 | 0 | 599,791 | 12/31/2017 |
| A9073101 | | TOLEDO | OH | | 10/27/2009 | 5.000 | 645,268 | 0 | 0 | 0 | 0 | 0 | 1,548,000 | 12/31/2017 |
| A9073102 | | TOLEDO | OH | | 10/27/2009 | 5.000 | 592,944 | 0 | 0 | 0 | 0 | 0 | 1,332,000 | 12/31/2017 |
| A9073103 | | TOLEDO | OH | | 10/27/2009 | 5.000 | 453,462 | 0 | 0 | 0 | 0 | 0 | 923,000 | 12/31/2017 |
| A9073104 | | TOLEDO | OH | | 10/27/2009 | 5.000 | 505,732 | 0 | 0 | 0 | 0 | 0 | 1,341,000 | 12/31/2017 |
| A9073105 | | TOLEDO | OH | | 10/27/2009 | 5.000 | 453,462 | 0 | 0 | 0 | 0 | 0 | 1,117,000 | 12/31/2017 |
| A9073106 | | TOLEDO | OH | | 10/27/2009 | 5.000 | 366,195 | 0 | 0 | 0 | 0 | 0 | 752,000 | 12/31/2017 |
| B6030801 | | TOLEDO | OH | | 05/13/2016 | 4.250 | 419,087 | 0 | 0 | 0 | 0 | 0 | 687,555 | 12/31/2017 |
| B6030802 | | TOLEDO | OH | | 05/13/2016 | 4.250 | 359,727 | 0 | 0 | 0 | 0 | 0 | 617,018 | 12/31/2017 |
| B7050302 | | TOLEDO | OH | | 07/31/2017 | 4.750 | 762,666 | 0 | 0 | 0 | 0 | 0 | 1,150,595 | 12/31/2017 |
| B7032803 | | VALLEY VIEW | OH | | 06/27/2017 | 4.500 | 684,790 | 0 | 0 | 0 | 0 | 0 | 886,652 | 12/31/2017 |
| B7032805 | | VALLEY VIEW | OH | | 06/27/2017 | 4.500 | 797,540 | 0 | 0 | 0 | 0 | 0 | 1,030,744 | 12/31/2017 |
| B7011303 | | VANDALIA | OH | | 04/03/2017 | 4.500 | 3,635,510 | 0 | 0 | 0 | 0 | 0 | 6,095,820 | 12/31/2017 |
| A5090902 | | VERMILLION | OH | | 12/02/2005 | 5.750 | 94,008 | 0 | 0 | 0 | 0 | 0 | 98,940 | 12/31/2017 |
| B8021901 | | WADSWORTH | OH | | 05/15/2018 | 5.000 | 247,455 | 0 | 0 | 0 | 0 | 0 | 428,500 | 05/15/2018 |
| A7090705 | | WESTLAKE | OH | | 12/28/2007 | 6.625 | 114,016 | 0 | 0 | 0 | 0 | 0 | 570,180 | 12/31/2017 |
| B8091402 | | WESTLAKE | OH | | 11/14/2018 | 5.000 | 568,325 | 0 | 0 | 0 | 0 | 0 | 757,555 | 11/14/2018 |
| B6100607 | CF | WOOSTER | OH | | 12/15/2016 | 4.750 | 1,197,926 | 0 | 0 | 0 | 0 | 0 | 2,706,540 | 12/31/2017 |
| B3022603 | | YOUNGSTOWN | OH | | 05/13/2013 | 5.000 | 864,039 | 0 | 0 | 0 | 0 | 0 | 1,277,519 | 12/31/2017 |
| B3011804 | | ADA | OK | | 03/25/2013 | 4.500 | 983,391 | 0 | 0 | 0 | 0 | 0 | 1,680,058 | 12/31/2017 |
| B3011803 | | ALTUS | OK | | 03/25/2013 | 4.500 | 686,582 | 0 | 0 | 0 | 0 | 0 | 1,170,521 | 12/31/2017 |
| A6011103 | | ARDMORE | OK | | 04/04/2006 | 6.000 | 214,358 | 0 | 0 | 0 | 0 | 0 | 1,425,440 | 12/31/2017 |
| B3060305 | | BROKEN ARROW | OK | | 08/30/2013 | 4.875 | 364,322 | 0 | 0 | 0 | 0 | 0 | 789,507 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B3011805 | | LAWTON | OK | | 03/25/2013 | 4.500 | 796,856 | 0 | 0 | 0 | 0 | 0 | 1,358,989 | 12/31/2017 |
| B2100201 | CF | MIDWEST CITY | OK | | 12/21/2012 | 5.500 | 957,536 | 0 | 0 | 0 | 0 | 0 | 1,609,356 | 12/31/2017 |
| B8050405 | | MIDWEST CITY | OK | | 07/18/2018 | 5.250 | 274,823 | 0 | 0 | 0 | 0 | 0 | 386,750 | 07/18/2018 |
| A7092004 | | MUSKOGEE | OK | | 12/11/2007 | 6.625 | 219,676 | 0 | 0 | 0 | 0 | 0 | 421,770 | 12/31/2017 |
| A5090903 | | OKLAHOMA CITY | OK | | 12/31/2006 | 5.500 | 47,184 | 0 | 0 | 0 | 0 | 0 | 559,980 | 12/31/2017 |
| A7052202 | | OKLAHOMA CITY | OK | | 07/31/2007 | 6.375 | 688,133 | 0 | 0 | 0 | 0 | 0 | 1,068,450 | 12/31/2017 |
| B2062902 | CF | OKLAHOMA CITY | OK | | 09/07/2012 | 5.000 | 1,275,512 | 0 | 0 | 0 | 0 | 0 | 2,481,254 | 12/31/2017 |
| B2112104 | | OKLAHOMA CITY | OK | | 02/01/2013 | 4.625 | 269,228 | 0 | 0 | 0 | 0 | 0 | 584,118 | 12/31/2017 |
| B8031301 | | OKLAHOMA CITY | OK | | 05/25/2018 | 4.750 | 682,257 | 0 | 0 | 0 | 0 | 0 | 1,389,750 | 05/25/2018 |
| W6042901 | | OKLAHOMA CITY | OK | | 06/24/2016 | 5.687 | 10,878,761 | 0 | 0 | 0 | 0 | 0 | 17,608,000 | 12/31/2017 |
| A5072802 | | TULSA | OK | | 09/28/2005 | 4.500 | 165,208 | 0 | 0 | 0 | 0 | 0 | 388,110 | 12/31/2017 |
| A7070502 | | TULSA | OK | | 08/30/2007 | 5.125 | 298,118 | 0 | 0 | 0 | 0 | 0 | 702,780 | 12/31/2017 |
| B1012604 | CF | TULSA | OK | | 03/31/2011 | 6.250 | 978,581 | 0 | 0 | 0 | 0 | 0 | 1,926,000 | 12/31/2017 |
| B3020101 | | TULSA | OK | | 04/19/2013 | 4.500 | 426,604 | 0 | 0 | 0 | 0 | 0 | 906,969 | 12/31/2017 |
| B3103005 | CF | TULSA | OK | | 01/31/2014 | 5.125 | 1,079,498 | 0 | 0 | 0 | 0 | 0 | 2,096,712 | 12/31/2017 |
| B5121603 | | TULSA | OK | | 03/11/2016 | 4.500 | 985,560 | 0 | 0 | 0 | 0 | 0 | 1,936,900 | 12/31/2017 |
| A9030503 | CF | ALBANY | OR | | 04/24/2009 | 4.625 | 1,165,564 | 0 | 0 | 0 | 0 | 0 | 2,000,750 | 12/31/2017 |
| A9082701 | | ALOHA | OR | | 10/15/2009 | 7.625 | 289,499 | 0 | 0 | 0 | 0 | 0 | 976,630 | 12/31/2017 |
| B8101903 | | ASTORIA | OR | | 12/20/2018 | 5.500 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 4,797,000 | 12/20/2018 |
| B3121701 | | BANDON | OR | | 02/14/2014 | 5.250 | 681,346 | 0 | 0 | 0 | 0 | 0 | 1,068,062 | 12/31/2017 |
| B3121701-1 | | BANDON | OR | | 02/19/2015 | 6.000 | 231,860 | 0 | 0 | 0 | 0 | 0 | 363,458 | 12/31/2017 |
| A3012002 | | BEAVERTON | OR | | 03/27/2003 | 4.500 | 210,161 | 0 | 0 | 0 | 0 | 0 | 884,340 | 12/31/2017 |
| B0032603 | | BEAVERTON | OR | | 06/18/2010 | 3.875 | 538,268 | 0 | 0 | 0 | 0 | 0 | 1,270,016 | 12/31/2017 |
| B0062502 | | BEAVERTON | OR | | 08/13/2010 | 4.000 | 436,499 | 0 | 0 | 0 | 0 | 0 | 1,675,025 | 12/31/2017 |
| B1031102 | CF | BEAVERTON | OR | | 04/29/2011 | 6.250 | 1,809,591 | 0 | 0 | 0 | 0 | 0 | 4,465,008 | 12/31/2017 |
| B4052001 | | BEAVERTON | OR | | 07/24/2014 | 4.625 | 1,488,428 | 0 | 0 | 0 | 0 | 0 | 2,252,160 | 12/31/2017 |
| B5082002 | | BEAVERTON | OR | | 12/01/2015 | 4.625 | 3,740,287 | 0 | 0 | 0 | 0 | 0 | 6,199,375 | 12/31/2017 |
| B5111202 | | BEAVERTON | OR | | 01/20/2016 | 4.500 | 418,827 | 0 | 0 | 0 | 0 | 0 | 647,570 | 12/31/2017 |
| B6021705 | | BEAVERTON | OR | | 04/20/2016 | 4.375 | 252,541 | 0 | 0 | 0 | 0 | 0 | 986,000 | 12/31/2017 |
| A4110108 | | BEND | OR | | 01/11/2005 | 4.750 | 528,203 | 0 | 0 | 0 | 0 | 0 | 1,068,750 | 12/31/2017 |
| A8032505 | | BEND | OR | | 06/12/2008 | 5.000 | 197,763 | 0 | 0 | 0 | 0 | 0 | 393,011 | 12/31/2017 |
| B0063001 | | BEND | OR | | 09/10/2010 | 6.250 | 497,522 | 0 | 0 | 0 | 0 | 0 | 842,580 | 12/31/2017 |
| B3031312 | | BEND | OR | | 07/10/2013 | 4.750 | 747,365 | 0 | 0 | 0 | 0 | 0 | 1,668,032 | 12/31/2017 |
| B3031505 | | BEND | OR | | 06/14/2013 | 4.250 | 1,562,865 | 0 | 0 | 0 | 0 | 0 | 2,861,527 | 12/31/2017 |
| B3031505-1 | | BEND | OR | | 09/26/2014 | 4.875 | 1,873,726 | 0 | 0 | 0 | 0 | 0 | 3,430,698 | 12/31/2017 |
| B5051901 | | BEND | OR | | 10/23/2015 | 4.385 | 3,850,708 | 0 | 0 | 0 | 0 | 0 | 5,025,000 | 12/31/2017 |
| B5040207 | | CANNON BEACH | OR | | 05/29/2015 | 4.375 | 5,994,358 | 0 | 0 | 0 | 0 | 0 | 11,521,518 | 12/31/2017 |
| B5040208 | | CANNON BEACH | OR | | 05/29/2015 | 4.375 | 539,490 | 0 | 0 | 0 | 0 | 0 | 827,310 | 12/31/2017 |
| B6121206 | | CANNON BEACH | OR | | 04/06/2017 | 4.750 | 5,477,706 | 0 | 0 | 0 | 0 | 0 | 9,117,427 | 12/31/2017 |
| B0041903 | CF | CLACKAMAS | OR | | 06/21/2010 | 7.250 | 1,338,318 | 0 | 0 | 0 | 0 | 0 | 3,381,598 | 12/31/2017 |
| B5031703 | | CLACKAMAS | OR | | 08/18/2015 | 4.250 | 4,283,326 | 0 | 0 | 0 | 0 | 0 | 6,221,933 | 03/22/2018 |
| B5031703-1 | | CLACKAMAS | OR | | 03/22/2018 | 4.750 | 961,804 | 0 | 0 | 0 | 0 | 0 | 1,397,110 | 03/22/2018 |
| B7032902 | | CLACKAMAS | OR | | 06/21/2017 | 4.625 | 685,179 | 0 | 0 | 0 | 0 | 0 | 944,112 | 12/31/2017 |
| B0090207 | CF | CORVALLIS | OR | | 11/30/2010 | 6.250 | 6,045,059 | 0 | 0 | 0 | 0 | 0 | 9,663,280 | 12/31/2017 |
| B2082703 | | CORVALLIS | OR | | 11/09/2012 | 4.625 | 175,505 | 0 | 0 | 0 | 0 | 0 | 1,390,620 | 12/31/2017 |
| B6031502 | | CORVALLIS | OR | | 05/26/2016 | 4.500 | 780,881 | 0 | 0 | 0 | 0 | 0 | 2,358,923 | 12/31/2017 |
| A30206023 | | DALLAS | OR | | 08/10/2007 | 5.000 | 267,702 | 0 | 0 | 0 | 0 | 0 | 2,465,000 | 12/31/2017 |
| B3062401 | CF | DAMASCUS | OR | | 09/27/2013 | 4.875 | 1,794,463 | 0 | 0 | 0 | 0 | 0 | 3,557,760 | 12/31/2017 |
| B3043006 | | DURHAM | OR | | 07/19/2013 | 4.375 | 893,172 | 0 | 0 | 0 | 0 | 0 | 1,453,756 | 12/31/2017 |
| B3043006-1 | | DURHAM | OR | | 03/24/2016 | 4.375 | 170,616 | 0 | 0 | 0 | 0 | 0 | 277,700 | 12/31/2017 |
| B8012401 | | ESTACADA | OR | | 03/23/2018 | 4.875 | 350,961 | 0 | 0 | 0 | 0 | 0 | 486,038 | 03/23/2018 |
| A4021201 | | EUGENE | OR | | 04/07/2004 | 6.000 | 37,836 | 0 | 0 | 0 | 0 | 0 | 1,255,000 | 12/31/2017 |
| A8022108 | | EUGENE | OR | | 05/07/2008 | 5.875 | 1,004,061 | 0 | 0 | 0 | 0 | 0 | 2,010,916 | 12/31/2017 |
| A80221083 | | EUGENE | OR | | 12/10/2009 | 7.000 | 666,450 | 0 | 0 | 0 | 0 | 0 | 1,334,755 | 12/31/2017 |
| B1062201 | | EUGENE | OR | | 09/29/2011 | 5.500 | 725,016 | 0 | 0 | 0 | 0 | 0 | 1,174,530 | 12/31/2017 |
| B3082003 | | EUGENE | OR | | 11/01/2013 | 4.750 | 380,179 | 0 | 0 | 0 | 0 | 0 | 521,730 | 12/31/2017 |
| B3121203 | | EUGENE | OR | | 02/20/2014 | 5.125 | 388,148 | 0 | 0 | 0 | 0 | 0 | 495,328 | 12/31/2017 |
| B4050502 | | EUGENE | OR | | 06/26/2014 | 4.000 | 7,021,333 | 0 | 0 | 0 | 0 | 0 | 11,648,153 | 12/31/2017 |
| B4050503 | | EUGENE | OR | | 06/26/2014 | 4.000 | 3,119,496 | 0 | 0 | 0 | 0 | 0 | 5,141,825 | 12/31/2017 |
| B5050102 | | EUGENE | OR | | 08/26/2015 | 5.625 | 387,212 | 0 | 0 | 0 | 0 | 0 | 775,335 | 12/31/2017 |
| B7012007 | | EUGENE | OR | | 03/15/2017 | 4.750 | 514,861 | 0 | 0 | 0 | 0 | 0 | 819,016 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7013001 | | EUGENE | OR | | 03/21/2017 | 4.375 | 4,439,592 | 0 | 0 | 0 | 0 | 0 | 6,238,380 | 12/31/2017 |
| B3121202 | | EUGENE | OR | | 02/19/2014 | 5.125 | 533,357 | 0 | 0 | 0 | 0 | 0 | 884,340 | 12/31/2017 |
| B3061801 | | GLADSTONE | OR | | 09/13/2013 | 4.875 | 346,284 | 0 | 0 | 0 | 0 | 0 | 835,380 | 12/31/2017 |
| B3102401 | | GLADSTONE | OR | | 12/16/2013 | 5.000 | 574,016 | 0 | 0 | 0 | 0 | 0 | 1,739,610 | 12/31/2017 |
| A5062905 | | GRANTS PASS | OR | | 09/30/2005 | 5.625 | 377,767 | 0 | 0 | 0 | 0 | 0 | 6,747,000 | 12/31/2017 |
| A4071701 | | GRESHAM | OR | | 09/29/2004 | 4.750 | 453,456 | 0 | 0 | 0 | 0 | 0 | 2,005,320 | 12/31/2017 |
| A4122701 | | GRESHAM | OR | | 03/29/2005 | 6.000 | 92,184 | 0 | 0 | 0 | 0 | 0 | 362,610 | 12/31/2017 |
| A6020102 | | GRESHAM | OR | | 04/26/2006 | 6.250 | 422,425 | 0 | 0 | 0 | 0 | 0 | 653,310 | 12/31/2017 |
| B0052003 | | GRESHAM | OR | | 07/26/2010 | 7.250 | 419,532 | 0 | 0 | 0 | 0 | 0 | 853,324 | 12/31/2017 |
| B2080301 | | GRESHAM | OR | | 10/31/2012 | 4.625 | 293,499 | 0 | 0 | 0 | 0 | 0 | 1,059,660 | 12/31/2017 |
| B4050501 | | GRESHAM | OR | | 07/14/2014 | 4.875 | 360,751 | 0 | 0 | 0 | 0 | 0 | 569,670 | 12/31/2017 |
| B5092301 | | GRESHAM | OR | | 01/06/2016 | 4.625 | 775,572 | 0 | 0 | 0 | 0 | 0 | 1,253,580 | 12/31/2017 |
| B5103001 | CF | GRESHAM | OR | | 01/26/2016 | 5.500 | 1,577,470 | 0 | 0 | 0 | 0 | 0 | 2,532,860 | 12/31/2017 |
| B5041507 | | HAPPY VALLEY | OR | | 07/27/2015 | 4.250 | 1,430,634 | 0 | 0 | 0 | 0 | 0 | 3,142,110 | 12/31/2017 |
| B4010901 | | HILLSBORO | OR | | 03/14/2014 | 4.875 | 474,120 | 0 | 0 | 0 | 0 | 0 | 751,230 | 12/31/2017 |
| B4091503 | | HILLSBORO | OR | | 11/25/2014 | 4.500 | 500,827 | 0 | 0 | 0 | 0 | 0 | 929,730 | 12/31/2017 |
| B4100101 | | HILLSBORO | OR | | 11/25/2014 | 4.500 | 1,583,862 | 0 | 0 | 0 | 0 | 0 | 2,309,000 | 12/31/2017 |
| B4101501 | | HILLSBORO | OR | | 12/17/2014 | 4.375 | 792,670 | 0 | 0 | 0 | 0 | 0 | 1,594,295 | 12/31/2017 |
| B5111201 | | HILLSBORO | OR | | 01/20/2016 | 4.500 | 277,465 | 0 | 0 | 0 | 0 | 0 | 423,300 | 12/31/2017 |
| B6042801 | | HILLSBORO | OR | | 05/31/2016 | 4.500 | 2,362,318 | 0 | 0 | 0 | 0 | 0 | 3,194,978 | 12/31/2017 |
| B6082203 | | HILLSBORO | OR | | 11/29/2016 | 4.000 | 1,934,872 | 0 | 0 | 0 | 0 | 0 | 2,916,506 | 12/31/2017 |
| B3122601 | CF | HOOD RIVER | OR | | 04/04/2014 | 5.125 | 1,416,676 | 0 | 0 | 0 | 0 | 0 | 2,192,725 | 12/31/2017 |
| B6080901 | | HOOD RIVER | OR | | 10/26/2016 | 4.000 | 592,882 | 0 | 0 | 0 | 0 | 0 | 1,015,410 | 12/31/2017 |
| A7073003 | | HUBBARD | OR | | 09/05/2007 | 5.500 | 364,900 | 0 | 0 | 0 | 0 | 0 | 897,600 | 12/31/2017 |
| A7041603 | | INDEPENDENCE | OR | | 07/10/2007 | 4.875 | 271,851 | 0 | 0 | 0 | 0 | 0 | 1,332,232 | 12/31/2017 |
| B3103009 | | INDEPENDENCE | OR | | 01/31/2014 | 4.750 | 152,954 | 0 | 0 | 0 | 0 | 0 | 370,579 | 12/31/2017 |
| B8060401 | | ISLAND CITY | OR | | 08/17/2018 | 5.125 | 1,623,585 | 0 | 0 | 0 | 0 | 0 | 2,722,312 | 08/17/2018 |
| A5062904 | | KLAMATH FALLS | OR | | 09/30/2005 | 5.875 | 312,448 | 0 | 0 | 0 | 0 | 0 | 4,319,640 | 12/31/2017 |
| B3081306 | | KLAMATH FALLS | OR | | 11/18/2013 | 5.250 | 935,474 | 0 | 0 | 0 | 0 | 0 | 1,572,444 | 12/31/2017 |
| B6021002 | | KLAMATH FALLS | OR | | 04/01/2016 | 5.250 | 516,444 | 0 | 0 | 0 | 0 | 0 | 903,720 | 12/31/2017 |
| B8101705 | | KLAMATH FALLS | OR | | 12/18/2018 | 5.250 | 6,200,000 | 0 | 0 | 0 | 0 | 0 | 10,101,000 | 12/18/2018 |
| A2090501 | | LAKE OSWEGO | OR | | 11/18/2002 | 6.750 | 310,941 | 0 | 0 | 0 | 0 | 0 | 2,297,000 | 12/31/2017 |
| A2090502 | | LAKE OSWEGO | OR | | 12/02/2002 | 6.750 | 55,816 | 0 | 0 | 0 | 0 | 0 | 423,800 | 12/31/2017 |
| A7030801 | | LAKE OSWEGO | OR | | 04/12/2007 | 6.000 | 168,900 | 0 | 0 | 0 | 0 | 0 | 1,196,970 | 12/31/2017 |
| A7040505 | | LAKE OSWEGO | OR | | 05/01/2007 | 6.125 | 134,057 | 0 | 0 | 0 | 0 | 0 | 612,000 | 12/31/2017 |
| B0022203 | | LAKE OSWEGO | OR | | 04/22/2010 | 7.375 | 798,246 | 0 | 0 | 0 | 0 | 0 | 1,600,148 | 12/31/2017 |
| B1071101 | | LAKE OSWEGO | OR | | 10/07/2011 | 6.250 | 2,391,765 | 0 | 0 | 0 | 0 | 0 | 3,842,520 | 12/31/2017 |
| B2052908 | | LAKE OSWEGO | OR | | 09/11/2012 | 4.500 | 1,403,785 | 0 | 0 | 0 | 0 | 0 | 2,223,090 | 12/31/2017 |
| B4051903 | | LAKE OSWEGO | OR | | 07/21/2014 | 5.125 | 290,538 | 0 | 0 | 0 | 0 | 0 | 486,540 | 12/31/2017 |
| B4120507 | | LAKE OSWEGO | OR | | 01/30/2015 | 4.500 | 371,025 | 0 | 0 | 0 | 0 | 0 | 650,760 | 12/31/2017 |
| B7010401 | | LAKE OSWEGO | OR | | 03/06/2017 | 4.750 | 2,869,715 | 0 | 0 | 0 | 0 | 0 | 4,210,979 | 12/31/2017 |
| B8092001 | | LAKE OSWEGO | OR | | 12/21/2018 | 5.000 | 650,000 | 0 | 0 | 0 | 0 | 0 | 907,000 | 12/21/2018 |
| B3022708 | | LEBANON | OR | | 04/30/2013 | 4.750 | 525,905 | 0 | 0 | 0 | 0 | 0 | 853,740 | 12/31/2017 |
| B6091503 | | LINCOLN CITY | OR | | 11/03/2016 | 4.875 | 704,224 | 0 | 0 | 0 | 0 | 0 | 1,022,901 | 12/31/2017 |
| B2040904 | | MCMINNVILLE | OR | | 06/29/2012 | 5.000 | 652,950 | 0 | 0 | 0 | 0 | 0 | 1,028,160 | 12/31/2017 |
| B3102904 | | MCMINNVILLE | OR | | 12/18/2013 | 4.750 | 410,432 | 0 | 0 | 0 | 0 | 0 | 799,170 | 12/31/2017 |
| B6011203 | | MCMINNVILLE | OR | | 04/05/2016 | 4.375 | 4,062,459 | 0 | 0 | 0 | 0 | 0 | 6,049,280 | 12/31/2017 |
| B2070301 | | MEDFORD | OR | | 09/10/2012 | 5.375 | 592,233 | 0 | 0 | 0 | 0 | 0 | 1,023,356 | 12/31/2017 |
| B5030503 | | MEDFORD | OR | | 06/01/2015 | 4.125 | 1,336,503 | 0 | 0 | 0 | 0 | 0 | 2,127,336 | 12/31/2017 |
| B5050801 | CF | MEDFORD | OR | | 07/23/2015 | 4.500 | 1,586,037 | 0 | 0 | 0 | 0 | 0 | 3,384,272 | 12/31/2017 |
| B1042703 | | MILWAUKIE | OR | | 07/08/2011 | 6.250 | 234,438 | 0 | 0 | 0 | 0 | 0 | 776,730 | 12/31/2017 |
| B3120902 | | MILWAUKIE | OR | | 02/28/2014 | 5.250 | 411,031 | 0 | 0 | 0 | 0 | 0 | 1,350,990 | 12/31/2017 |
| B1030703 | CF | NEWBERG | OR | | 05/24/2011 | 6.625 | 1,018,683 | 0 | 0 | 0 | 0 | 0 | 1,775,817 | 12/31/2017 |
| A9022708 | | OREGON CITY | OR | | 04/30/2009 | 7.375 | 1,337,432 | 0 | 0 | 0 | 0 | 0 | 2,904,816 | 12/31/2017 |
| A9022708-1 | | OREGON CITY | OR | | 10/27/2017 | 5.250 | 210,503 | 0 | 0 | 0 | 0 | 0 | 457,199 | 12/31/2017 |
| A9120801 | | OREGON CITY | OR | | 02/24/2010 | 4.500 | 266,655 | 0 | 0 | 0 | 0 | 0 | 652,800 | 12/31/2017 |
| B7020301 | | OREGON CITY | OR | | 05/05/2017 | 4.875 | 723,649 | 0 | 0 | 0 | 0 | 0 | 1,099,415 | 12/31/2017 |
| A6110702 | | PENDLETON | OR | | 03/01/2007 | 6.750 | 1,091,341 | 0 | 0 | 0 | 0 | 0 | 2,300,250 | 12/31/2017 |
| A8061306 | | PENDLETON | OR | | 08/28/2008 | 7.125 | 103,593 | 0 | 0 | 0 | 0 | 0 | 127,500 | 12/31/2017 |
| A8061307 | | PENDLETON | OR | | 08/28/2008 | 7.125 | 314,900 | 0 | 0 | 0 | 0 | 0 | 784,890 | 12/31/2017 |
| B3053105 | | PENDLETON | OR | | 08/09/2013 | 4.500 | 859,536 | 0 | 0 | 0 | 0 | 0 | 1,457,474 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B3053105-1 | | PENDLETON | OR | | 09/05/2014 | 4.875 | 338,717 | 0 | 0 | 0 | 0 | 0 | 574,346 | 12/31/2017 |
| A4072204 | | PORTLAND | OR | | 09/22/2004 | 6.250 | 34,777 | 0 | 0 | 0 | 0 | 0 | 862,000 | 12/31/2017 |
| A7033003 | | PORTLAND | OR | | 06/07/2007 | 6.625 | 650,191 | 0 | 0 | 0 | 0 | 0 | 1,383,156 | 12/31/2017 |
| A70330033 | | PORTLAND | OR | | 08/28/2008 | 7.000 | 213,662 | 0 | 0 | 0 | 0 | 0 | 454,524 | 12/31/2017 |
| A7110103 | | PORTLAND | OR | | 01/14/2008 | 4.625 | 249,195 | 0 | 0 | 0 | 0 | 0 | 738,480 | 12/31/2017 |
| A7111502 | | PORTLAND | OR | | 07/01/2008 | 5.000 | 501,413 | 0 | 0 | 0 | 0 | 0 | 744,090 | 12/31/2017 |
| A8031403 | | PORTLAND | OR | | 06/11/2008 | 4.875 | 287,645 | 0 | 0 | 0 | 0 | 0 | 487,050 | 12/31/2017 |
| A8032802 | | PORTLAND | OR | | 06/18/2008 | 5.250 | 179,030 | 0 | 0 | 0 | 0 | 0 | 250,997 | 12/31/2017 |
| A8080603 | | PORTLAND | OR | | 09/24/2008 | 5.000 | 1,374,492 | 0 | 0 | 0 | 0 | 0 | 1,610,070 | 12/31/2017 |
| A8110404 | | PORTLAND | OR | | 12/30/2008 | 4.750 | 559,671 | 0 | 0 | 0 | 0 | 0 | 1,086,810 | 12/31/2017 |
| A9011601 | | PORTLAND | OR | | 03/30/2009 | 4.375 | 390,175 | 0 | 0 | 0 | 0 | 0 | 733,890 | 12/31/2017 |
| A9030501 | CF | PORTLAND | OR | | 06/29/2009 | 7.250 | 1,722,179 | 0 | 0 | 0 | 0 | 0 | 4,657,371 | 12/31/2017 |
| B0020501 | | PORTLAND | OR | | 03/29/2010 | 4.250 | 159,850 | 0 | 0 | 0 | 0 | 0 | 350,370 | 12/31/2017 |
| B0020504 | | PORTLAND | OR | | 03/30/2010 | 7.250 | 261,143 | 0 | 0 | 0 | 0 | 0 | 632,400 | 12/31/2017 |
| B0081701 | | PORTLAND | OR | | 11/12/2010 | 6.750 | 755,081 | 0 | 0 | 0 | 0 | 0 | 1,298,000 | 12/31/2017 |
| B0102101 | | PORTLAND | OR | | 01/28/2011 | 4.000 | 2,198,051 | 0 | 0 | 0 | 0 | 0 | 4,375,000 | 12/31/2017 |
| B0120601 | | PORTLAND | OR | | 01/26/2011 | 6.500 | 1,365,776 | 0 | 0 | 0 | 0 | 0 | 2,307,415 | 12/31/2017 |
| B0120601-1 | | PORTLAND | OR | | 04/19/2016 | 4.625 | 139,966 | 0 | 0 | 0 | 0 | 0 | 236,465 | 12/31/2017 |
| B1011101 | | PORTLAND | OR | | 03/10/2011 | 4.375 | 343,270 | 0 | 0 | 0 | 0 | 0 | 1,311,000 | 12/31/2017 |
| B1061304 | | PORTLAND | OR | | 08/25/2011 | 5.500 | 712,408 | 0 | 0 | 0 | 0 | 0 | 1,558,050 | 12/31/2017 |
| B1062107 | | PORTLAND | OR | | 08/23/2011 | 5.625 | 2,187,573 | 0 | 0 | 0 | 0 | 0 | 4,068,186 | 12/31/2017 |
| B1062107-1 | | PORTLAND | OR | | 02/27/2015 | 4.500 | 2,000,658 | 0 | 0 | 0 | 0 | 0 | 3,720,584 | 12/31/2017 |
| B1091403 | | PORTLAND | OR | | 11/28/2011 | 5.875 | 522,493 | 0 | 0 | 0 | 0 | 0 | 1,632,620 | 12/31/2017 |
| B1112202 | CF | PORTLAND | OR | | 01/27/2012 | 5.125 | 1,069,153 | 0 | 0 | 0 | 0 | 0 | 1,740,120 | 12/31/2017 |
| B1112801 | | PORTLAND | OR | | 02/01/2012 | 5.875 | 529,150 | 0 | 0 | 0 | 0 | 0 | 1,173,502 | 12/31/2017 |
| B1121601 | | PORTLAND | OR | | 02/24/2012 | 6.250 | 426,843 | 0 | 0 | 0 | 0 | 0 | 778,426 | 12/31/2017 |
| B2032903 | | PORTLAND | OR | | 06/28/2012 | 4.750 | 430,128 | 0 | 0 | 0 | 0 | 0 | 1,408,110 | 12/31/2017 |
| B2040902 | | PORTLAND | OR | | 06/29/2012 | 5.000 | 864,868 | 0 | 0 | 0 | 0 | 0 | 442,680 | 12/31/2017 |
| B2040903 | | PORTLAND | OR | | 06/29/2012 | 5.000 | 337,293 | 0 | 0 | 0 | 0 | 0 | 499,800 | 12/31/2017 |
| B2050902 | | PORTLAND | OR | | 07/16/2012 | 5.125 | 608,588 | 0 | 0 | 0 | 0 | 0 | 1,456,050 | 12/31/2017 |
| B2071601 | | PORTLAND | OR | | 10/04/2012 | 4.750 | 753,500 | 0 | 0 | 0 | 0 | 0 | 1,279,590 | 12/31/2017 |
| B2073003 | | PORTLAND | OR | | 10/04/2012 | 4.750 | 334,898 | 0 | 0 | 0 | 0 | 0 | 580,380 | 12/31/2017 |
| B2081601 | | PORTLAND | OR | | 11/27/2012 | 4.875 | 940,614 | 0 | 0 | 0 | 0 | 0 | 1,329,020 | 12/31/2017 |
| B2091301 | | PORTLAND | OR | | 11/28/2012 | 4.950 | 452,264 | 0 | 0 | 0 | 0 | 0 | 742,050 | 12/31/2017 |
| B2100208 | CF | PORTLAND | OR | | 12/31/2012 | 4.875 | 1,564,943 | 0 | 0 | 0 | 0 | 0 | 2,549,694 | 12/31/2017 |
| B2120603 | | PORTLAND | OR | | 03/21/2013 | 4.875 | 663,927 | 0 | 0 | 0 | 0 | 0 | 2,127,669 | 12/31/2017 |
| B3012505 | | PORTLAND | OR | | 03/28/2013 | 4.375 | 1,819,525 | 0 | 0 | 0 | 0 | 0 | 2,759,037 | 12/31/2017 |
| B3022803 | | PORTLAND | OR | | 05/06/2013 | 4.500 | 401,487 | 0 | 0 | 0 | 0 | 0 | 861,390 | 12/31/2017 |
| B3031502 | | PORTLAND | OR | | 05/28/2013 | 4.625 | 384,691 | 0 | 0 | 0 | 0 | 0 | 1,008,496 | 12/31/2017 |
| B3032705 | | PORTLAND | OR | | 06/20/2013 | 4.500 | 1,521,359 | 0 | 0 | 0 | 0 | 0 | 2,551,927 | 08/09/2018 |
| B3032705-1 | | PORTLAND | OR | | 08/09/2018 | 5.250 | 507,514 | 0 | 0 | 0 | 0 | 0 | 851,303 | 08/09/2018 |
| B3032706 | | PORTLAND | OR | | 06/20/2013 | 4.500 | 446,679 | 0 | 0 | 0 | 0 | 0 | 832,830 | 12/31/2017 |
| B3041205 | | PORTLAND | OR | | 07/11/2013 | 4.750 | 356,666 | 0 | 0 | 0 | 0 | 0 | 756,994 | 12/31/2017 |
| B3083005 | | PORTLAND | OR | | 11/20/2013 | 5.625 | 473,292 | 0 | 0 | 0 | 0 | 0 | 1,124,040 | 12/31/2017 |
| B3092302 | CF | PORTLAND | OR | | 03/14/2014 | 5.000 | 1,720,755 | 0 | 0 | 0 | 0 | 0 | 2,525,520 | 12/31/2017 |
| B3101801 | | PORTLAND | OR | | 01/02/2014 | 5.250 | 318,223 | 0 | 0 | 0 | 0 | 0 | 408,000 | 12/31/2017 |
| B4011005 | CF | PORTLAND | OR | | 03/19/2014 | 5.000 | 1,233,629 | 0 | 0 | 0 | 0 | 0 | 1,957,912 | 12/31/2017 |
| B4051902 | | PORTLAND | OR | | 07/21/2014 | 5.125 | 285,921 | 0 | 0 | 0 | 0 | 0 | 598,740 | 12/31/2017 |
| B4060201 | CF | PORTLAND | OR | | 06/23/2014 | 5.000 | 2,954,312 | 0 | 0 | 0 | 0 | 0 | 19,381,000 | 12/31/2017 |
| B4082903 | | PORTLAND | OR | | 10/30/2014 | 4.500 | 473,944 | 0 | 0 | 0 | 0 | 0 | 850,170 | 12/31/2017 |
| B4102402 | | PORTLAND | OR | | 12/19/2014 | 4.750 | 1,105,856 | 0 | 0 | 0 | 0 | 0 | 3,411,900 | 12/31/2017 |
| B4120201 | | PORTLAND | OR | | 02/12/2015 | 4.875 | 259,999 | 0 | 0 | 0 | 0 | 0 | 451,400 | 12/31/2017 |
| B5011503 | | PORTLAND | OR | | 03/17/2015 | 4.500 | 406,202 | 0 | 0 | 0 | 0 | 0 | 621,920 | 12/31/2017 |
| B5012802 | | PORTLAND | OR | | 03/20/2015 | 4.500 | 606,511 | 0 | 0 | 0 | 0 | 0 | 953,680 | 12/31/2017 |
| B5012804 | | PORTLAND | OR | | 04/24/2015 | 4.375 | 469,140 | 0 | 0 | 0 | 0 | 0 | 714,138 | 08/31/2018 |
| B5012804-1 | | PORTLAND | OR | | 08/31/2018 | 5.500 | 1,182,643 | 0 | 0 | 0 | 0 | 0 | 1,800,251 | 08/31/2018 |
| B5020502 | | PORTLAND | OR | | 04/15/2015 | 3.750 | 1,453,586 | 0 | 0 | 0 | 0 | 0 | 1,801,182 | 12/31/2017 |
| B5022302 | | PORTLAND | OR | | 06/01/2015 | 4.125 | 4,289,330 | 0 | 0 | 0 | 0 | 0 | 6,248,825 | 12/31/2017 |
| B5031101 | | PORTLAND | OR | | 05/29/2015 | 4.125 | 1,412,531 | 0 | 0 | 0 | 0 | 0 | 1,983,774 | 12/31/2017 |
| B5031202 | | PORTLAND | OR | | 06/05/2015 | 4.125 | 355,600 | 0 | 0 | 0 | 0 | 0 | 586,829 | 12/31/2017 |
| B5041602 | | PORTLAND | OR | | 07/01/2015 | 4.125 | 2,815,832 | 0 | 0 | 0 | 0 | 0 | 5,376,720 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B5050702 | | PORTLAND | OR | | 08/28/2015 | 4.375 | 1,882,834 | 0 | 0 | 0 | 0 | 0 | 2,973,771 | 08/09/2018 |
| B5050702-1 | | PORTLAND | OR | | 04/03/2017 | 4.500 | 612,124 | 0 | 0 | 0 | 0 | 0 | 966,796 | 08/09/2018 |
| B5050702-2 | | PORTLAND | OR | | 10/26/2017 | 4.500 | 661,864 | 0 | 0 | 0 | 0 | 0 | 1,045,356 | 08/09/2018 |
| B5050702-3 | | PORTLAND | OR | | 08/09/2018 | 4.750 | 760,984 | 0 | 0 | 0 | 0 | 0 | 1,201,907 | 08/09/2018 |
| B5070101 | | PORTLAND | OR | | 08/31/2015 | 4.625 | 566,358 | 0 | 0 | 0 | 0 | 0 | 1,738,590 | 12/31/2017 |
| B5090902 | | PORTLAND | OR | | 12/10/2015 | 4.800 | 11,639,553 | 0 | 0 | 0 | 0 | 0 | 13,769,000 | 12/31/2017 |
| B5090903 | | PORTLAND | OR | | 12/10/2015 | 4.800 | 11,365,680 | 0 | 0 | 0 | 0 | 0 | 16,631,000 | 12/31/2017 |
| B5110201 | | PORTLAND | OR | | 02/29/2016 | 4.500 | 1,337,458 | 0 | 0 | 0 | 0 | 0 | 2,273,460 | 12/31/2017 |
| B5111203 | | PORTLAND | OR | | 01/20/2016 | 4.500 | 442,555 | 0 | 0 | 0 | 0 | 0 | 630,982 | 12/31/2017 |
| B5111205 | | PORTLAND | OR | | 01/20/2016 | 4.875 | 1,425,369 | 0 | 0 | 0 | 0 | 0 | 3,397,524 | 12/31/2017 |
| B6012602 | | PORTLAND | OR | | 03/17/2016 | 3.875 | 13,133,590 | 0 | 0 | 0 | 0 | 0 | 19,542,225 | 12/31/2017 |
| B6022401 | | PORTLAND | OR | | 04/25/2016 | 4.000 | 5,095,047 | 0 | 0 | 0 | 0 | 0 | 7,730,920 | 12/31/2017 |
| B6041105 | | PORTLAND | OR | | 06/20/2016 | 4.375 | 813,162 | 0 | 0 | 0 | 0 | 0 | 1,267,860 | 12/31/2017 |
| B6042902 | | PORTLAND | OR | | 07/08/2016 | 4.250 | 348,154 | 0 | 0 | 0 | 0 | 0 | 418,923 | 12/31/2017 |
| B6050501 | | PORTLAND | OR | | 07/07/2016 | 4.125 | 2,268,331 | 0 | 0 | 0 | 0 | 0 | 3,793,536 | 12/31/2017 |
| B6051103 | | PORTLAND | OR | | 07/08/2016 | 4.000 | 6,774,865 | 0 | 0 | 0 | 0 | 0 | 9,679,417 | 12/31/2017 |
| B6062301 | | PORTLAND | OR | | 10/06/2016 | 3.875 | 4,175,386 | 0 | 0 | 0 | 0 | 0 | 6,820,260 | 12/31/2017 |
| B6110801 | | PORTLAND | OR | | 01/19/2017 | 4.750 | 959,094 | 0 | 0 | 0 | 0 | 0 | 1,919,356 | 12/31/2017 |
| B6110906 | | PORTLAND | OR | | 01/25/2017 | 4.375 | 1,564,040 | 0 | 0 | 0 | 0 | 0 | 2,214,893 | 12/31/2017 |
| B6121204 | | PORTLAND | OR | | 02/23/2017 | 5.250 | 1,363,563 | 0 | 0 | 0 | 0 | 0 | 3,516,102 | 12/31/2017 |
| B7012703 | | PORTLAND | OR | | 04/10/2017 | 4.625 | 2,460,573 | 0 | 0 | 0 | 0 | 0 | 3,514,112 | 12/31/2017 |
| B7041001 | CF | PORTLAND | OR | | 06/08/2017 | 4.875 | 1,151,810 | 0 | 0 | 0 | 0 | 0 | 1,799,375 | 12/31/2017 |
| B7051201 | CF | PORTLAND | OR | | 08/04/2017 | 5.000 | 1,512,444 | 0 | 0 | 0 | 0 | 0 | 3,191,941 | 12/31/2017 |
| B7052501 | | PORTLAND | OR | | 07/14/2017 | 4.500 | 7,241,087 | 0 | 0 | 0 | 0 | 0 | 9,568,275 | 12/31/2017 |
| B7102302 | | PORTLAND | OR | | 01/05/2018 | 4.250 | 319,824 | 0 | 0 | 0 | 0 | 0 | 451,022 | 01/05/2018 |
| B7102701 | | PORTLAND | OR | | 01/19/2018 | 4.625 | 1,384,918 | 0 | 0 | 0 | 0 | 0 | 1,880,304 | 01/19/2018 |
| B8012303 | | PORTLAND | OR | | 03/23/2018 | 4.375 | 6,688,194 | 0 | 0 | 0 | 0 | 0 | 9,019,920 | 03/23/2018 |
| B8042001 | | PORTLAND | OR | | 07/10/2018 | 5.000 | 1,203,152 | 0 | 0 | 0 | 0 | 0 | 1,610,791 | 07/10/2018 |
| B8061501 | | PORTLAND | OR | | 08/06/2018 | 4.875 | 2,249,138 | 0 | 0 | 0 | 0 | 0 | 3,388,959 | 08/07/2018 |
| B8062101 | | PORTLAND | OR | | 09/25/2018 | 5.000 | 1,745,786 | 0 | 0 | 0 | 0 | 0 | 2,474,000 | 09/25/2018 |
| B8072502 | | PORTLAND | OR | | 09/24/2018 | 4.875 | 299,261 | 0 | 0 | 0 | 0 | 0 | 565,250 | 09/26/2018 |
| B8101202 | | PORTLAND | OR | | 12/28/2018 | 5.000 | 680,000 | 0 | 0 | 0 | 0 | 0 | 991,000 | 12/28/2018 |
| W7102501 | | PORTLAND | OR | | 12/04/2017 | 6.125 | 8,200,000 | 0 | 0 | 0 | 0 | 0 | 12,713,000 | 12/31/2017 |
| W7111001 | | PORTLAND | OR | | 12/22/2017 | 6.250 | 7,475,388 | 0 | 0 | 0 | 0 | 0 | 20,322,000 | 12/31/2017 |
| W8042701 | | PORTLAND | OR | | 07/10/2018 | 6.500 | 1,040,000 | 0 | 0 | 0 | 0 | 0 | 3,750,000 | 07/10/2018 |
| A7102001 | | REDMOND | OR | | 11/02/2007 | 4.880 | 6,395,436 | 0 | 0 | 0 | 0 | 0 | 12,153,000 | 12/31/2017 |
| B2121208 | | REDMOND | OR | | 02/20/2013 | 4.875 | 553,917 | 0 | 0 | 0 | 0 | 0 | 1,025,119 | 12/31/2017 |
| B3012506 | | REDMOND | OR | | 04/26/2013 | 4.375 | 722,133 | 0 | 0 | 0 | 0 | 0 | 1,147,934 | 12/31/2017 |
| B5082001 | | REEDSPORT | OR | | 11/12/2015 | 4.750 | 1,063,275 | 0 | 0 | 0 | 0 | 0 | 1,667,820 | 12/31/2017 |
| A6011603 | | SALEM | OR | | 03/15/2006 | 4.250 | 556,860 | 0 | 0 | 0 | 0 | 0 | 1,393,831 | 12/31/2017 |
| A60116033 | | SALEM | OR | | 04/12/2011 | 4.250 | 199,427 | 0 | 0 | 0 | 0 | 0 | 499,169 | 12/31/2017 |
| A9010801 | | SALEM | OR | | 04/09/2009 | 7.375 | 541,924 | 0 | 0 | 0 | 0 | 0 | 1,065,844 | 12/31/2017 |
| B0022503 | | SALEM | OR | | 05/28/2010 | 4.000 | 989,763 | 0 | 0 | 0 | 0 | 0 | 2,089,470 | 12/31/2017 |
| B0032601 | | SALEM | OR | | 06/21/2010 | 7.250 | 288,872 | 0 | 0 | 0 | 0 | 0 | 973,200 | 12/31/2017 |
| B0061001 | | SALEM | OR | | 10/12/2010 | 5.750 | 537,351 | 0 | 0 | 0 | 0 | 0 | 6,131,915 | 12/31/2017 |
| B1013103 | CF | SALEM | OR | | 03/28/2011 | 5.875 | 1,451,737 | 0 | 0 | 0 | 0 | 0 | 2,540,000 | 12/31/2017 |
| B3030113 | | SALEM | OR | | 06/12/2013 | 4.750 | 432,050 | 0 | 0 | 0 | 0 | 0 | 1,684,850 | 12/31/2017 |
| B5032702 | | SALEM | OR | | 05/28/2015 | 4.250 | 927,758 | 0 | 0 | 0 | 0 | 0 | 1,442,070 | 12/31/2017 |
| B5070602 | | SALEM | OR | | 09/22/2015 | 4.875 | 231,060 | 0 | 0 | 0 | 0 | 0 | 562,675 | 12/31/2017 |
| B7121802 | | SALEM | OR | | 02/26/2018 | 4.500 | 1,232,984 | 0 | 0 | 0 | 0 | 0 | 1,940,224 | 02/26/2018 |
| B8020501 | | SALEM | OR | | 04/11/2018 | 4.875 | 495,642 | 0 | 0 | 0 | 0 | 0 | 1,071,250 | 04/11/2018 |
| B5030502 | | SEASIDE | OR | | 06/01/2015 | 4.125 | 1,114,236 | 0 | 0 | 0 | 0 | 0 | 1,785,720 | 12/31/2017 |
| B4041501-1 | | SHERWOOD | OR | | 11/17/2016 | 4.125 | 963,566 | 0 | 0 | 0 | 0 | 0 | 1,394,447 | 12/31/2017 |
| B4092301 | | SHERWOOD | OR | | 12/01/2014 | 5.250 | 403,993 | 0 | 0 | 0 | 0 | 0 | 695,130 | 12/31/2017 |
| B5021001 | | SHERWOOD | OR | | 04/22/2015 | 3.950 | 850,078 | 0 | 0 | 0 | 0 | 0 | 1,640,448 | 12/31/2017 |
| B6061303 | | SHERWOOD | OR | | 07/27/2016 | 4.250 | 11,160,896 | 0 | 0 | 0 | 0 | 0 | 15,429,750 | 12/31/2017 |
| B7102502 | | SHERWOOD | OR | | 01/04/2018 | 4.375 | 759,505 | 0 | 0 | 0 | 0 | 0 | 1,042,320 | 01/04/2018 |
| A8042804 | | SISTERS | OR | | 07/08/2008 | 4.250 | 208,334 | 0 | 0 | 0 | 0 | 0 | 565,590 | 12/31/2017 |
| B2081001 | | SPRINGFIELD | OR | | 10/01/2012 | 4.750 | 656,064 | 0 | 0 | 0 | 0 | 0 | 1,041,515 | 12/31/2017 |
| B7100303 | | ST. HELENS | OR | | 12/05/2017 | 5.000 | 833,139 | 0 | 0 | 0 | 0 | 0 | 1,083,883 | 12/31/2017 |
| A7060101 | | THE DALLES | OR | | 08/10/2007 | 5.000 | 65,249 | 0 | 0 | 0 | 0 | 0 | 610,470 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B1120702 | | THE DALLES | OR | | 02/16/2012 | 5.500 | 559,495 | 0 | 0 | 0 | 0 | 0 | 1,155,462 | 12/31/2017 |
| B3030111 | | THE DALLES | OR | | 05/09/2013 | 5.000 | 67,530 | 0 | 0 | 0 | 0 | 0 | 118,749 | 12/31/2017 |
| B5031303 | | THE DALLES | OR | | 05/29/2015 | 4.500 | 4,442,300 | 0 | 0 | 0 | 0 | 0 | 8,793,030 | 12/31/2017 |
| B6042901 | | THE DALLES | OR | | 07/29/2016 | 4.500 | 6,066,562 | 0 | 0 | 0 | 0 | 0 | 11,039,382 | 12/31/2017 |
| B3103102 | CF | TIGARD | OR | | 12/17/2013 | 4.500 | 1,552,188 | 0 | 0 | 0 | 0 | 0 | 5,737,830 | 12/31/2017 |
| B5090102 | | TIGARD | OR | | 10/30/2015 | 4.625 | 430,978 | 0 | 0 | 0 | 0 | 0 | 1,127,061 | 12/31/2017 |
| B7121503 | | TIGARD | OR | | 02/16/2018 | 4.500 | 736,429 | 0 | 0 | 0 | 0 | 0 | 1,172,704 | 02/16/2018 |
| B0063002 | | TROUTDALE | OR | | 09/14/2010 | 6.250 | 195,168 | 0 | 0 | 0 | 0 | 0 | 415,090 | 12/31/2017 |
| A4030309 | | TUALATIN | OR | | 04/22/2004 | 5.500 | 62,407 | 0 | 0 | 0 | 0 | 0 | 4,188,000 | 12/31/2017 |
| A6110601 | | TUALATIN | OR | | 01/26/2007 | 4.500 | 286,893 | 0 | 0 | 0 | 0 | 0 | 609,450 | 12/31/2017 |
| A8012905 | | TUALATIN | OR | | 04/24/2008 | 4.625 | 673,686 | 0 | 0 | 0 | 0 | 0 | 1,301,520 | 12/31/2017 |
| B0020505 | | TUALATIN | OR | | 03/30/2010 | 4.000 | 637,136 | 0 | 0 | 0 | 0 | 0 | 1,675,860 | 12/31/2017 |
| B0070101 | | TUALATIN | OR | | 06/12/2013 | 6.000 | 4,791,018 | 0 | 0 | 0 | 0 | 0 | 5,858,225 | 12/31/2017 |
| B4033102 | CF | TUALATIN | OR | | 06/13/2014 | 5.000 | 1,267,730 | 0 | 0 | 0 | 0 | 0 | 2,078,760 | 12/31/2017 |
| B5021801 | CF | TUALATIN | OR | | 06/05/2015 | 4.625 | 1,131,441 | 0 | 0 | 0 | 0 | 0 | 1,703,910 | 12/31/2017 |
| B5090103 | | TUALATIN | OR | | 10/30/2015 | 4.250 | 115,017 | 0 | 0 | 0 | 0 | 0 | 693,225 | 12/31/2017 |
| B6081602 | | TUALATIN | OR | | 10/03/2016 | 3.875 | 967,482 | 0 | 0 | 0 | 0 | 0 | 1,486,650 | 12/31/2017 |
| B2121801 | | WARRENTON | OR | | 02/22/2013 | 5.250 | 343,007 | 0 | 0 | 0 | 0 | 0 | 541,088 | 12/31/2017 |
| B6062002 | | WARRENTON | OR | | 08/17/2016 | 4.250 | 5,901,966 | 0 | 0 | 0 | 0 | 0 | 8,208,067 | 12/31/2017 |
| B6062002-1 | | WARRENTON | OR | | 04/26/2018 | 5.375 | 716,068 | 0 | 0 | 0 | 0 | 0 | 995,860 | 12/31/2017 |
| A7011206 | | WEST LINN | OR | | 03/23/2007 | 4.875 | 900,884 | 0 | 0 | 0 | 0 | 0 | 1,026,630 | 12/31/2017 |
| A7080912 | | WEST LINN | OR | | 10/12/2007 | 5.605 | 3,016,911 | 0 | 0 | 0 | 0 | 0 | 4,200,000 | 12/31/2017 |
| B8100411 | | WHITE CITY | OR | | 12/21/2018 | 5.125 | 2,800,000 | 0 | 0 | 0 | 0 | 0 | 3,968,000 | 12/21/2018 |
| B3062603 | | WILSONVILLE | OR | | 09/27/2013 | 5.000 | 487,761 | 0 | 0 | 0 | 0 | 0 | 1,292,850 | 12/31/2017 |
| A3120304 | | WOOD VILLAGE | OR | | 03/10/2004 | 6.375 | 813,150 | 0 | 0 | 0 | 0 | 0 | 1,184,457 | 12/31/2017 |
| A31203043 | | WOOD VILLAGE | OR | | 05/22/2008 | 5.000 | 438,371 | 0 | 0 | 0 | 0 | 0 | 638,543 | 12/31/2017 |
| A8040701 | | WOOD VILLAGE | OR | | 05/22/2008 | 5.000 | 321,583 | 0 | 0 | 0 | 0 | 0 | 548,137 | 12/31/2017 |
| B3062101 | | ASTON | PA | | 10/24/2013 | 4.875 | 1,237,437 | 0 | 0 | 0 | 0 | 0 | 2,230,995 | 12/31/2017 |
| B6030101 | | BERWYN | PA | | 05/13/2016 | 4.250 | 2,750,343 | 0 | 0 | 0 | 0 | 0 | 3,779,325 | 12/31/2017 |
| B1061601 | | BOOTHWYN | PA | | 08/25/2011 | 5.250 | 222,572 | 0 | 0 | 0 | 0 | 0 | 2,039,422 | 12/31/2017 |
| A4020204 | | BRADFORD | PA | | 04/02/2004 | 6.125 | 420,886 | 0 | 0 | 0 | 0 | 0 | 1,064,000 | 12/31/2017 |
| B7111501 | | DOWNINGTOWN | PA | | 01/29/2018 | 4.750 | 810,951 | 0 | 0 | 0 | 0 | 0 | 1,276,240 | 01/29/2018 |
| B3010406 | | ELWYN | PA | | 06/27/2013 | 5.000 | 865,600 | 0 | 0 | 0 | 0 | 0 | 1,733,000 | 12/31/2017 |
| A8022105 | | ERIE | PA | | 05/22/2008 | 6.250 | 183,212 | 0 | 0 | 0 | 0 | 0 | 530,133 | 12/31/2017 |
| A7032703 | | EXPORT | PA | | 06/19/2007 | 6.375 | 298,002 | 0 | 0 | 0 | 0 | 0 | 1,154,640 | 12/31/2017 |
| B6111004 | | HARRISBURG | PA | | 01/12/2017 | 4.500 | 10,322,392 | 0 | 0 | 0 | 0 | 0 | 11,564,116 | 12/31/2017 |
| B7121801 | | HARRISBURG | PA | | 04/03/2018 | 4.875 | 1,679,390 | 0 | 0 | 0 | 0 | 0 | 2,826,760 | 04/03/2018 |
| B7051601 | CF | HORSHAM | PA | | 07/27/2017 | 4.625 | 2,790,812 | 0 | 0 | 0 | 0 | 0 | 4,744,041 | 12/31/2017 |
| A1112901 | | KING OF PRUSSIA | PA | | 01/28/2002 | 5.750 | 659,706 | 0 | 0 | 0 | 0 | 0 | 1,843,000 | 12/31/2017 |
| B7012002 | | LANCASTER | PA | | 04/12/2017 | 4.500 | 2,215,932 | 0 | 0 | 0 | 0 | 0 | 3,034,268 | 12/31/2017 |
| A8031010 | | LIMERICK | PA | | 08/22/2008 | 6.600 | 230,233 | 0 | 0 | 0 | 0 | 0 | 431,506 | 12/31/2017 |
| B6082303 | | MIDDLETOWN BOROUGH | PA | | 11/29/2016 | 4.250 | 1,721,585 | 0 | 0 | 0 | 0 | 0 | 2,365,250 | 12/31/2017 |
| A7030601 | | NEW CASTLE | PA | | 05/31/2007 | 4.750 | 420,270 | 0 | 0 | 0 | 0 | 0 | 903,210 | 12/31/2017 |
| B0061402 | | NEW HOPE | PA | | 10/01/2010 | 6.625 | 1,078,527 | 0 | 0 | 0 | 0 | 0 | 1,821,926 | 12/31/2017 |
| B5111302 | | NEWTOWN SQUARE | PA | | 02/09/2016 | 4.375 | 1,798,331 | 0 | 0 | 0 | 0 | 0 | 2,560,470 | 12/31/2017 |
| B3031904 | | PHILADELPHIA | PA | | 05/23/2013 | 4.375 | 1,100,730 | 0 | 0 | 0 | 0 | 0 | 2,842,496 | 12/31/2017 |
| B6101001 | | PHILADELPHIA | PA | | 12/09/2016 | 4.500 | 8,101,330 | 0 | 0 | 0 | 0 | 0 | 13,435,000 | 12/31/2017 |
| B7030704 | | PHILADELPHIA | PA | | 06/01/2017 | 4.750 | 4,308,881 | 0 | 0 | 0 | 0 | 0 | 6,723,750 | 12/31/2017 |
| B7102301 | | PHILADELPHIA | PA | | 11/29/2017 | 4.375 | 2,477,830 | 0 | 0 | 0 | 0 | 0 | 3,405,012 | 12/31/2017 |
| W6122701 | | PHILADELPHIA | PA | | 02/24/2017 | 6.375 | 4,120,852 | 0 | 0 | 0 | 0 | 0 | 5,998,344 | 12/31/2017 |
| W6122701A | | PHILADELPHIA | PA | | 08/16/2018 | 8.000 | 58,158 | 0 | 0 | 0 | 0 | 0 | 84,656 | 12/31/2017 |
| A6040701 | | PHOENIXVILLE | PA | | 12/31/2006 | 6.375 | 80,784 | 0 | 0 | 0 | 0 | 0 | 441,130 | 12/31/2017 |
| A7120605 | | PHOENIXVILLE | PA | | 02/26/2008 | 5.000 | 375,948 | 0 | 0 | 0 | 0 | 0 | 389,630 | 12/31/2017 |
| A6021302 | | PITTSBURGH | PA | | 12/31/2006 | 6.125 | 60,094 | 0 | 0 | 0 | 0 | 0 | 322,830 | 12/31/2017 |
| B1063015 | CF | PITTSBURGH | PA | | 09/21/2011 | 5.950 | 1,294,915 | 0 | 0 | 0 | 0 | 0 | 1,789,568 | 12/31/2017 |
| B6072201 | | PITTSBURGH | PA | | 09/01/2016 | 3.875 | 5,432,361 | 0 | 0 | 0 | 0 | 0 | 7,553,594 | 12/31/2017 |
| B6121301 | | PITTSBURGH | PA | | 03/24/2017 | 4.750 | 656,000 | 0 | 0 | 0 | 0 | 0 | 1,014,472 | 12/31/2017 |
| B2010902 | | PROSPECT PARK | PA | | 04/27/2012 | 5.375 | 985,914 | 0 | 0 | 0 | 0 | 0 | 2,507,000 | 12/31/2017 |
| B4060402 | CF | ROCHESTER BOROUGH | PA | | 10/14/2014 | 4.875 | 1,054,894 | 0 | 0 | 0 | 0 | 0 | 1,979,040 | 12/31/2017 |
| A5041801 | | SCRANTON | PA | | 07/08/2005 | 5.875 | 223,133 | 0 | 0 | 0 | 0 | 0 | 2,048,670 | 12/31/2017 |
| B6061401 | CF | SCRANTON | PA | | 08/08/2016 | 4.375 | 2,560,637 | 0 | 0 | 0 | 0 | 0 | 6,186,768 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A5080202 | | SHARON HILL | PA | | 09/28/2005 | 4.625 | 208,011 | 0 | 0 | 0 | 0 | 0 | 208,590 | 12/31/2017 |
| B5042401 | | SHIPPENSBURG | PA | | 08/20/2015 | 4.375 | 2,251,942 | 0 | 0 | 0 | 0 | 0 | 2,775,132 | 12/31/2017 |
| B8061807 | | SHIPPENSBURG | PA | | 09/19/2018 | 5.000 | 498,317 | 0 | 0 | 0 | 0 | 0 | 698,750 | 09/19/2018 |
| B8092101 | | SPRINGFIELD | PA | | 11/30/2018 | 4.875 | 318,453 | 0 | 0 | 0 | 0 | 0 | 450,533 | 11/30/2018 |
| B8072701 | | VERONA | PA | | 10/17/2018 | 4.875 | 628,444 | 0 | 0 | 0 | 0 | 0 | 879,000 | 10/17/2018 |
| B3010405 | | WEST CHESTER | PA | | 05/23/2013 | 5.000 | 859,717 | 0 | 0 | 0 | 0 | 0 | 1,793,000 | 12/31/2017 |
| B4102707 | | WEST CHESTER | PA | | 02/11/2015 | 4.375 | 448,255 | 0 | 0 | 0 | 0 | 0 | 912,420 | 01/29/2018 |
| B6061502 | | WEST CHESTER | PA | | 08/01/2016 | 4.000 | 1,843,731 | 0 | 0 | 0 | 0 | 0 | 3,086,520 | 12/31/2017 |
| B2091402 | | YORK | PA | | 11/01/2012 | 4.625 | 2,581,572 | 0 | 0 | 0 | 0 | 0 | 3,943,170 | 12/31/2017 |
| B6010403 | | JOHNSTON | RI | | 04/01/2016 | 4.625 | 864,441 | 0 | 0 | 0 | 0 | 0 | 1,209,720 | 12/31/2017 |
| B5120301 | | MIDDLETOWN | RI | | 02/24/2016 | 5.500 | 912,515 | 0 | 0 | 0 | 0 | 0 | 1,337,280 | 12/31/2017 |
| B3061202 | CF | AIKEN | SC | | 09/12/2013 | 4.625 | 1,491,168 | 0 | 0 | 0 | 0 | 0 | 2,852,584 | 12/31/2017 |
| B8100406 | | ANDERSON | SC | | 12/28/2018 | 5.000 | 700,000 | 0 | 0 | 0 | 0 | 0 | 1,004,000 | 12/28/2018 |
| A7091603 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 376,841 | 0 | 0 | 0 | 0 | 0 | 593,640 | 12/31/2017 |
| A7091605 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 299,591 | 0 | 0 | 0 | 0 | 0 | 471,240 | 12/31/2017 |
| A7091607 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 340,733 | 0 | 0 | 0 | 0 | 0 | 535,500 | 12/31/2017 |
| A7091611 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 335,698 | 0 | 0 | 0 | 0 | 0 | 527,340 | 12/31/2017 |
| A7091614 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 258,084 | 0 | 0 | 0 | 0 | 0 | 247,860 | 12/31/2017 |
| A7091615 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 185,771 | 0 | 0 | 0 | 0 | 0 | 292,230 | 12/31/2017 |
| A7091616 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 206,607 | 0 | 0 | 0 | 0 | 0 | 230,010 | 12/31/2017 |
| A7091619 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 242,548 | 0 | 0 | 0 | 0 | 0 | 159,120 | 12/31/2017 |
| A7091620 | | CHARLESTON | SC | | 11/30/2007 | 6.625 | 128,993 | 0 | 0 | 0 | 0 | 0 | 299,370 | 12/31/2017 |
| A9042403 | | CHARLESTON | SC | | 08/28/2009 | 7.625 | 808,085 | 0 | 0 | 0 | 0 | 0 | 1,366,056 | 12/31/2017 |
| A9042403-1 | | CHARLESTON | SC | | 09/14/2015 | 4.500 | 156,815 | 0 | 0 | 0 | 0 | 0 | 265,094 | 12/31/2017 |
| B2032905 | | CHARLESTON | SC | | 06/28/2012 | 5.125 | 354,150 | 0 | 0 | 0 | 0 | 0 | 789,426 | 12/31/2017 |
| B2032906 | | CHARLESTON | SC | | 06/28/2012 | 5.125 | 354,150 | 0 | 0 | 0 | 0 | 0 | 750,816 | 12/31/2017 |
| B7041202 | | CHESTER | SC | | 07/14/2017 | 5.250 | 645,655 | 0 | 0 | 0 | 0 | 0 | 902,547 | 12/31/2017 |
| A3050604 | | COLUMBIA | SC | | 08/13/2003 | 7.250 | 560,658 | 0 | 0 | 0 | 0 | 0 | 1,686,000 | 12/31/2017 |
| A7040602 | | COLUMBIA | SC | | 06/20/2007 | 6.125 | 929,415 | 0 | 0 | 0 | 0 | 0 | 948,600 | 12/31/2017 |
| B0080902 | | COLUMBIA | SC | | 11/17/2010 | 4.125 | 443,379 | 0 | 0 | 0 | 0 | 0 | 985,600 | 12/31/2017 |
| B1020705 | | COLUMBIA | SC | | 04/08/2011 | 6.375 | 1,835,715 | 0 | 0 | 0 | 0 | 0 | 3,031,616 | 12/31/2017 |
| B2073004 | | COLUMBIA | SC | | 10/31/2012 | 4.875 | 892,559 | 0 | 0 | 0 | 0 | 0 | 1,486,134 | 12/31/2017 |
| B3061211 | | COLUMBIA | SC | | 09/13/2013 | 5.125 | 112,562 | 0 | 0 | 0 | 0 | 0 | 136,553 | 12/05/2018 |
| B5022708 | | COLUMBIA | SC | | 06/30/2015 | 5.125 | 358,128 | 0 | 0 | 0 | 0 | 0 | 594,593 | 12/31/2017 |
| B5092904 | | COLUMBIA | SC | | 11/23/2015 | 3.875 | 848,706 | 0 | 0 | 0 | 0 | 0 | 1,295,280 | 12/31/2017 |
| B6042101 | | COLUMBIA | SC | | 06/14/2016 | 4.625 | 399,723 | 0 | 0 | 0 | 0 | 0 | 508,518 | 12/31/2017 |
| B8061505 | | COLUMBIA | SC | | 08/23/2018 | 5.000 | 831,361 | 0 | 0 | 0 | 0 | 0 | 1,121,750 | 08/23/2018 |
| W8091102 | | COLUMBIA | SC | | 12/13/2018 | 6.875 | 2,335,000 | 0 | 0 | 0 | 0 | 0 | 3,172,000 | 12/13/2018 |
| W8091103 | | COLUMBIA | SC | | 12/13/2018 | 6.875 | 3,170,000 | 0 | 0 | 0 | 0 | 0 | 4,240,000 | 12/13/2018 |
| B3121205 | | FLORENCE | SC | | 02/05/2014 | 5.125 | 140,033 | 0 | 0 | 0 | 0 | 0 | 288,144 | 12/31/2017 |
| B8042305 | | FORT MILL | SC | | 07/20/2018 | 4.750 | 1,861,851 | 0 | 0 | 0 | 0 | 0 | 2,502,750 | 07/20/2018 |
| W8091104 | | FORT MILL | SC | | 12/13/2018 | 6.875 | 3,995,000 | 0 | 0 | 0 | 0 | 0 | 5,966,000 | 12/13/2018 |
| A7091602 | | GOOSE CREEK | SC | | 11/30/2007 | 6.625 | 342,887 | 0 | 0 | 0 | 0 | 0 | 661,980 | 12/31/2017 |
| B1030705 | | GOOSE CREEK | SC | | 06/30/2011 | 6.250 | 466,327 | 0 | 0 | 0 | 0 | 0 | 809,750 | 12/31/2017 |
| B3050205 | | GOOSE CREEK | SC | | 07/29/2013 | 5.000 | 703,424 | 0 | 0 | 0 | 0 | 0 | 942,158 | 12/31/2017 |
| A7032301 | | GREENVILLE | SC | | 06/07/2007 | 4.875 | 432,110 | 0 | 0 | 0 | 0 | 0 | 1,012,350 | 12/31/2017 |
| A8080406 | | GREENVILLE | SC | | 09/25/2008 | 4.625 | 565,193 | 0 | 0 | 0 | 0 | 0 | 917,924 | 12/31/2017 |
| B0032201 | | GREENVILLE | SC | | 05/26/2010 | 4.125 | 1,173,987 | 0 | 0 | 0 | 0 | 0 | 2,481,402 | 12/31/2017 |
| B2100303 | | GREENVILLE | SC | | 12/31/2012 | 5.000 | 815,103 | 0 | 0 | 0 | 0 | 0 | 1,062,432 | 12/31/2017 |
| B2112603 | | GREENVILLE | SC | | 01/23/2013 | 4.625 | 570,863 | 0 | 0 | 0 | 0 | 0 | 1,085,267 | 12/31/2017 |
| B4111702 | | GREENVILLE | SC | | 04/08/2015 | 4.000 | 513,481 | 0 | 0 | 0 | 0 | 0 | 1,168,926 | 12/31/2017 |
| W5090903 | | GREENVILLE | SC | | 01/08/2016 | 9.250 | 3,058,501 | 0 | 0 | 0 | 0 | 0 | 6,476,000 | 12/31/2017 |
| B1021504 | | HOLLY HILL | SC | | 04/29/2011 | 6.250 | 300,307 | 0 | 0 | 0 | 0 | 0 | 798,304 | 12/31/2017 |
| B0120801 | | IRMO | SC | | 02/16/2011 | 6.375 | 531,243 | 0 | 0 | 0 | 0 | 0 | 1,354,000 | 12/31/2017 |
| A7091617 | | JOHNS ISLAND | SC | | 11/30/2007 | 6.625 | 216,942 | 0 | 0 | 0 | 0 | 0 | 454,920 | 12/31/2017 |
| A7091618 | | JOHNS ISLAND | SC | | 11/30/2007 | 6.625 | 283,690 | 0 | 0 | 0 | 0 | 0 | 445,740 | 12/31/2017 |
| A7091609 | | LADSON | SC | | 11/30/2007 | 6.625 | 346,033 | 0 | 0 | 0 | 0 | 0 | 544,680 | 12/31/2017 |
| W7080301 | | LAKE WYLIE | SC | | 09/28/2017 | 5.750 | 5,075,000 | 0 | 0 | 0 | 0 | 0 | 7,113,000 | 12/31/2017 |
| B6111504 | | LORIS | SC | | 02/01/2017 | 4.750 | 945,799 | 0 | 0 | 0 | 0 | 0 | 1,350,986 | 12/31/2017 |
| B7091204 | | LYMAN | SC | | 12/08/2017 | 4.625 | 1,741,923 | 0 | 0 | 0 | 0 | 0 | 2,400,372 | 12/31/2017 |
| B3081501 | | MANNING | SC | | 11/25/2013 | 4.625 | 736,879 | 0 | 0 | 0 | 0 | 0 | 1,505,484 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B4102703 | | MAULDIN | SC | | 12/19/2014 | 4.625 | 416,092 | 0 | 0 | 0 | 0 | 0 | 678,861 | 12/31/2017 |
| B5092903 | | MAULDIN | SC | | 12/04/2015 | 3.875 | 2,474,851 | 0 | 0 | 0 | 0 | 0 | 3,534,979 | 12/31/2017 |
| B5040306 | | MCCOLL | SC | | 08/20/2015 | 4.750 | 533,714 | 0 | 0 | 0 | 0 | 0 | 803,212 | 12/31/2017 |
| A7091606 | | MONCKS CORNER | SC | | 11/30/2007 | 6.625 | 268,419 | 0 | 0 | 0 | 0 | 0 | 422,280 | 12/31/2017 |
| B5030603 | | MOUNT PLEASANT | SC | | 08/31/2015 | 4.125 | 5,911,383 | 0 | 0 | 0 | 0 | 0 | 10,428,568 | 12/31/2017 |
| B8080302 | | MOUNT PLEASANT | SC | | 10/30/2018 | 5.000 | 1,276,752 | 0 | 0 | 0 | 0 | 0 | 2,427,852 | 10/30/2018 |
| W7051801 | | MOUNT PLEASANT | SC | | 07/10/2017 | 5.375 | 16,083,700 | 0 | 0 | 0 | 0 | 0 | 30,702,000 | 12/31/2017 |
| A3050605 | | MT PLEASANT | SC | | 08/13/2003 | 7.250 | 533,575 | 0 | 0 | 0 | 0 | 0 | 1,478,000 | 12/31/2017 |
| A7091604 | | MT PLEASANT | SC | | 11/30/2007 | 6.625 | 216,942 | 0 | 0 | 0 | 0 | 0 | 340,170 | 12/31/2017 |
| A9110601 | | MURRELLS INLET | SC | | 01/22/2010 | 4.250 | 1,713,273 | 0 | 0 | 0 | 0 | 0 | 3,384,304 | 12/31/2017 |
| B6042204 | | NEWBERRY | SC | | 07/11/2016 | 4.250 | 1,059,584 | 0 | 0 | 0 | 0 | 0 | 1,725,354 | 12/31/2017 |
| B4031402 | | NORTH AUGUSTA | SC | | 06/26/2014 | 4.250 | 1,642,107 | 0 | 0 | 0 | 0 | 0 | 2,792,303 | 12/31/2017 |
| B8031202 | | NORTH AUGUSTA | SC | | 05/18/2018 | 5.000 | 372,267 | 0 | 0 | 0 | 0 | 0 | 499,750 | 05/18/2018 |
| A5020902 | | NORTH CHARLESTON | SC | | 03/08/2005 | 6.000 | 53,521 | 0 | 0 | 0 | 0 | 0 | 597,000 | 12/31/2017 |
| A7091608 | | NORTH CHARLESTON | SC | | 11/30/2007 | 6.625 | 154,864 | 0 | 0 | 0 | 0 | 0 | 131,070 | 12/31/2017 |
| A7101704 | | NORTH CHARLESTON | SC | | 01/07/2008 | 4.625 | 353,774 | 0 | 0 | 0 | 0 | 0 | 686,404 | 12/31/2017 |
| B1072205 | | NORTH CHARLESTON | SC | | 09/22/2011 | 6.250 | 766,698 | 0 | 0 | 0 | 0 | 0 | 1,548,610 | 12/31/2017 |
| B1072205-1 | | NORTH CHARLESTON | SC | | 09/14/2015 | 5.000 | 730,649 | 0 | 0 | 0 | 0 | 0 | 1,475,796 | 12/31/2017 |
| B6090601 | | NORTH CHARLESTON | SC | | 12/16/2016 | 4.125 | 858,264 | 0 | 0 | 0 | 0 | 0 | 1,191,392 | 12/31/2017 |
| A2061001 | | ROCK HILL | SC | | 08/01/2002 | 8.000 | 133,241 | 0 | 0 | 0 | 0 | 0 | 894,540 | 12/31/2017 |
| A8022205 | | ROCK HILL | SC | | 04/21/2008 | 4.750 | 596,520 | 0 | 0 | 0 | 0 | 0 | 849,600 | 12/31/2017 |
| W7071201 | | ROCK HILL | SC | | 09/21/2017 | 5.625 | 7,630,000 | 0 | 0 | 0 | 0 | 0 | 11,347,000 | 12/31/2017 |
| B7032402 | | SPARTANBURG | SC | | 06/05/2017 | 5.000 | 2,368,267 | 0 | 0 | 0 | 0 | 0 | 3,254,375 | 12/31/2017 |
| A3031305 | | SUMMERVILLE | SC | | 05/13/2003 | 6.500 | 248,499 | 0 | 0 | 0 | 0 | 0 | 1,269,900 | 12/31/2017 |
| A7091610 | | WALTERBORO | SC | | 11/30/2007 | 6.625 | 185,771 | 0 | 0 | 0 | 0 | 0 | 290,700 | 12/31/2017 |
| B4101701 | | WALTERBORO | SC | | 03/13/2015 | 4.125 | 1,310,193 | 0 | 0 | 0 | 0 | 0 | 2,002,520 | 12/31/2017 |
| B5012103 | | WELLFORD | SC | | 03/20/2015 | 3.750 | 836,883 | 0 | 0 | 0 | 0 | 0 | 1,352,000 | 12/31/2017 |
| B8050403 | | WEST COLUMBIA | SC | | 08/15/2018 | 5.375 | 3,549,738 | 0 | 0 | 0 | 0 | 0 | 4,781,880 | 08/15/2018 |
| B2121901 | | WINNSBORO | SC | | 04/23/2013 | 4.375 | 787,299 | 0 | 0 | 0 | 0 | 0 | 1,190,376 | 12/31/2017 |
| B2121901-1 | | WINNSBORO | SC | | 08/12/2016 | 4.375 | 299,439 | 0 | 0 | 0 | 0 | 0 | 452,744 | 12/31/2017 |
| B6052001 | | WINNSBORO | SC | | 09/16/2016 | 4.125 | 435,196 | 0 | 0 | 0 | 0 | 0 | 600,270 | 12/31/2017 |
| B5082006 | | GREGORY | SD | | 10/15/2015 | 5.250 | 185,412 | 0 | 0 | 0 | 0 | 0 | 329,589 | 12/31/2017 |
| B8032602 | | ALCOA | TN | | 05/25/2018 | 5.375 | 1,863,285 | 0 | 0 | 0 | 0 | 0 | 2,566,800 | 05/25/2018 |
| A6052607 | | ATHENS | TN | | 12/31/2006 | 6.875 | 56,516 | 0 | 0 | 0 | 0 | 0 | 246,840 | 12/31/2017 |
| A8051601 | | BARTLETT | TN | | 08/20/2008 | 7.000 | 184,661 | 0 | 0 | 0 | 0 | 0 | 232,560 | 12/31/2017 |
| B0061702 | | BARTLETT | TN | | 11/08/2010 | 4.250 | 582,140 | 0 | 0 | 0 | 0 | 0 | 1,092,420 | 12/31/2017 |
| B4061112 | | BROWNSVILLE | TN | | 08/21/2014 | 4.375 | 140,044 | 0 | 0 | 0 | 0 | 0 | 290,640 | 12/31/2017 |
| B2091401 | | CHATTANOOGA | TN | | 12/18/2012 | 5.750 | 4,928,071 | 0 | 0 | 0 | 0 | 0 | 9,384,776 | 12/31/2017 |
| B2091401-1 | | CHATTANOOGA | TN | | 08/04/2014 | 5.750 | 912,228 | 0 | 0 | 0 | 0 | 0 | 1,737,202 | 12/31/2017 |
| B2103107 | | CHATTANOOGA | TN | | 01/08/2013 | 4.500 | 587,102 | 0 | 0 | 0 | 0 | 0 | 1,238,193 | 12/31/2017 |
| B4110603 | | CHATTANOOGA | TN | | 12/18/2014 | 4.375 | 1,036,242 | 0 | 0 | 0 | 0 | 0 | 2,060,740 | 12/31/2017 |
| B4110604 | | CHATTANOOGA | TN | | 12/18/2014 | 4.375 | 453,356 | 0 | 0 | 0 | 0 | 0 | 1,167,424 | 12/31/2017 |
| B8091804 | | CHATTANOOGA | TN | | 11/30/2018 | 5.125 | 1,619,250 | 0 | 0 | 0 | 0 | 0 | 2,200,593 | 11/30/2018 |
| B5111701 | | CLEVELAND | TN | | 01/20/2016 | 4.875 | 379,892 | 0 | 0 | 0 | 0 | 0 | 592,064 | 12/31/2017 |
| A6060201 | | CLINTON | TN | | 12/31/2006 | 6.875 | 59,287 | 0 | 0 | 0 | 0 | 0 | 118,320 | 12/31/2017 |
| A8012202 | | CORDOVA | TN | | 03/31/2008 | 6.250 | 232,530 | 0 | 0 | 0 | 0 | 0 | 425,524 | 12/31/2017 |
| B0061709 | | CORDOVA | TN | | 11/08/2010 | 4.250 | 762,172 | 0 | 0 | 0 | 0 | 0 | 1,686,000 | 12/31/2017 |
| B8010901 | | CORDOVA | TN | | 02/27/2018 | 4.625 | 515,652 | 0 | 0 | 0 | 0 | 0 | 711,360 | 02/27/2018 |
| B5051303 | | DYERSBURG | TN | | 07/31/2015 | 4.500 | 589,985 | 0 | 0 | 0 | 0 | 0 | 1,298,256 | 12/31/2017 |
| A5091603 | | FAIRVIEW | TN | | 12/31/2006 | 6.000 | 929,742 | 0 | 0 | 0 | 0 | 0 | 1,438,710 | 12/31/2017 |
| B6040403 | | FAIRVIEW | TN | | 06/24/2016 | 4.500 | 987,122 | 0 | 0 | 0 | 0 | 0 | 2,057,292 | 12/31/2017 |
| B1053001 | | FRANKLIN | TN | | 08/09/2011 | 6.250 | 1,299,790 | 0 | 0 | 0 | 0 | 0 | 1,850,002 | 12/31/2017 |
| B6032306 | | FRANKLIN | TN | | 06/06/2016 | 4.125 | 3,644,963 | 0 | 0 | 0 | 0 | 0 | 5,431,932 | 12/31/2017 |
| B4092401 | CF | GALLATIN | TN | | 01/16/2015 | 5.125 | 1,161,278 | 0 | 0 | 0 | 0 | 0 | 1,690,656 | 12/31/2017 |
| B0061719 | | GERMANTOWN | TN | | 11/08/2010 | 4.250 | 640,654 | 0 | 0 | 0 | 0 | 0 | 1,347,000 | 12/31/2017 |
| A6060202 | | HENDERSON | TN | | 08/10/2006 | 6.750 | 204,276 | 0 | 0 | 0 | 0 | 0 | 692,342 | 12/31/2017 |
| A6021005 | | JACKSON | TN | | 12/31/2006 | 5.500 | 833,784 | 0 | 0 | 0 | 0 | 0 | 1,182,180 | 12/31/2017 |
| B4061126 | | JACKSON | TN | | 09/25/2014 | 4.750 | 203,966 | 0 | 0 | 0 | 0 | 0 | 345,436 | 12/31/2017 |
| A5031601 | | JOHNSON CITY | TN | | 06/09/2005 | 6.125 | 174,745 | 0 | 0 | 0 | 0 | 0 | 2,319,480 | 12/31/2017 |
| B2103101 | | JOHNSON CITY | TN | | 12/14/2012 | 4.875 | 603,434 | 0 | 0 | 0 | 0 | 0 | 1,142,400 | 12/31/2017 |
| B4022501 | | JOHNSON CITY | TN | | 04/25/2014 | 4.500 | 589,913 | 0 | 0 | 0 | 0 | 0 | 945,540 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B4022502 | | JOHNSON CITY | TN | | 04/25/2014 | 4.500 | 816,810 | 0 | 0 | 0 | 0 | 0 | 1,378,530 | 12/31/2017 |
| B4022503 | | JOHNSON CITY | TN | | 04/25/2014 | 4.500 | 1,633,619 | 0 | 0 | 0 | 0 | 0 | 2,604,060 | 12/31/2017 |
| B4022504 | | JOHNSON CITY | TN | | 04/29/2014 | 4.500 | 1,406,722 | 0 | 0 | 0 | 0 | 0 | 2,373,030 | 12/31/2017 |
| B3051501 | | KINGSPORT | TN | | 07/30/2013 | 4.375 | 1,721,020 | 0 | 0 | 0 | 0 | 0 | 2,814,026 | 12/31/2017 |
| A4091002 | | KNOXVILLE | TN | | 12/03/2004 | 5.875 | 44,155 | 0 | 0 | 0 | 0 | 0 | 556,920 | 12/31/2017 |
| A6090504 | | KNOXVILLE | TN | | 11/10/2006 | 6.625 | 290,860 | 0 | 0 | 0 | 0 | 0 | 556,410 | 12/31/2017 |
| B8032802 | | LA VERGNE | TN | | 06/25/2018 | 5.375 | 2,231,981 | 0 | 0 | 0 | 0 | 0 | 3,383,500 | 06/25/2018 |
| B6070804 | | MCKENZIE | TN | | 10/11/2016 | 4.875 | 332,539 | 0 | 0 | 0 | 0 | 0 | 564,450 | 12/31/2017 |
| B4061113 | | MEDINA | TN | | 08/21/2014 | 4.375 | 74,900 | 0 | 0 | 0 | 0 | 0 | 203,360 | 12/31/2017 |
| A6113001 | | MEMPHIS | TN | | 02/08/2007 | 4.500 | 393,373 | 0 | 0 | 0 | 0 | 0 | 547,230 | 12/31/2017 |
| A8012310 | | MEMPHIS | TN | | 04/01/2008 | 4.875 | 393,838 | 0 | 0 | 0 | 0 | 0 | 804,800 | 12/31/2017 |
| B0061703 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 600,908 | 0 | 0 | 0 | 0 | 0 | 1,144,950 | 12/31/2017 |
| B0061704 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 931,565 | 0 | 0 | 0 | 0 | 0 | 1,801,000 | 12/31/2017 |
| B0061705 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 810,046 | 0 | 0 | 0 | 0 | 0 | 1,708,000 | 12/31/2017 |
| B0061706 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 835,811 | 0 | 0 | 0 | 0 | 0 | 1,652,000 | 12/31/2017 |
| B0061707 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 946,293 | 0 | 0 | 0 | 0 | 0 | 1,285,000 | 12/31/2017 |
| B0061708 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 743,750 | 0 | 0 | 0 | 0 | 0 | 1,587,000 | 12/31/2017 |
| B0061710 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 740,057 | 0 | 0 | 0 | 0 | 0 | 1,581,000 | 12/31/2017 |
| B0061712 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 909,411 | 0 | 0 | 0 | 0 | 0 | 1,929,000 | 12/31/2017 |
| B0061713 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 894,764 | 0 | 0 | 0 | 0 | 0 | 1,916,000 | 12/31/2017 |
| B0061714 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 942,600 | 0 | 0 | 0 | 0 | 0 | 1,930,000 | 12/31/2017 |
| B0061715 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 725,328 | 0 | 0 | 0 | 0 | 0 | 1,490,000 | 12/31/2017 |
| B0061716 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 1,299,768 | 0 | 0 | 0 | 0 | 0 | 2,761,000 | 12/31/2017 |
| B0061717 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 799,011 | 0 | 0 | 0 | 0 | 0 | 1,523,000 | 12/31/2017 |
| B0061718 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 839,504 | 0 | 0 | 0 | 0 | 0 | 1,819,000 | 12/31/2017 |
| B0061720 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 961,022 | 0 | 0 | 0 | 0 | 0 | 2,095,000 | 12/31/2017 |
| B0061721 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 655,383 | 0 | 0 | 0 | 0 | 0 | 1,377,000 | 12/31/2017 |
| B0061722 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 817,350 | 0 | 0 | 0 | 0 | 0 | 1,810,000 | 12/31/2017 |
| B0061723 | | MEMPHIS | TN | | 11/08/2010 | 4.250 | 868,962 | 0 | 0 | 0 | 0 | 0 | 1,820,000 | 12/31/2017 |
| B0082603 | | MEMPHIS | TN | | 12/09/2010 | 4.250 | 514,139 | 0 | 0 | 0 | 0 | 0 | 1,294,000 | 12/31/2017 |
| B1070501 | | MEMPHIS | TN | | 09/22/2011 | 5.625 | 618,055 | 0 | 0 | 0 | 0 | 0 | 1,813,624 | 12/31/2017 |
| B2041209 | | MEMPHIS | TN | | 08/31/2012 | 5.250 | 535,738 | 0 | 0 | 0 | 0 | 0 | 1,054,690 | 12/31/2017 |
| B7110102 | | MEMPHIS | TN | | 12/19/2017 | 4.500 | 2,057,430 | 0 | 0 | 0 | 0 | 0 | 3,078,000 | 12/31/2017 |
| A3062705 | CF | MT JULIET | TN | | 09/23/2003 | 4.250 | 1,091,801 | 0 | 0 | 0 | 0 | 0 | 3,219,000 | 12/31/2017 |
| B4012801 | | MURFREESBORO | TN | | 03/10/2014 | 4.875 | 229,626 | 0 | 0 | 0 | 0 | 0 | 688,028 | 12/31/2017 |
| B4091102 | | MURFREESBORO | TN | | 11/10/2014 | 4.500 | 573,980 | 0 | 0 | 0 | 0 | 0 | 964,650 | 12/31/2017 |
| B6120702 | | MURFREESBORO | TN | | 04/12/2017 | 5.000 | 2,776,843 | 0 | 0 | 0 | 0 | 0 | 3,913,818 | 12/31/2017 |
| A8022102 | | NASHVILLE | TN | | 05/22/2008 | 6.500 | 181,946 | 0 | 0 | 0 | 0 | 0 | 508,300 | 12/31/2017 |
| B2110502 | | NASHVILLE | TN | | 01/11/2013 | 4.750 | 60,254 | 0 | 0 | 0 | 0 | 0 | 211,918 | 12/31/2017 |
| B4121501 | | NASHVILLE | TN | | 03/20/2015 | 4.375 | 813,562 | 0 | 0 | 0 | 0 | 0 | 1,627,192 | 12/31/2017 |
| B5071705 | | NASHVILLE | TN | | 09/03/2015 | 5.000 | 14,972,683 | 0 | 0 | 0 | 0 | 0 | 19,609,000 | 12/31/2017 |
| B8040301 | | NASHVILLE | TN | | 06/28/2018 | 4.875 | 1,714,308 | 0 | 0 | 0 | 0 | 0 | 2,489,250 | 06/28/2018 |
| B4121102 | CF | PLEASANT VIEW | TN | | 04/09/2015 | 4.875 | 1,295,061 | 0 | 0 | 0 | 0 | 0 | 2,770,944 | 12/31/2017 |
| B4061114 | | SAVANNAH | TN | | 08/21/2014 | 4.375 | 77,810 | 0 | 0 | 0 | 0 | 0 | 228,470 | 12/31/2017 |
| B6072106 | | SEVIERVILLE | TN | | 10/11/2016 | 4.000 | 303,313 | 0 | 0 | 0 | 0 | 0 | 812,240 | 12/31/2017 |
| B4092901 | | SMYRNA | TN | | 10/29/2014 | 5.125 | 814,906 | 0 | 0 | 0 | 0 | 0 | 1,258,755 | 12/31/2017 |
| B5111702 | | SPEEDWELL | TN | | 01/20/2016 | 4.875 | 451,706 | 0 | 0 | 0 | 0 | 0 | 717,112 | 12/31/2017 |
| A7032106 | | TULLAHOMA | TN | | 06/15/2007 | 6.250 | 400,328 | 0 | 0 | 0 | 0 | 0 | 1,076,610 | 12/31/2017 |
| A7102205 | | ABILENE | TX | | 02/28/2008 | 7.125 | 122,585 | 0 | 0 | 0 | 0 | 0 | 205,739 | 12/31/2017 |
| B6042001 | | ABILENE | TX | | 07/20/2016 | 4.500 | 2,274,964 | 0 | 0 | 0 | 0 | 0 | 3,513,987 | 12/31/2017 |
| B8101602 | | ALLEN | TX | | 12/21/2018 | 5.250 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 5,348,000 | 12/21/2018 |
| B5050602 | CF | ALVIN | TX | | 07/13/2015 | 4.875 | 1,210,259 | 0 | 0 | 0 | 0 | 0 | 1,880,992 | 12/31/2017 |
| B6101301 | | ALVIN | TX | | 01/11/2017 | 4.125 | 1,946,423 | 0 | 0 | 0 | 0 | 0 | 2,878,157 | 12/31/2017 |
| B3011807 | | AMARILLO | TX | | 03/25/2013 | 4.500 | 799,732 | 0 | 0 | 0 | 0 | 0 | 1,359,662 | 12/31/2017 |
| B4111302 | | ANDREWS | TX | | 02/27/2015 | 4.375 | 763,313 | 0 | 0 | 0 | 0 | 0 | 1,138,490 | 12/31/2017 |
| B2041902 | | ANGLETON | TX | | 06/19/2012 | 5.125 | 706,931 | 0 | 0 | 0 | 0 | 0 | 1,262,250 | 12/31/2017 |
| A4030308 | | ARLINGTON | TX | | 05/14/2004 | 4.375 | 447,250 | 0 | 0 | 0 | 0 | 0 | 1,533,000 | 12/31/2017 |
| A4030403 | | ARLINGTON | TX | | 03/29/2004 | 6.125 | 22,597 | 0 | 0 | 0 | 0 | 0 | 678,000 | 12/31/2017 |
| A5020401 | | ARLINGTON | TX | | 04/07/2005 | 4.125 | 808,066 | 0 | 0 | 0 | 0 | 0 | 1,397,000 | 12/31/2017 |
| A9080501 | | ARLINGTON | TX | | 09/30/2009 | 8.000 | 151,491 | 0 | 0 | 0 | 0 | 0 | 375,650 | 12/31/2017 |
| A9122102 | CF | ARLINGTON | TX | | 02/16/2010 | 4.250 | 1,001,573 | 0 | 0 | 0 | 0 | 0 | 2,384,888 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B0061004 | | ARLINGTON | TX | | 08/20/2010 | 5.000 | 535,575 | 0 | 0 | 0 | 0 | 0 | 1,043,784 | 12/31/2017 |
| B2121905 | | ARLINGTON | TX | | 02/27/2013 | 4.625 | 639,504 | 0 | 0 | 0 | 0 | 0 | 1,952,150 | 12/31/2017 |
| B2121906 | | ARLINGTON | TX | | 02/27/2013 | 4.625 | 363,852 | 0 | 0 | 0 | 0 | 0 | 735,342 | 12/31/2017 |
| B3012403 | | ARLINGTON | TX | | 05/17/2013 | 4.375 | 1,148,845 | 0 | 0 | 0 | 0 | 0 | 1,507,622 | 12/31/2017 |
| B3062005 | | ARLINGTON | TX | | 09/13/2013 | 4.000 | 446,605 | 0 | 0 | 0 | 0 | 0 | 7,053,788 | 12/31/2017 |
| B3062105 | | ARLINGTON | TX | | 09/09/2013 | 4.625 | 1,054,009 | 0 | 0 | 0 | 0 | 0 | 1,108,946 | 12/31/2017 |
| B4013102 | | ARLINGTON | TX | | 05/01/2014 | 5.125 | 803,350 | 0 | 0 | 0 | 0 | 0 | 1,729,920 | 12/31/2017 |
| B4031803 | | ARLINGTON | TX | | 06/13/2014 | 5.875 | 549,737 | 0 | 0 | 0 | 0 | 0 | 1,097,233 | 12/31/2017 |
| B6051802 | | ARLINGTON | TX | | 07/01/2016 | 4.000 | 600,492 | 0 | 0 | 0 | 0 | 0 | 873,891 | 12/31/2017 |
| B6100603 | | ARLINGTON | TX | | 12/13/2016 | 4.125 | 961,767 | 0 | 0 | 0 | 0 | 0 | 1,558,830 | 12/31/2017 |
| B7032802 | | ARLINGTON | TX | | 05/19/2017 | 4.250 | 5,505,507 | 0 | 0 | 0 | 0 | 0 | 8,926,760 | 12/31/2017 |
| A6092501 | | ATASCOCITA | TX | | 11/20/2006 | 4.250 | 279,909 | 0 | 0 | 0 | 0 | 0 | 569,670 | 12/31/2017 |
| A7042003 | | AUSTIN | TX | | 07/13/2007 | 4.875 | 327,353 | 0 | 0 | 0 | 0 | 0 | 615,570 | 12/31/2017 |
| A7060702 | | AUSTIN | TX | | 08/27/2007 | 6.500 | 107,943 | 0 | 0 | 0 | 0 | 0 | 507,450 | 12/31/2017 |
| A7091102 | | AUSTIN | TX | | 12/13/2007 | 4.375 | 918,855 | 0 | 0 | 0 | 0 | 0 | 2,274,054 | 12/31/2017 |
| A8041804 | | AUSTIN | TX | | 07/16/2008 | 5.000 | 171,744 | 0 | 0 | 0 | 0 | 0 | 711,374 | 12/31/2017 |
| A8052802 | | AUSTIN | TX | | 07/23/2008 | 4.750 | 238,460 | 0 | 0 | 0 | 0 | 0 | 282,209 | 12/31/2017 |
| A8080802 | CF | AUSTIN | TX | | 10/15/2008 | 4.375 | 2,183,018 | 0 | 0 | 0 | 0 | 0 | 4,672,360 | 12/31/2017 |
| A8082003 | | AUSTIN | TX | | 10/23/2008 | 5.125 | 818,765 | 0 | 0 | 0 | 0 | 0 | 887,461 | 12/31/2017 |
| A8091203 | CF | AUSTIN | TX | | 11/18/2008 | 4.750 | 1,029,925 | 0 | 0 | 0 | 0 | 0 | 1,839,105 | 12/31/2017 |
| B0052102 | | AUSTIN | TX | | 07/28/2010 | 4.000 | 97,070 | 0 | 0 | 0 | 0 | 0 | 335,340 | 12/31/2017 |
| B1021702 | CF | AUSTIN | TX | | 05/09/2011 | 6.375 | 1,037,534 | 0 | 0 | 0 | 0 | 0 | 2,276,442 | 12/31/2017 |
| B1090201 | | AUSTIN | TX | | 11/18/2011 | 5.500 | 357,076 | 0 | 0 | 0 | 0 | 0 | 1,599,246 | 12/31/2017 |
| B2110602 | | AUSTIN | TX | | 01/30/2013 | 4.950 | 911,747 | 0 | 0 | 0 | 0 | 0 | 2,434,317 | 12/31/2017 |
| B2121702 | | AUSTIN | TX | | 03/12/2013 | 4.375 | 652,667 | 0 | 0 | 0 | 0 | 0 | 1,227,734 | 12/31/2017 |
| B3010802 | | AUSTIN | TX | | 04/03/2013 | 4.500 | 983,827 | 0 | 0 | 0 | 0 | 0 | 1,574,952 | 12/31/2017 |
| B3012803 | | AUSTIN | TX | | 03/29/2013 | 4.375 | 241,449 | 0 | 0 | 0 | 0 | 0 | 485,305 | 12/31/2017 |
| B3032201 | | AUSTIN | TX | | 06/03/2013 | 4.750 | 852,436 | 0 | 0 | 0 | 0 | 0 | 1,455,450 | 12/31/2017 |
| B3070802 | | AUSTIN | TX | | 09/19/2013 | 5.375 | 443,649 | 0 | 0 | 0 | 0 | 0 | 506,464 | 12/31/2017 |
| B4013002 | | AUSTIN | TX | | 04/30/2014 | 4.875 | 273,810 | 0 | 0 | 0 | 0 | 0 | 785,910 | 12/31/2017 |
| B4021204 | | AUSTIN | TX | | 04/30/2014 | 5.125 | 458,013 | 0 | 0 | 0 | 0 | 0 | 574,260 | 12/31/2017 |
| B4031004 | CF | AUSTIN | TX | | 05/30/2014 | 4.750 | 1,917,734 | 0 | 0 | 0 | 0 | 0 | 3,060,000 | 12/31/2017 |
| B4070703 | | AUSTIN | TX | | 09/24/2014 | 4.875 | 659,098 | 0 | 0 | 0 | 0 | 0 | 1,170,260 | 12/31/2017 |
| B4090802 | | AUSTIN | TX | | 11/10/2014 | 5.125 | 387,585 | 0 | 0 | 0 | 0 | 0 | 618,084 | 12/31/2017 |
| B4112001 | | AUSTIN | TX | | 03/10/2015 | 4.500 | 921,688 | 0 | 0 | 0 | 0 | 0 | 1,933,880 | 12/31/2017 |
| B5022706 | | AUSTIN | TX | | 06/17/2015 | 4.000 | 1,094,849 | 0 | 0 | 0 | 0 | 0 | 1,487,453 | 12/31/2017 |
| B5031102 | | AUSTIN | TX | | 05/26/2015 | 4.375 | 515,771 | 0 | 0 | 0 | 0 | 0 | 1,079,754 | 12/31/2017 |
| B5040103 | CF | AUSTIN | TX | | 11/10/2015 | 4.750 | 2,283,274 | 0 | 0 | 0 | 0 | 0 | 3,308,760 | 12/31/2017 |
| B5041303 | | AUSTIN | TX | | 06/25/2015 | 4.125 | 1,540,978 | 0 | 0 | 0 | 0 | 0 | 2,012,170 | 12/31/2017 |
| B5050503 | | AUSTIN | TX | | 07/22/2015 | 4.750 | 470,742 | 0 | 0 | 0 | 0 | 0 | 1,007,920 | 12/31/2017 |
| B5051201 | | AUSTIN | TX | | 08/14/2015 | 4.625 | 1,762,954 | 0 | 0 | 0 | 0 | 0 | 2,809,875 | 12/31/2017 |
| B5051302 | | AUSTIN | TX | | 06/19/2015 | 4.375 | 3,031,465 | 0 | 0 | 0 | 0 | 0 | 4,880,968 | 12/31/2017 |
| B5061001 | | AUSTIN | TX | | 08/28/2015 | 4.625 | 740,424 | 0 | 0 | 0 | 0 | 0 | 1,601,470 | 12/31/2017 |
| B6012101 | | AUSTIN | TX | | 03/18/2016 | 4.375 | 1,476,712 | 0 | 0 | 0 | 0 | 0 | 2,258,200 | 12/31/2017 |
| B6041401 | | AUSTIN | TX | | 07/08/2016 | 4.000 | 6,264,636 | 0 | 0 | 0 | 0 | 0 | 9,482,238 | 12/31/2017 |
| B6051104 | | AUSTIN | TX | | 08/08/2016 | 4.125 | 2,255,614 | 0 | 0 | 0 | 0 | 0 | 3,360,348 | 12/31/2017 |
| B6051804 | | AUSTIN | TX | | 07/22/2016 | 4.125 | 3,780,535 | 0 | 0 | 0 | 0 | 0 | 5,378,715 | 12/31/2017 |
| B6062801 | | AUSTIN | TX | | 09/30/2016 | 4.500 | 3,663,553 | 0 | 0 | 0 | 0 | 0 | 6,282,306 | 12/31/2017 |
| B6091502 | | AUSTIN | TX | | 12/01/2016 | 4.125 | 2,942,316 | 0 | 0 | 0 | 0 | 0 | 4,070,798 | 12/31/2017 |
| B6110907 | | AUSTIN | TX | | 02/28/2017 | 4.250 | 658,571 | 0 | 0 | 0 | 0 | 0 | 1,200,221 | 12/31/2017 |
| B7031306 | | AUSTIN | TX | | 06/21/2017 | 5.000 | 1,299,159 | 0 | 0 | 0 | 0 | 0 | 2,396,250 | 12/31/2017 |
| B7060601 | | AUSTIN | TX | | 08/01/2017 | 5.000 | 494,448 | 0 | 0 | 0 | 0 | 0 | 702,150 | 12/31/2017 |
| B7100901 | | AUSTIN | TX | | 11/21/2017 | 4.250 | 651,593 | 0 | 0 | 0 | 0 | 0 | 888,174 | 12/31/2017 |
| B8050401 | | AUSTIN | TX | | 07/12/2018 | 5.000 | 893,916 | 0 | 0 | 0 | 0 | 0 | 1,265,250 | 07/12/2018 |
| B8060102 | | AUSTIN | TX | | 08/27/2018 | 4.875 | 658,588 | 0 | 0 | 0 | 0 | 0 | 884,000 | 08/27/2018 |
| B8092002 | | AUSTIN | TX | | 11/30/2018 | 4.875 | 1,270,000 | 0 | 0 | 0 | 0 | 0 | 1,694,498 | 11/30/2018 |
| W8060101 | | AUSTIN | TX | | 07/18/2018 | 5.875 | 4,085,000 | 0 | 0 | 0 | 0 | 0 | 9,151,000 | 07/18/2018 |
| B2072703 | | AZLE | TX | | 10/04/2012 | 4.875 | 357,132 | 0 | 0 | 0 | 0 | 0 | 662,086 | 12/31/2017 |
| B6080301 | | AZLE | TX | | 09/30/2016 | 3.875 | 2,431,231 | 0 | 0 | 0 | 0 | 0 | 3,369,794 | 12/31/2017 |
| B5012304 | | BASTROP | TX | | 04/17/2015 | 4.375 | 402,833 | 0 | 0 | 0 | 0 | 0 | 681,384 | 12/31/2017 |
| B8061401 | | BASTROP | TX | | 08/22/2018 | 4.875 | 286,018 | 0 | 0 | 0 | 0 | 0 | 383,250 | 08/22/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A7092005 | | BAYTOWN | TX | | 12/12/2007 | 4.500 | 946,208 | 0 | 0 | 0 | 0 | 0 | 1,624,325 | 12/31/2017 |
| A8052901 | | BAYTOWN | TX | | 08/15/2008 | 5.125 | 483,081 | 0 | 0 | 0 | 0 | 0 | 773,277 | 12/31/2017 |
| B3022201 | | BAYTOWN | TX | | 05/06/2013 | 4.375 | 516,174 | 0 | 0 | 0 | 0 | 0 | 782,901 | 12/31/2017 |
| B3022702 | | BAYTOWN | TX | | 05/07/2013 | 4.250 | 292,503 | 0 | 0 | 0 | 0 | 0 | 524,102 | 12/31/2017 |
| B7092002 | | BAYTOWN | TX | | 11/13/2017 | 4.500 | 1,431,332 | 0 | 0 | 0 | 0 | 0 | 1,949,400 | 12/31/2017 |
| B0032604 | | BEAUMONT | TX | | 06/08/2010 | 7.250 | 869,932 | 0 | 0 | 0 | 0 | 0 | 1,821,138 | 12/31/2017 |
| B0070901 | | BEAUMONT | TX | | 09/14/2010 | 6.375 | 481,519 | 0 | 0 | 0 | 0 | 0 | 1,553,600 | 12/31/2017 |
| B1072101 | | BEAUMONT | TX | | 09/26/2011 | 5.500 | 312,099 | 0 | 0 | 0 | 0 | 0 | 1,913,142 | 12/31/2017 |
| B4120907 | | BEAUMONT | TX | | 02/26/2015 | 4.000 | 963,321 | 0 | 0 | 0 | 0 | 0 | 2,206,310 | 12/31/2017 |
| B6030204 | | BEDFORD | TX | | 10/03/2016 | 4.750 | 1,355,087 | 0 | 0 | 0 | 0 | 0 | 2,890,410 | 12/31/2017 |
| B8091703 | | BEDFORD | TX | | 11/21/2018 | 5.000 | 841,375 | 0 | 0 | 0 | 0 | 0 | 1,157,923 | 11/21/2018 |
| B3051710 | | BELTON | TX | | 08/15/2013 | 4.375 | 760,880 | 0 | 0 | 0 | 0 | 0 | 1,481,328 | 12/31/2017 |
| A5082303 | | BOERNE | TX | | 11/30/2005 | 6.000 | 154,313 | 0 | 0 | 0 | 0 | 0 | 1,098,540 | 12/31/2017 |
| B0011903 | | BOERNE | TX | | 03/12/2010 | 7.500 | 338,492 | 0 | 0 | 0 | 0 | 0 | 658,460 | 12/31/2017 |
| B2053102 | | BOERNE | TX | | 09/12/2012 | 5.250 | 437,840 | 0 | 0 | 0 | 0 | 0 | 1,040,549 | 12/31/2017 |
| A5081004 | | BROWNSVILLE | TX | | 11/03/2005 | 5.875 | 176,417 | 0 | 0 | 0 | 0 | 0 | 1,978,290 | 12/31/2017 |
| A5081007 | | BROWNSVILLE | TX | | 11/03/2005 | 5.875 | 482,242 | 0 | 0 | 0 | 0 | 0 | 5,964,450 | 12/31/2017 |
| B8100412 | | BROWNSVILLE | TX | | 12/21/2018 | 5.250 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 2,571,000 | 12/21/2018 |
| B7051501 | | BRYAN | TX | | 07/20/2017 | 4.625 | 653,369 | 0 | 0 | 0 | 0 | 0 | 963,423 | 12/31/2017 |
| A5091602 | | BUDA | TX | | 12/16/2005 | 5.875 | 78,122 | 0 | 0 | 0 | 0 | 0 | 854,760 | 12/31/2017 |
| B8062001 | | BUDA | TX | | 08/17/2018 | 4.875 | 870,491 | 0 | 0 | 0 | 0 | 0 | 1,181,750 | 08/17/2018 |
| A4031801 | | BURLESON | TX | | 06/18/2004 | 4.250 | 221,254 | 0 | 0 | 0 | 0 | 0 | 915,000 | 12/31/2017 |
| A7030704 | | BURLESON | TX | | 04/30/2007 | 4.750 | 408,360 | 0 | 0 | 0 | 0 | 0 | 690,540 | 12/31/2017 |
| B6072801 | | BURLESON | TX | | 10/03/2016 | 4.250 | 4,220,318 | 0 | 0 | 0 | 0 | 0 | 7,239,870 | 12/31/2017 |
| B5052203 | | CARRIZO SPRINGS | TX | | 07/21/2015 | 4.750 | 760,815 | 0 | 0 | 0 | 0 | 0 | 1,279,680 | 12/31/2017 |
| B0082401 | | CARROLLTON | TX | | 11/01/2010 | 4.375 | 873,712 | 0 | 0 | 0 | 0 | 0 | 1,717,760 | 12/31/2017 |
| B3090302 | CF | CARROLLTON | TX | | 12/11/2013 | 4.875 | 2,655,629 | 0 | 0 | 0 | 0 | 0 | 4,654,878 | 12/31/2017 |
| B8042605 | | CARROLLTON | TX | | 06/01/2018 | 5.000 | 963,027 | 0 | 0 | 0 | 0 | 0 | 1,308,500 | 06/01/2018 |
| B8051002 | | CARROLLTON | TX | | 07/26/2018 | 5.000 | 1,293,713 | 0 | 0 | 0 | 0 | 0 | 1,757,000 | 07/26/2018 |
| B8100802 | | CARROLLTON | TX | | 12/13/2018 | 5.125 | 1,470,000 | 0 | 0 | 0 | 0 | 0 | 2,275,000 | 12/13/2018 |
| B0061002 | | CEDAR HILL | TX | | 08/20/2010 | 6.500 | 259,823 | 0 | 0 | 0 | 0 | 0 | 639,238 | 12/31/2017 |
| A5032801 | | CEDAR PARK | TX | | 06/22/2005 | 6.250 | 96,592 | 0 | 0 | 0 | 0 | 0 | 571,710 | 12/31/2017 |
| B6121304 | | CEDAR PARK | TX | | 03/10/2017 | 4.750 | 1,091,420 | 0 | 0 | 0 | 0 | 0 | 1,543,536 | 12/31/2017 |
| B7031305 | | CEDAR PARK | TX | | 06/21/2017 | 5.000 | 619,396 | 0 | 0 | 0 | 0 | 0 | 1,408,212 | 12/31/2017 |
| B8040905 | | CEDAR PARK | TX | | 06/26/2018 | 4.875 | 594,109 | 0 | 0 | 0 | 0 | 0 | 1,197,652 | 06/26/2018 |
| B8082101 | | CLUTE | TX | | 10/29/2018 | 5.000 | 1,099,818 | 0 | 0 | 0 | 0 | 0 | 1,482,348 | 10/29/2018 |
| B6011201 | | COLLEGE STATION | TX | | 03/30/2016 | 4.500 | 657,032 | 0 | 0 | 0 | 0 | 0 | 1,128,400 | 12/31/2017 |
| A9042803 | | CONROE | TX | | 08/25/2009 | 7.750 | 98,156 | 0 | 0 | 0 | 0 | 0 | 279,045 | 12/31/2017 |
| B1020410 | | CONROE | TX | | 04/28/2011 | 5.875 | 1,066,733 | 0 | 0 | 0 | 0 | 0 | 2,048,634 | 12/31/2017 |
| B1081002 | | CONROE | TX | | 10/24/2011 | 6.250 | 895,248 | 0 | 0 | 0 | 0 | 0 | 1,397,198 | 12/31/2017 |
| B1111702 | | CONROE | TX | | 01/18/2012 | 5.875 | 962,832 | 0 | 0 | 0 | 0 | 0 | 1,922,804 | 12/31/2017 |
| B2071202 | | CONROE | TX | | 10/05/2012 | 5.250 | 268,142 | 0 | 0 | 0 | 0 | 0 | 455,146 | 12/31/2017 |
| B3011701 | | CONROE | TX | | 02/27/2013 | 5.250 | 599,860 | 0 | 0 | 0 | 0 | 0 | 917,414 | 12/31/2017 |
| B3102102 | CF | CONROE | TX | | 01/14/2014 | 5.000 | 1,041,856 | 0 | 0 | 0 | 0 | 0 | 1,861,460 | 12/31/2017 |
| B4041102 | | CONROE | TX | | 06/03/2014 | 5.125 | 646,851 | 0 | 0 | 0 | 0 | 0 | 1,113,710 | 12/31/2017 |
| B4042403 | | CONROE | TX | | 07/31/2014 | 4.875 | 733,486 | 0 | 0 | 0 | 0 | 0 | 1,339,784 | 12/31/2017 |
| B4100202 | | CONROE | TX | | 12/11/2014 | 4.500 | 536,728 | 0 | 0 | 0 | 0 | 0 | 819,859 | 12/31/2017 |
| B7100909 | | CONROE | TX | | 12/22/2017 | 4.500 | 1,485,661 | 0 | 0 | 0 | 0 | 0 | 2,031,084 | 12/31/2017 |
| B7100910 | | CONROE | TX | | 12/22/2017 | 4.500 | 2,687,303 | 0 | 0 | 0 | 0 | 0 | 3,635,346 | 12/31/2017 |
| B7110201 | | CONROE | TX | | 12/19/2017 | 4.375 | 524,153 | 0 | 0 | 0 | 0 | 0 | 956,670 | 12/31/2017 |
| B7012401 | | COPPELL | TX | | 04/06/2017 | 4.375 | 481,408 | 0 | 0 | 0 | 0 | 0 | 702,780 | 12/31/2017 |
| B8100417 | | COPPERAS COVE | TX | | 12/18/2018 | 5.000 | 2,650,000 | 0 | 0 | 0 | 0 | 0 | 3,563,000 | 12/18/2018 |
| A4041402 | | CORPUS CHRISTI | TX | | 07/13/2004 | 5.875 | 46,683 | 0 | 0 | 0 | 0 | 0 | 919,000 | 12/31/2017 |
| A5081005 | | CORPUS CHRISTI | TX | | 12/31/2006 | 5.875 | 450,736 | 0 | 0 | 0 | 0 | 0 | 6,390,810 | 12/31/2017 |
| A6071301 | | CORPUS CHRISTI | TX | | 09/28/2006 | 4.625 | 368,673 | 0 | 0 | 0 | 0 | 0 | 638,604 | 12/31/2017 |
| A8012307 | | CORPUS CHRISTI | TX | | 03/14/2008 | 4.625 | 261,846 | 0 | 0 | 0 | 0 | 0 | 683,885 | 12/31/2017 |
| A8090403 | | CORPUS CHRISTI | TX | | 11/24/2008 | 4.750 | 1,537,690 | 0 | 0 | 0 | 0 | 0 | 2,507,830 | 12/31/2017 |
| B0082503 | | CORPUS CHRISTI | TX | | 11/22/2010 | 4.625 | 378,974 | 0 | 0 | 0 | 0 | 0 | 625,950 | 12/31/2017 |
| B1092102 | | CORPUS CHRISTI | TX | | 12/16/2011 | 5.375 | 692,859 | 0 | 0 | 0 | 0 | 0 | 1,606,800 | 12/31/2017 |
| B3032202 | | CORPUS CHRISTI | TX | | 06/26/2013 | 4.750 | 868,900 | 0 | 0 | 0 | 0 | 0 | 1,484,565 | 12/31/2017 |
| B3082301 | CF | CORPUS CHRISTI | TX | | 11/15/2013 | 5.125 | 1,485,770 | 0 | 0 | 0 | 0 | 0 | 2,172,852 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B5061801 | | CORPUS CHRISTI | TX | | 08/27/2015 | 4.500 | 1,745,922 | 0 | 0 | 0 | 0 | 0 | 2,355,850 | 12/31/2017 |
| B6101804 | | CORPUS CHRISTI | TX | | 01/13/2017 | 4.125 | 442,812 | 0 | 0 | 0 | 0 | 0 | 613,530 | 12/31/2017 |
| B7032707 | CF | CORPUS CHRISTI | TX | | 07/27/2017 | 4.750 | 11,748,185 | 0 | 0 | 0 | 0 | 0 | 23,109,318 | 12/31/2017 |
| B7092103 | | CORPUS CHRISTI | TX | | 12/01/2017 | 4.500 | 1,677,042 | 0 | 0 | 0 | 0 | 0 | 2,357,784 | 12/31/2017 |
| B7112801 | | CORPUS CHRISTI | TX | | 02/02/2018 | 4.625 | 736,646 | 0 | 0 | 0 | 0 | 0 | 1,003,392 | 02/02/2018 |
| B7022304 | | CROWLEY | TX | | 05/10/2017 | 4.875 | 482,433 | 0 | 0 | 0 | 0 | 0 | 783,690 | 12/31/2017 |
| A7080103 | | CYPRESS | TX | | 10/23/2007 | 6.375 | 28,509 | 0 | 0 | 0 | 0 | 0 | 489,508 | 12/31/2017 |
| B2071301 | | CYPRESS | TX | | 09/27/2012 | 5.375 | 555,922 | 0 | 0 | 0 | 0 | 0 | 986,202 | 12/31/2017 |
| B2091302 | | CYPRESS | TX | | 11/20/2012 | 5.000 | 417,979 | 0 | 0 | 0 | 0 | 0 | 970,714 | 12/31/2017 |
| B4080502 | | CYPRESS | TX | | 09/30/2014 | 4.125 | 839,794 | 0 | 0 | 0 | 0 | 0 | 1,309,672 | 12/31/2017 |
| B5080702 | | CYPRESS | TX | | 10/30/2015 | 4.375 | 683,429 | 0 | 0 | 0 | 0 | 0 | 987,714 | 12/31/2017 |
| B5111105 | | CYPRESS | TX | | 01/26/2016 | 4.500 | 906,287 | 0 | 0 | 0 | 0 | 0 | 1,754,500 | 12/31/2017 |
| B6051602 | | CYPRESS | TX | | 07/27/2016 | 4.250 | 832,522 | 0 | 0 | 0 | 0 | 0 | 1,293,615 | 12/31/2017 |
| B8021301 | | CYPRESS | TX | | 04/20/2018 | 5.750 | 3,480,464 | 0 | 0 | 0 | 0 | 0 | 4,836,230 | 04/20/2018 |
| A4091003 | | DALLAS | TX | | 11/17/2004 | 5.875 | 56,246 | 0 | 0 | 0 | 0 | 0 | 240,210 | 12/31/2017 |
| A5021001 | | DALLAS | TX | | 04/04/2005 | 6.250 | 361,716 | 0 | 0 | 0 | 0 | 0 | 898,110 | 12/31/2017 |
| A8013001 | | DALLAS | TX | | 03/31/2008 | 6.000 | 473,579 | 0 | 0 | 0 | 0 | 0 | 435,923 | 12/31/2017 |
| A9021001 | | DALLAS | TX | | 03/31/2009 | 7.750 | 1,161,002 | 0 | 0 | 0 | 0 | 0 | 2,734,610 | 12/31/2017 |
| A9113001 | | DALLAS | TX | | 12/30/2009 | 4.250 | 934,982 | 0 | 0 | 0 | 0 | 0 | 1,842,000 | 12/31/2017 |
| A9113002 | | DALLAS | TX | | 12/30/2009 | 4.250 | 849,970 | 0 | 0 | 0 | 0 | 0 | 1,553,000 | 12/31/2017 |
| B0042702 | | DALLAS | TX | | 07/01/2010 | 4.000 | 767,423 | 0 | 0 | 0 | 0 | 0 | 1,335,904 | 12/31/2017 |
| B0122201 | | DALLAS | TX | | 04/01/2011 | 4.250 | 1,000,690 | 0 | 0 | 0 | 0 | 0 | 2,047,472 | 12/31/2017 |
| B1021807 | | DALLAS | TX | | 05/11/2011 | 6.000 | 334,970 | 0 | 0 | 0 | 0 | 0 | 540,675 | 12/31/2017 |
| B1081101 | | DALLAS | TX | | 11/16/2011 | 5.500 | 764,723 | 0 | 0 | 0 | 0 | 0 | 1,151,540 | 12/31/2017 |
| B1092101 | | DALLAS | TX | | 11/18/2011 | 4.125 | 2,020,365 | 0 | 0 | 0 | 0 | 0 | 3,451,954 | 12/31/2017 |
| B2032901 | CF | DALLAS | TX | | 11/16/2012 | 5.375 | 1,875,028 | 0 | 0 | 0 | 0 | 0 | 4,463,442 | 12/31/2017 |
| B2040906 | | DALLAS | TX | | 09/13/2012 | 5.375 | 1,391,012 | 0 | 0 | 0 | 0 | 0 | 1,915,896 | 12/31/2017 |
| B2040906-1 | | DALLAS | TX | | 12/11/2017 | 5.000 | 1,348,157 | 0 | 0 | 0 | 0 | 0 | 1,856,871 | 12/31/2017 |
| B2052404 | | DALLAS | TX | | 08/31/2012 | 4.750 | 857,553 | 0 | 0 | 0 | 0 | 0 | 2,765,984 | 12/31/2017 |
| B2070203 | CF | DALLAS | TX | | 08/31/2012 | 4.500 | 2,529,881 | 0 | 0 | 0 | 0 | 0 | 3,814,330 | 12/31/2017 |
| B3020501 | | DALLAS | TX | | 04/26/2013 | 3.875 | 880,203 | 0 | 0 | 0 | 0 | 0 | 1,730,582 | 12/31/2017 |
| B3030702 | | DALLAS | TX | | 06/10/2013 | 4.750 | 675,053 | 0 | 0 | 0 | 0 | 0 | 1,694,150 | 12/31/2017 |
| B3032503 | CF | DALLAS | TX | | 06/17/2013 | 4.750 | 1,316,404 | 0 | 0 | 0 | 0 | 0 | 2,108,775 | 12/31/2017 |
| B3051705 | | DALLAS | TX | | 08/29/2013 | 4.875 | 555,722 | 0 | 0 | 0 | 0 | 0 | 826,027 | 12/31/2017 |
| B3051705-1 | | DALLAS | TX | | 05/15/2015 | 4.875 | 136,161 | 0 | 0 | 0 | 0 | 0 | 202,390 | 12/31/2017 |
| B3051706 | CF | DALLAS | TX | | 07/25/2013 | 4.875 | 1,157,576 | 0 | 0 | 0 | 0 | 0 | 2,358,896 | 12/31/2017 |
| B3071202 | | DALLAS | TX | | 10/31/2013 | 5.875 | 1,167,126 | 0 | 0 | 0 | 0 | 0 | 1,895,730 | 12/31/2017 |
| B3071202-1 | | DALLAS | TX | | 10/26/2017 | 5.875 | 347,319 | 0 | 0 | 0 | 0 | 0 | 564,140 | 12/31/2017 |
| B3071203 | | DALLAS | TX | | 09/25/2013 | 5.000 | 663,805 | 0 | 0 | 0 | 0 | 0 | 948,556 | 12/31/2017 |
| B3071803 | | DALLAS | TX | | 09/30/2013 | 4.000 | 758,278 | 0 | 0 | 0 | 0 | 0 | 962,184 | 12/31/2017 |
| B3110501 | | DALLAS | TX | | 01/22/2014 | 4.500 | 295,454 | 0 | 0 | 0 | 0 | 0 | 877,056 | 12/31/2017 |
| B4012404 | | DALLAS | TX | | 04/22/2014 | 6.000 | 254,938 | 0 | 0 | 0 | 0 | 0 | 478,910 | 12/31/2017 |
| B4012404-1 | | DALLAS | TX | | 05/12/2016 | 6.000 | 60,260 | 0 | 0 | 0 | 0 | 0 | 113,200 | 12/31/2017 |
| B5021101 | | DALLAS | TX | | 06/01/2015 | 4.750 | 987,052 | 0 | 0 | 0 | 0 | 0 | 1,501,040 | 12/31/2017 |
| B5050510 | | DALLAS | TX | | 08/11/2015 | 4.875 | 554,674 | 0 | 0 | 0 | 0 | 0 | 899,160 | 12/31/2017 |
| B5112501 | CF | DALLAS | TX | | 01/28/2016 | 5.500 | 1,924,889 | 0 | 0 | 0 | 0 | 0 | 2,798,268 | 12/31/2017 |
| B6021704 | | DALLAS | TX | | 04/14/2016 | 4.375 | 447,268 | 0 | 0 | 0 | 0 | 0 | 637,160 | 12/31/2017 |
| B6031403 | | DALLAS | TX | | 05/05/2016 | 4.250 | 476,217 | 0 | 0 | 0 | 0 | 0 | 732,848 | 12/31/2017 |
| B6041403 | | DALLAS | TX | | 06/06/2016 | 4.000 | 2,184,705 | 0 | 0 | 0 | 0 | 0 | 3,102,966 | 12/31/2017 |
| B6042201 | | DALLAS | TX | | 06/27/2016 | 4.250 | 3,539,233 | 0 | 0 | 0 | 0 | 0 | 4,619,232 | 12/31/2017 |
| B6062001 | | DALLAS | TX | | 08/23/2016 | 4.250 | 2,120,937 | 0 | 0 | 0 | 0 | 0 | 3,270,035 | 12/31/2017 |
| B7031309 | CF | DALLAS | TX | | 06/09/2017 | 5.250 | 2,108,437 | 0 | 0 | 0 | 0 | 0 | 3,617,000 | 12/31/2017 |
| B7032404 | | DALLAS | TX | | 05/31/2017 | 4.875 | 804,304 | 0 | 0 | 0 | 0 | 0 | 1,220,780 | 12/31/2017 |
| B7042103 | CF | DALLAS | TX | | 06/14/2017 | 4.625 | 1,043,357 | 0 | 0 | 0 | 0 | 0 | 2,192,190 | 12/31/2017 |
| B7082901 | | DALLAS | TX | | 10/12/2017 | 4.625 | 1,600,032 | 0 | 0 | 0 | 0 | 0 | 2,265,480 | 12/31/2017 |
| B7110801 | | DALLAS | TX | | 12/21/2017 | 4.375 | 1,572,469 | 0 | 0 | 0 | 0 | 0 | 2,173,804 | 12/31/2017 |
| B8012906 | | DALLAS | TX | | 04/20/2018 | 5.125 | 308,848 | 0 | 0 | 0 | 0 | 0 | 553,000 | 04/20/2018 |
| B8061502 | | DALLAS | TX | | 08/17/2018 | 5.000 | 768,612 | 0 | 0 | 0 | 0 | 0 | 1,104,964 | 08/17/2018 |
| B8061504 | | DALLAS | TX | | 08/23/2018 | 5.375 | 2,078,108 | 0 | 0 | 0 | 0 | 0 | 3,480,152 | 08/23/2018 |
| B8062902 | | DALLAS | TX | | 08/27/2018 | 5.000 | 455,186 | 0 | 0 | 0 | 0 | 0 | 659,750 | 08/27/2018 |
| B8072002 | | DALLAS | TX | | 09/20/2018 | 5.000 | 1,993,269 | 0 | 0 | 0 | 0 | 0 | 3,176,750 | 09/20/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B3031504 | CF | DEER PARK | TX | | 05/30/2013 | 4.375 | 1,266,652 | 0 | 0 | 0 | 0 | 0 | 2,008,115 | 12/31/2017 |
| B5020202 | CF | DEER PARK | TX | | 05/15/2015 | 4.500 | 1,005,500 | 0 | 0 | 0 | 0 | 0 | 1,536,246 | 12/31/2017 |
| B5111707 | | DEER PARK | TX | | 01/25/2016 | 4.625 | 727,035 | 0 | 0 | 0 | 0 | 0 | 1,122,242 | 12/31/2017 |
| B5121101 | CF | DEER PARK | TX | | 03/11/2016 | 4.625 | 2,250,224 | 0 | 0 | 0 | 0 | 0 | 3,918,600 | 12/31/2017 |
| B7031301 | | DEER PARK | TX | | 06/05/2017 | 4.750 | 1,454,120 | 0 | 0 | 0 | 0 | 0 | 2,031,250 | 12/31/2017 |
| A9113005 | | DENTON | TX | | 12/30/2009 | 4.250 | 548,200 | 0 | 0 | 0 | 0 | 0 | 1,408,000 | 12/31/2017 |
| B5102702 | | DENTON | TX | | 01/08/2016 | 5.250 | 1,320,556 | 0 | 0 | 0 | 0 | 0 | 1,835,526 | 12/31/2017 |
| B6110301 | | DENTON | TX | | 12/29/2016 | 4.500 | 1,863,298 | 0 | 0 | 0 | 0 | 0 | 2,647,271 | 12/31/2017 |
| B7022301 | CF | DENTON | TX | | 05/10/2017 | 4.875 | 1,414,862 | 0 | 0 | 0 | 0 | 0 | 2,427,300 | 12/31/2017 |
| B0043001 | | DESOTO | TX | | 06/24/2010 | 4.250 | 181,728 | 0 | 0 | 0 | 0 | 0 | 278,512 | 12/31/2017 |
| B7050103 | | DESOTO | TX | | 07/07/2017 | 4.750 | 2,023,399 | 0 | 0 | 0 | 0 | 0 | 2,755,659 | 12/31/2017 |
| A7050101 | | DICKINSON | TX | | 07/27/2007 | 6.550 | 417,962 | 0 | 0 | 0 | 0 | 0 | 909,570 | 12/31/2017 |
| B3021203 | CF | DICKINSON | TX | | 04/29/2013 | 4.625 | 1,035,550 | 0 | 0 | 0 | 0 | 0 | 1,616,753 | 12/31/2017 |
| B6111101 | | DICKINSON | TX | | 01/24/2017 | 4.375 | 993,133 | 0 | 0 | 0 | 0 | 0 | 1,215,821 | 12/31/2017 |
| B3021201 | | DRIPPING SPRINGS | TX | | 04/17/2013 | 4.250 | 606,194 | 0 | 0 | 0 | 0 | 0 | 555,574 | 12/31/2017 |
| B6072803 | | DUNCANVILLE | TX | | 10/06/2016 | 4.250 | 1,181,680 | 0 | 0 | 0 | 0 | 0 | 1,797,010 | 12/31/2017 |
| A5081006 | | EDINBURG | TX | | 11/03/2005 | 5.875 | 431,502 | 0 | 0 | 0 | 0 | 0 | 5,199,450 | 12/31/2017 |
| A8091501 | | EDINBURG | TX | | 11/19/2008 | 4.875 | 362,993 | 0 | 0 | 0 | 0 | 0 | 660,915 | 12/31/2017 |
| B6111001 | | EDINBURG | TX | | 02/28/2017 | 3.875 | 2,037,769 | 0 | 0 | 0 | 0 | 0 | 4,226,009 | 12/31/2017 |
| A3112003 | | EL PASO | TX | | 01/28/2004 | 6.250 | 35,697 | 0 | 0 | 0 | 0 | 0 | 2,966,000 | 12/31/2017 |
| A4021304 | | EL PASO | TX | | 04/15/2004 | 5.875 | 36,189 | 0 | 0 | 0 | 0 | 0 | 699,210 | 12/31/2017 |
| A4032608 | | EL PASO | TX | | 06/14/2004 | 5.750 | 55,234 | 0 | 0 | 0 | 0 | 0 | 1,155,660 | 12/31/2017 |
| A4052113 | | EL PASO | TX | | 08/27/2004 | 6.750 | 508,786 | 0 | 0 | 0 | 0 | 0 | 2,389,350 | 12/31/2017 |
| A4060102 | | EL PASO | TX | | 08/19/2004 | 6.750 | 498,667 | 0 | 0 | 0 | 0 | 0 | 1,904,000 | 12/31/2017 |
| A4072102 | | EL PASO | TX | | 08/31/2004 | 7.000 | 243,817 | 0 | 0 | 0 | 0 | 0 | 951,000 | 12/31/2017 |
| A5042201 | | EL PASO | TX | | 08/30/2005 | 6.000 | 585,757 | 0 | 0 | 0 | 0 | 0 | 2,097,120 | 12/31/2017 |
| A5042205 | | EL PASO | TX | | 08/30/2005 | 6.000 | 156,210 | 0 | 0 | 0 | 0 | 0 | 552,840 | 12/31/2017 |
| A6122301 | | EL PASO | TX | | 03/29/2007 | 6.625 | 461,864 | 0 | 0 | 0 | 0 | 0 | 938,910 | 12/31/2017 |
| A9040101 | | EL PASO | TX | | 06/09/2009 | 4.125 | 242,773 | 0 | 0 | 0 | 0 | 0 | 737,480 | 12/31/2017 |
| A9040701 | | EL PASO | TX | | 06/26/2009 | 4.250 | 812,247 | 0 | 0 | 0 | 0 | 0 | 2,353,805 | 12/31/2017 |
| B0020904 | | EL PASO | TX | | 03/31/2010 | 4.500 | 501,416 | 0 | 0 | 0 | 0 | 0 | 983,180 | 12/31/2017 |
| B0060202 | | EL PASO | TX | | 08/05/2010 | 6.250 | 280,993 | 0 | 0 | 0 | 0 | 0 | 538,460 | 12/31/2017 |
| B0121601 | CF | EL PASO | TX | | 02/28/2011 | 6.250 | 1,049,231 | 0 | 0 | 0 | 0 | 0 | 1,662,000 | 12/31/2017 |
| B1020301 | | EL PASO | TX | | 04/13/2011 | 6.125 | 285,050 | 0 | 0 | 0 | 0 | 0 | 660,894 | 12/31/2017 |
| B1020702 | | EL PASO | TX | | 04/13/2011 | 6.125 | 113,913 | 0 | 0 | 0 | 0 | 0 | 165,360 | 12/31/2017 |
| B1020706 | | EL PASO | TX | | 04/13/2011 | 6.125 | 326,762 | 0 | 0 | 0 | 0 | 0 | 386,094 | 12/31/2017 |
| B1030102 | | EL PASO | TX | | 05/26/2011 | 6.375 | 667,143 | 0 | 0 | 0 | 0 | 0 | 828,234 | 12/31/2017 |
| B2022807 | | EL PASO | TX | | 04/13/2012 | 5.500 | 265,963 | 0 | 0 | 0 | 0 | 0 | 449,193 | 12/31/2017 |
| B2031603 | | EL PASO | TX | | 05/23/2012 | 5.250 | 461,732 | 0 | 0 | 0 | 0 | 0 | 1,086,246 | 12/31/2017 |
| B2042003 | CF | EL PASO | TX | | 08/01/2012 | 5.125 | 1,954,932 | 0 | 0 | 0 | 0 | 0 | 3,069,703 | 12/31/2017 |
| B2060503 | | EL PASO | TX | | 08/02/2012 | 4.750 | 379,307 | 0 | 0 | 0 | 0 | 0 | 973,804 | 12/31/2017 |
| B2061304 | CF | EL PASO | TX | | 08/24/2012 | 4.875 | 1,459,532 | 0 | 0 | 0 | 0 | 0 | 3,508,232 | 12/31/2017 |
| B2092804 | | EL PASO | TX | | 01/30/2013 | 5.000 | 305,744 | 0 | 0 | 0 | 0 | 0 | 737,913 | 12/31/2017 |
| B2112601 | | EL PASO | TX | | 02/27/2013 | 4.375 | 168,783 | 0 | 0 | 0 | 0 | 0 | 423,484 | 12/31/2017 |
| B3042901 | | EL PASO | TX | | 07/17/2013 | 4.750 | 636,386 | 0 | 0 | 0 | 0 | 0 | 1,401,178 | 12/31/2017 |
| B3051410 | | EL PASO | TX | | 08/28/2013 | 4.500 | 511,497 | 0 | 0 | 0 | 0 | 0 | 1,113,979 | 12/31/2017 |
| B3082601 | | EL PASO | TX | | 11/21/2013 | 5.625 | 517,837 | 0 | 0 | 0 | 0 | 0 | 660,672 | 12/31/2017 |
| B4030707 | | EL PASO | TX | | 11/14/2014 | 4.750 | 200,191 | 0 | 0 | 0 | 0 | 0 | 303,719 | 12/31/2017 |
| B5111804 | | EL PASO | TX | | 01/29/2016 | 4.500 | 419,165 | 0 | 0 | 0 | 0 | 0 | 1,150,314 | 12/31/2017 |
| B7032701 | | EL PASO | TX | | 06/07/2017 | 4.750 | 701,021 | 0 | 0 | 0 | 0 | 0 | 1,165,996 | 12/31/2017 |
| B7032702 | CF | EL PASO | TX | | 06/07/2017 | 4.875 | 990,356 | 0 | 0 | 0 | 0 | 0 | 1,302,132 | 12/31/2017 |
| B7112102 | | EL PASO | TX | | 02/09/2018 | 5.000 | 1,423,581 | 0 | 0 | 0 | 0 | 0 | 2,005,120 | 02/09/2018 |
| B7112103 | | EL PASO | TX | | 01/31/2018 | 5.000 | 1,174,151 | 0 | 0 | 0 | 0 | 0 | 1,625,056 | 01/31/2018 |
| B8032803 | | EL PASO | TX | | 06/25/2018 | 5.375 | 396,796 | 0 | 0 | 0 | 0 | 0 | 557,500 | 06/25/2018 |
| B2091306 | | EULESS | TX | | 12/19/2012 | 5.375 | 384,112 | 0 | 0 | 0 | 0 | 0 | 591,906 | 12/31/2017 |
| A4060103 | | FABENS | TX | | 08/27/2004 | 6.625 | 226,303 | 0 | 0 | 0 | 0 | 0 | 968,000 | 12/31/2017 |
| B7062101 | | FARMERS BRANCH | TX | | 08/31/2017 | 4.625 | 9,508,513 | 0 | 0 | 0 | 0 | 0 | 15,237,729 | 12/31/2017 |
| W6061301 | | FARMERS BRANCH | TX | | 07/22/2016 | 6.250 | 2,789,286 | 0 | 0 | 0 | 0 | 0 | 4,348,000 | 12/31/2017 |
| B7020804 | | FLOWER MOUND | TX | | 04/26/2017 | 4.875 | 1,803,843 | 0 | 0 | 0 | 0 | 0 | 2,493,614 | 12/31/2017 |
| B8080301 | | FOREST HILL | TX | | 09/28/2018 | 5.000 | 724,790 | 0 | 0 | 0 | 0 | 0 | 1,226,167 | 09/28/2018 |
| A4040101 | | FORT WORTH | TX | | 06/17/2004 | 5.625 | 28,207 | 0 | 0 | 0 | 0 | 0 | 1,353,000 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A4040102 | | FORT WORTH | TX | | 06/17/2004 | 5.625 | 22,619 | 0 | 0 | 0 | 0 | 0 | 954,000 | 12/31/2017 |
| A4041201 | | FORT WORTH | TX | | 08/02/2004 | 5.750 | 71,999 | 0 | 0 | 0 | 0 | 0 | 1,408,000 | 12/31/2017 |
| A5092603 | | FORT WORTH | TX | | 11/30/2005 | 6.000 | 256,297 | 0 | 0 | 0 | 0 | 0 | 500,310 | 12/31/2017 |
| A5092604 | | FORT WORTH | TX | | 12/16/2005 | 4.625 | 531,021 | 0 | 0 | 0 | 0 | 0 | 544,170 | 12/31/2017 |
| A6030905 | | FORT WORTH | TX | | 12/31/2006 | 6.625 | 69,289 | 0 | 0 | 0 | 0 | 0 | 214,843 | 12/31/2017 |
| A6091504 | | FORT WORTH | TX | | 01/10/2007 | 4.375 | 606,958 | 0 | 0 | 0 | 0 | 0 | 1,181,575 | 12/31/2017 |
| A7062502 | | FORT WORTH | TX | | 08/16/2007 | 4.875 | 978,784 | 0 | 0 | 0 | 0 | 0 | 1,558,800 | 12/31/2017 |
| B0061003 | | FORT WORTH | TX | | 08/20/2010 | 6.500 | 671,624 | 0 | 0 | 0 | 0 | 0 | 1,475,380 | 12/31/2017 |
| B0090703 | | FORT WORTH | TX | | 11/12/2010 | 6.750 | 522,353 | 0 | 0 | 0 | 0 | 0 | 677,040 | 12/31/2017 |
| B1072103 | CF | FORT WORTH | TX | | 11/09/2011 | 4.250 | 1,350,737 | 0 | 0 | 0 | 0 | 0 | 2,826,868 | 12/31/2017 |
| B4111404 | | FORT WORTH | TX | | 02/05/2015 | 4.500 | 495,780 | 0 | 0 | 0 | 0 | 0 | 625,300 | 12/31/2017 |
| B5121604 | | FORT WORTH | TX | | 03/09/2016 | 4.500 | 361,355 | 0 | 0 | 0 | 0 | 0 | 585,200 | 12/31/2017 |
| B6033003 | | FORT WORTH | TX | | 07/15/2016 | 4.375 | 2,651,570 | 0 | 0 | 0 | 0 | 0 | 3,291,309 | 12/31/2017 |
| B6101302 | | FORT WORTH | TX | | 11/18/2016 | 4.125 | 421,257 | 0 | 0 | 0 | 0 | 0 | 574,002 | 12/31/2017 |
| B7031304 | | FORT WORTH | TX | | 06/21/2017 | 5.000 | 905,031 | 0 | 0 | 0 | 0 | 0 | 1,705,625 | 12/31/2017 |
| B7031307 | | FORT WORTH | TX | | 06/21/2017 | 5.000 | 802,851 | 0 | 0 | 0 | 0 | 0 | 1,704,375 | 12/31/2017 |
| B7100915 | | FORT WORTH | TX | | 12/07/2017 | 4.625 | 907,021 | 0 | 0 | 0 | 0 | 0 | 1,532,456 | 12/31/2017 |
| B7011701 | | FRIENDSWOOD | TX | | 03/10/2017 | 4.375 | 973,445 | 0 | 0 | 0 | 0 | 0 | 1,360,472 | 12/31/2017 |
| B1011102 | | FRISCO | TX | | 03/23/2011 | 4.125 | 3,417,305 | 0 | 0 | 0 | 0 | 0 | 9,480,000 | 12/31/2017 |
| B1021806 | CF | FRISCO | TX | | 05/09/2011 | 6.000 | 1,138,970 | 0 | 0 | 0 | 0 | 0 | 2,311,686 | 12/31/2017 |
| B1072102 | | FRISCO | TX | | 10/03/2011 | 4.000 | 1,229,591 | 0 | 0 | 0 | 0 | 0 | 1,942,908 | 12/31/2017 |
| B5120701 | | FRISCO | TX | | 02/11/2016 | 4.875 | 671,070 | 0 | 0 | 0 | 0 | 0 | 1,522,920 | 12/31/2017 |
| B5063002 | | GALVESTON | TX | | 08/14/2015 | 4.625 | 458,345 | 0 | 0 | 0 | 0 | 0 | 635,635 | 12/31/2017 |
| B7072601 | | GALVESTON | TX | | 10/12/2017 | 4.500 | 815,895 | 0 | 0 | 0 | 0 | 0 | 1,098,200 | 12/31/2017 |
| A7070601 | | GARLAND | TX | | 09/19/2007 | 6.625 | 718,154 | 0 | 0 | 0 | 0 | 0 | 1,470,840 | 12/31/2017 |
| B2072702 | | GARLAND | TX | | 11/09/2012 | 4.750 | 788,237 | 0 | 0 | 0 | 0 | 0 | 1,884,190 | 12/31/2017 |
| B2082202 | | GARLAND | TX | | 10/29/2012 | 4.875 | 833,289 | 0 | 0 | 0 | 0 | 0 | 1,509,362 | 12/31/2017 |
| B5040204 | | GARLAND | TX | | 06/26/2015 | 4.625 | 287,053 | 0 | 0 | 0 | 0 | 0 | 553,832 | 12/31/2017 |
| B5050505 | | GARLAND | TX | | 09/01/2015 | 4.375 | 548,493 | 0 | 0 | 0 | 0 | 0 | 979,800 | 12/31/2017 |
| B5120703 | | GARLAND | TX | | 02/11/2016 | 4.500 | 649,054 | 0 | 0 | 0 | 0 | 0 | 1,273,440 | 12/31/2017 |
| B4090301 | | GEORGETOWN | TX | | 11/21/2014 | 4.625 | 293,635 | 0 | 0 | 0 | 0 | 0 | 444,624 | 12/31/2017 |
| B5081902 | | GEORGETOWN | TX | | 10/29/2015 | 4.500 | 187,355 | 0 | 0 | 0 | 0 | 0 | 297,999 | 12/31/2017 |
| B7031303 | CF | GEORGETOWN | TX | | 06/07/2017 | 5.000 | 1,503,531 | 0 | 0 | 0 | 0 | 0 | 2,521,875 | 12/31/2017 |
| B8053002 | | GEORGETOWN | TX | | 07/30/2018 | 4.875 | 968,287 | 0 | 0 | 0 | 0 | 0 | 1,300,000 | 07/30/2018 |
| B6040701 | | GRANBURY | TX | | 09/23/2016 | 4.250 | 2,298,679 | 0 | 0 | 0 | 0 | 0 | 3,225,930 | 12/31/2017 |
| A9113004 | | GRAND PRAIRIE | TX | | 12/30/2009 | 4.250 | 752,277 | 0 | 0 | 0 | 0 | 0 | 1,439,000 | 12/31/2017 |
| B2121907 | | GRAND PRAIRIE | TX | | 02/27/2013 | 4.625 | 650,561 | 0 | 0 | 0 | 0 | 0 | 3,045,866 | 12/31/2017 |
| B3120603 | | GRAND PRAIRIE | TX | | 02/14/2014 | 4.625 | 734,481 | 0 | 0 | 0 | 0 | 0 | 1,202,256 | 12/31/2017 |
| B3121704 | | GRAND PRAIRIE | TX | | 03/25/2014 | 5.000 | 897,173 | 0 | 0 | 0 | 0 | 0 | 1,573,770 | 12/31/2017 |
| B4041801 | | GRAND PRAIRIE | TX | | 06/30/2014 | 4.125 | 746,005 | 0 | 0 | 0 | 0 | 0 | 1,032,312 | 12/31/2017 |
| B5050103 | | GRAND PRAIRIE | TX | | 07/27/2015 | 4.875 | 2,267,308 | 0 | 0 | 0 | 0 | 0 | 4,264,224 | 12/31/2017 |
| B5092208 | | GRAND PRAIRIE | TX | | 12/16/2015 | 4.875 | 276,909 | 0 | 0 | 0 | 0 | 0 | 611,926 | 12/31/2017 |
| B6071801 | | GRAND PRAIRIE | TX | | 10/05/2016 | 4.125 | 910,777 | 0 | 0 | 0 | 0 | 0 | 1,223,330 | 12/31/2017 |
| B5030401 | | GRAPEVINE | TX | | 05/15/2015 | 4.125 | 986,127 | 0 | 0 | 0 | 0 | 0 | 1,433,568 | 12/31/2017 |
| B6021901 | | GRAPEVINE | TX | | 05/09/2016 | 4.500 | 1,081,415 | 0 | 0 | 0 | 0 | 0 | 2,118,353 | 12/31/2017 |
| B6050602 | | GRAPEVINE | TX | | 06/24/2016 | 4.125 | 5,619,472 | 0 | 0 | 0 | 0 | 0 | 8,377,368 | 12/31/2017 |
| A8020809 | | HARKER HEIGHTS | TX | | 04/18/2008 | 4.875 | 298,342 | 0 | 0 | 0 | 0 | 0 | 990,400 | 12/31/2017 |
| B1011702 | CF | HARLINGEN | TX | | 03/22/2011 | 6.500 | 1,193,288 | 0 | 0 | 0 | 0 | 0 | 2,460,000 | 12/31/2017 |
| B5042301 | | HASLET | TX | | 06/19/2015 | 4.000 | 473,440 | 0 | 0 | 0 | 0 | 0 | 663,175 | 12/31/2017 |
| B7022303 | CF | HASLET | TX | | 05/10/2017 | 4.875 | 1,348,586 | 0 | 0 | 0 | 0 | 0 | 2,326,240 | 12/31/2017 |
| B8092601 | | HEATH | TX | | 12/12/2018 | 4.875 | 1,025,000 | 0 | 0 | 0 | 0 | 0 | 1,697,000 | 12/12/2018 |
| B5060402 | | HIDALGO | TX | | 08/20/2015 | 4.500 | 239,029 | 0 | 0 | 0 | 0 | 0 | 438,785 | 12/31/2017 |
| B8051606 | | HORSESHOE BAY | TX | | 07/20/2018 | 4.750 | 893,688 | 0 | 0 | 0 | 0 | 0 | 1,210,000 | 07/20/2018 |
| A3031404 | | HOUSTON | TX | | 06/05/2003 | 4.125 | 194,843 | 0 | 0 | 0 | 0 | 0 | 816,400 | 12/31/2017 |
| A4011202 | | HOUSTON | TX | | 03/30/2004 | 6.125 | 82,675 | 0 | 0 | 0 | 0 | 0 | 1,413,720 | 12/31/2017 |
| A4011203 | | HOUSTON | TX | | 03/30/2004 | 6.000 | 65,604 | 0 | 0 | 0 | 0 | 0 | 1,419,160 | 12/31/2017 |
| A4030201 | | HOUSTON | TX | | 04/21/2004 | 5.875 | 52,054 | 0 | 0 | 0 | 0 | 0 | 1,149,000 | 12/31/2017 |
| A4030301 | CF | HOUSTON | TX | | 05/03/2004 | 4.250 | 1,041,870 | 0 | 0 | 0 | 0 | 0 | 2,400,000 | 12/31/2017 |
| A4040107 | | HOUSTON | TX | | 06/22/2004 | 5.625 | 61,952 | 0 | 0 | 0 | 0 | 0 | 1,626,390 | 12/31/2017 |
| A4052502 | | HOUSTON | TX | | 08/19/2004 | 7.250 | 419,739 | 0 | 0 | 0 | 0 | 0 | 1,726,860 | 12/31/2017 |
| A4090904 | | HOUSTON | TX | | 11/08/2004 | 5.875 | 283,517 | 0 | 0 | 0 | 0 | 0 | 769,590 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A4102305 | | HOUSTON | TX | | 01/31/2005 | 6.000 | 454,687 | 0 | 0 | 0 | 0 | 0 | 1,093,000 | 12/31/2017 |
| A4121601 | | HOUSTON | TX | | 04/27/2005 | 6.125 | 90,783 | 0 | 0 | 0 | 0 | 0 | 1,245,420 | 12/31/2017 |
| A5022403 | | HOUSTON | TX | | 05/20/2005 | 5.875 | 80,638 | 0 | 0 | 0 | 0 | 0 | 1,095,480 | 12/31/2017 |
| A5022404 | | HOUSTON | TX | | 05/20/2005 | 5.875 | 73,285 | 0 | 0 | 0 | 0 | 0 | 817,020 | 12/31/2017 |
| A5072101 | | HOUSTON | TX | | 09/29/2005 | 5.625 | 100,755 | 0 | 0 | 0 | 0 | 0 | 809,370 | 12/31/2017 |
| A5080506 | | HOUSTON | TX | | 11/14/2005 | 5.875 | 96,472 | 0 | 0 | 0 | 0 | 0 | 881,280 | 12/31/2017 |
| A5090906 | | HOUSTON | TX | | 12/07/2005 | 5.875 | 363,959 | 0 | 0 | 0 | 0 | 0 | 1,003,170 | 12/31/2017 |
| A5091205 | | HOUSTON | TX | | 11/29/2005 | 5.625 | 115,530 | 0 | 0 | 0 | 0 | 0 | 958,290 | 12/31/2017 |
| A5102602 | | HOUSTON | TX | | 12/31/2006 | 5.875 | 84,849 | 0 | 0 | 0 | 0 | 0 | 390,071 | 12/31/2017 |
| A51026023 | | HOUSTON | TX | | 06/30/2011 | 6.375 | 163,376 | 0 | 0 | 0 | 0 | 0 | 751,079 | 12/31/2017 |
| A5102603 | | HOUSTON | TX | | 01/24/2006 | 5.875 | 124,719 | 0 | 0 | 0 | 0 | 0 | 696,660 | 12/31/2017 |
| A5102607 | | HOUSTON | TX | | 12/31/2006 | 6.125 | 179,423 | 0 | 0 | 0 | 0 | 0 | 697,170 | 12/31/2017 |
| A6061902 | | HOUSTON | TX | | 09/06/2006 | 4.500 | 493,001 | 0 | 0 | 0 | 0 | 0 | 915,200 | 12/31/2017 |
| A6062601 | | HOUSTON | TX | | 09/14/2006 | 6.750 | 897,226 | 0 | 0 | 0 | 0 | 0 | 4,585,860 | 12/31/2017 |
| A6090801 | | HOUSTON | TX | | 11/17/2006 | 6.375 | 405,411 | 0 | 0 | 0 | 0 | 0 | 1,119,450 | 12/31/2017 |
| A6091202 | | HOUSTON | TX | | 11/30/2006 | 4.250 | 348,298 | 0 | 0 | 0 | 0 | 0 | 581,400 | 12/31/2017 |
| A7030603 | | HOUSTON | TX | | 05/11/2007 | 6.000 | 178,880 | 0 | 0 | 0 | 0 | 0 | 1,072,530 | 12/31/2017 |
| A7082104 | | HOUSTON | TX | | 01/14/2008 | 4.750 | 257,851 | 0 | 0 | 0 | 0 | 0 | 357,898 | 12/31/2017 |
| A7092104 | | HOUSTON | TX | | 12/06/2007 | 4.750 | 307,633 | 0 | 0 | 0 | 0 | 0 | 1,109,250 | 12/31/2017 |
| A7101103 | | HOUSTON | TX | | 12/20/2007 | 4.875 | 432,342 | 0 | 0 | 0 | 0 | 0 | 773,670 | 12/31/2017 |
| A7102403 | | HOUSTON | TX | | 01/09/2008 | 4.750 | 207,054 | 0 | 0 | 0 | 0 | 0 | 260,610 | 12/31/2017 |
| A7103109 | | HOUSTON | TX | | 01/15/2008 | 6.125 | 214,307 | 0 | 0 | 0 | 0 | 0 | 469,481 | 12/31/2017 |
| A7112007 | | HOUSTON | TX | | 01/23/2008 | 4.625 | 255,178 | 0 | 0 | 0 | 0 | 0 | 444,511 | 12/31/2017 |
| A7121903 | | HOUSTON | TX | | 02/12/2008 | 6.500 | 54,635 | 0 | 0 | 0 | 0 | 0 | 338,640 | 12/31/2017 |
| A8012401 | | HOUSTON | TX | | 05/05/2008 | 4.750 | 846,315 | 0 | 0 | 0 | 0 | 0 | 1,276,500 | 12/31/2017 |
| A8061301 | | HOUSTON | TX | | 09/17/2008 | 4.250 | 1,919,025 | 0 | 0 | 0 | 0 | 0 | 3,232,890 | 12/31/2017 |
| A8071801 | | HOUSTON | TX | | 09/29/2008 | 6.875 | 71,196 | 0 | 0 | 0 | 0 | 0 | 827,898 | 12/31/2017 |
| A8091101 | | HOUSTON | TX | | 11/21/2008 | 4.875 | 860,325 | 0 | 0 | 0 | 0 | 0 | 1,874,160 | 12/31/2017 |
| A8091802 | | HOUSTON | TX | | 11/25/2008 | 4.375 | 852,130 | 0 | 0 | 0 | 0 | 0 | 1,517,625 | 12/31/2017 |
| A8092904 | | HOUSTON | TX | | 11/25/2008 | 4.750 | 270,137 | 0 | 0 | 0 | 0 | 0 | 451,140 | 12/31/2017 |
| A8112101 | | HOUSTON | TX | | 01/30/2009 | 4.750 | 456,583 | 0 | 0 | 0 | 0 | 0 | 806,696 | 12/31/2017 |
| A8112603 | | HOUSTON | TX | | 02/24/2009 | 7.375 | 247,694 | 0 | 0 | 0 | 0 | 0 | 698,340 | 12/31/2017 |
| A9030411 | | HOUSTON | TX | | 04/29/2009 | 6.875 | 721,300 | 0 | 0 | 0 | 0 | 0 | 1,520,280 | 12/31/2017 |
| A9031307 | | HOUSTON | TX | | 06/03/2009 | 6.875 | 137,408 | 0 | 0 | 0 | 0 | 0 | 833,690 | 12/31/2017 |
| B0021001 | CF | HOUSTON | TX | | 03/31/2010 | 7.375 | 1,059,353 | 0 | 0 | 0 | 0 | 0 | 6,847,082 | 12/31/2017 |
| B0022604 | | HOUSTON | TX | | 04/30/2010 | 4.250 | 544,959 | 0 | 0 | 0 | 0 | 0 | 2,393,908 | 12/31/2017 |
| B0030103 | | HOUSTON | TX | | 05/24/2010 | 4.250 | 2,264,790 | 0 | 0 | 0 | 0 | 0 | 4,337,718 | 12/31/2017 |
| B0082602 | | HOUSTON | TX | | 12/10/2010 | 4.250 | 1,212,247 | 0 | 0 | 0 | 0 | 0 | 4,830,000 | 12/31/2017 |
| B0092901 | | HOUSTON | TX | | 12/30/2010 | 4.625 | 579,152 | 0 | 0 | 0 | 0 | 0 | 1,590,000 | 12/31/2017 |
| B1012404 | CF | HOUSTON | TX | | 03/29/2011 | 4.125 | 1,255,936 | 0 | 0 | 0 | 0 | 0 | 2,764,000 | 12/31/2017 |
| B1013101 | | HOUSTON | TX | | 04/14/2011 | 4.500 | 607,508 | 0 | 0 | 0 | 0 | 0 | 1,198,586 | 12/31/2017 |
| B1021006 | | HOUSTON | TX | | 04/19/2011 | 4.500 | 1,790,261 | 0 | 0 | 0 | 0 | 0 | 4,388,098 | 12/31/2017 |
| B1021701 | CF | HOUSTON | TX | | 05/09/2011 | 6.375 | 1,098,495 | 0 | 0 | 0 | 0 | 0 | 2,064,177 | 12/31/2017 |
| B1031501 | | HOUSTON | TX | | 05/17/2011 | 6.500 | 569,593 | 0 | 0 | 0 | 0 | 0 | 1,019,662 | 01/31/2018 |
| B1032202 | | HOUSTON | TX | | 06/30/2011 | 6.250 | 1,054,641 | 0 | 0 | 0 | 0 | 0 | 1,571,310 | 12/31/2017 |
| B1041505 | | HOUSTON | TX | | 07/01/2011 | 5.875 | 294,209 | 0 | 0 | 0 | 0 | 0 | 3,231,866 | 12/31/2017 |
| B1042801 | | HOUSTON | TX | | 06/30/2011 | 5.000 | 903,145 | 0 | 0 | 0 | 0 | 0 | 2,054,000 | 12/31/2017 |
| B1042802 | CF | HOUSTON | TX | | 07/11/2011 | 6.125 | 1,102,362 | 0 | 0 | 0 | 0 | 0 | 2,197,272 | 12/31/2017 |
| B1053102 | | HOUSTON | TX | | 07/22/2011 | 6.375 | 849,154 | 0 | 0 | 0 | 0 | 0 | 1,339,470 | 12/31/2017 |
| B1060204 | | HOUSTON | TX | | 08/04/2011 | 3.875 | 408,355 | 0 | 0 | 0 | 0 | 0 | 1,255,584 | 12/31/2017 |
| B1071103 | | HOUSTON | TX | | 09/29/2011 | 6.000 | 484,037 | 0 | 0 | 0 | 0 | 0 | 1,487,732 | 12/31/2017 |
| B1081501 | | HOUSTON | TX | | 11/01/2011 | 5.000 | 828,484 | 0 | 0 | 0 | 0 | 0 | 1,684,034 | 12/31/2017 |
| B1081502 | | HOUSTON | TX | | 11/01/2011 | 5.000 | 1,294,546 | 0 | 0 | 0 | 0 | 0 | 1,714,702 | 12/31/2017 |
| B1081701 | | HOUSTON | TX | | 10/31/2011 | 5.625 | 654,973 | 0 | 0 | 0 | 0 | 0 | 2,145,858 | 12/31/2017 |
| B1121502 | | HOUSTON | TX | | 02/15/2012 | 5.250 | 785,080 | 0 | 0 | 0 | 0 | 0 | 1,567,676 | 12/31/2017 |
| B1122901 | | HOUSTON | TX | | 02/21/2012 | 5.375 | 540,440 | 0 | 0 | 0 | 0 | 0 | 1,184,326 | 12/31/2017 |
| B2041004 | | HOUSTON | TX | | 06/29/2012 | 5.625 | 563,669 | 0 | 0 | 0 | 0 | 0 | 1,090,584 | 12/31/2017 |
| B2041901 | CF | HOUSTON | TX | | 06/22/2012 | 5.125 | 1,211,896 | 0 | 0 | 0 | 0 | 0 | 2,050,488 | 12/31/2017 |
| B2042301 | CF | HOUSTON | TX | | 07/25/2012 | 4.875 | 1,037,608 | 0 | 0 | 0 | 0 | 0 | 1,339,520 | 12/31/2017 |
| B2042401 | | HOUSTON | TX | | 05/30/2012 | 5.000 | 956,345 | 0 | 0 | 0 | 0 | 0 | 1,087,800 | 12/31/2017 |
| B2060401 | CF | HOUSTON | TX | | 09/19/2012 | 4.375 | 2,300,376 | 0 | 0 | 0 | 0 | 0 | 3,621,727 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B2060504 | | HOUSTON | TX | | 09/27/2012 | 4.500 | 506,079 | 0 | 0 | 0 | 0 | 0 | 848,894 | 12/31/2017 |
| B2061303 | CF | HOUSTON | TX | | 09/28/2012 | 4.875 | 4,132,139 | 0 | 0 | 0 | 0 | 0 | 8,458,234 | 12/31/2017 |
| B2070204 | | HOUSTON | TX | | 09/25/2012 | 5.250 | 1,005,991 | 0 | 0 | 0 | 0 | 0 | 1,492,501 | 12/31/2017 |
| B2070204-1 | | HOUSTON | TX | | 01/20/2017 | 5.250 | 446,507 | 0 | 0 | 0 | 0 | 0 | 662,443 | 12/31/2017 |
| B2070603 | | HOUSTON | TX | | 09/19/2012 | 4.375 | 817,860 | 0 | 0 | 0 | 0 | 0 | 1,403,783 | 12/31/2017 |
| B2070604 | CF | HOUSTON | TX | | 09/19/2012 | 4.375 | 1,635,788 | 0 | 0 | 0 | 0 | 0 | 2,838,258 | 12/31/2017 |
| B2090401 | | HOUSTON | TX | | 10/29/2012 | 4.750 | 683,812 | 0 | 0 | 0 | 0 | 0 | 1,645,817 | 12/31/2017 |
| B2101101 | | HOUSTON | TX | | 12/21/2012 | 4.375 | 850,697 | 0 | 0 | 0 | 0 | 0 | 1,153,824 | 12/31/2017 |
| B2101701 | | HOUSTON | TX | | 12/19/2012 | 5.250 | 800,092 | 0 | 0 | 0 | 0 | 0 | 1,575,798 | 12/31/2017 |
| B2112101 | | HOUSTON | TX | | 02/26/2013 | 4.375 | 513,727 | 0 | 0 | 0 | 0 | 0 | 771,255 | 12/31/2017 |
| B2122801 | CF | HOUSTON | TX | | 02/21/2013 | 4.625 | 1,102,610 | 0 | 0 | 0 | 0 | 0 | 2,013,695 | 12/31/2017 |
| B3012301 | CF | HOUSTON | TX | | 03/27/2013 | 4.500 | 1,078,113 | 0 | 0 | 0 | 0 | 0 | 1,824,774 | 12/31/2017 |
| B3022503 | | HOUSTON | TX | | 06/10/2013 | 4.250 | 981,848 | 0 | 0 | 0 | 0 | 0 | 1,786,950 | 12/31/2017 |
| B3022701 | | HOUSTON | TX | | 04/25/2013 | 4.500 | 452,467 | 0 | 0 | 0 | 0 | 0 | 982,657 | 12/31/2017 |
| B3030403 | | HOUSTON | TX | | 05/21/2013 | 3.750 | 508,463 | 0 | 0 | 0 | 0 | 0 | 4,700,395 | 12/31/2017 |
| B3032007 | | HOUSTON | TX | | 06/28/2013 | 4.375 | 949,452 | 0 | 0 | 0 | 0 | 0 | 2,710,950 | 12/31/2017 |
| B3050601 | | HOUSTON | TX | | 07/16/2013 | 4.250 | 589,332 | 0 | 0 | 0 | 0 | 0 | 949,732 | 12/31/2017 |
| B3051001 | | HOUSTON | TX | | 08/12/2013 | 4.375 | 623,663 | 0 | 0 | 0 | 0 | 0 | 999,498 | 12/31/2017 |
| B3112204 | | HOUSTON | TX | | 02/21/2014 | 4.875 | 485,322 | 0 | 0 | 0 | 0 | 0 | 761,038 | 12/31/2017 |
| B3112205 | | HOUSTON | TX | | 02/27/2014 | 4.250 | 279,905 | 0 | 0 | 0 | 0 | 0 | 810,628 | 12/31/2017 |
| B3120502 | CF | HOUSTON | TX | | 02/28/2014 | 5.625 | 994,033 | 0 | 0 | 0 | 0 | 0 | 1,973,584 | 12/31/2017 |
| B3122001 | | HOUSTON | TX | | 03/11/2014 | 4.500 | 702,057 | 0 | 0 | 0 | 0 | 0 | 1,111,880 | 12/31/2017 |
| B4021402 | | HOUSTON | TX | | 05/01/2014 | 4.750 | 502,243 | 0 | 0 | 0 | 0 | 0 | 1,150,050 | 12/31/2017 |
| B4030704 | | HOUSTON | TX | | 05/29/2014 | 4.875 | 640,399 | 0 | 0 | 0 | 0 | 0 | 1,181,670 | 12/31/2017 |
| B4030705 | | HOUSTON | TX | | 05/29/2014 | 4.875 | 1,829,719 | 0 | 0 | 0 | 0 | 0 | 2,817,750 | 12/31/2017 |
| B4070201 | | HOUSTON | TX | | 09/09/2014 | 5.375 | 261,197 | 0 | 0 | 0 | 0 | 0 | 414,232 | 12/31/2017 |
| B4092202 | | HOUSTON | TX | | 12/03/2014 | 4.500 | 603,251 | 0 | 0 | 0 | 0 | 0 | 1,431,672 | 12/31/2017 |
| B4120906 | | HOUSTON | TX | | 02/09/2015 | 4.375 | 968,416 | 0 | 0 | 0 | 0 | 0 | 1,596,180 | 12/31/2017 |
| B4120909 | | HOUSTON | TX | | 02/11/2015 | 4.250 | 386,639 | 0 | 0 | 0 | 0 | 0 | 548,340 | 12/31/2017 |
| B4121901 | | HOUSTON | TX | | 02/27/2015 | 3.875 | 1,282,136 | 0 | 0 | 0 | 0 | 0 | 2,215,560 | 12/31/2017 |
| B5020203 | CF | HOUSTON | TX | | 04/23/2015 | 4.250 | 983,599 | 0 | 0 | 0 | 0 | 0 | 2,060,172 | 12/31/2017 |
| B5021301 | | HOUSTON | TX | | 04/14/2015 | 4.000 | 1,784,684 | 0 | 0 | 0 | 0 | 0 | 2,661,824 | 12/31/2017 |
| B5033101 | CF | HOUSTON | TX | | 06/12/2015 | 4.500 | 1,130,972 | 0 | 0 | 0 | 0 | 0 | 1,686,729 | 12/31/2017 |
| B5040201 | | HOUSTON | TX | | 06/11/2015 | 3.875 | 4,345,180 | 0 | 0 | 0 | 0 | 0 | 11,004,225 | 12/31/2017 |
| B5040202 | | HOUSTON | TX | | 06/15/2015 | 4.000 | 2,278,528 | 0 | 0 | 0 | 0 | 0 | 3,839,945 | 12/31/2017 |
| B5041001 | | HOUSTON | TX | | 06/19/2015 | 4.500 | 299,821 | 0 | 0 | 0 | 0 | 0 | 949,149 | 12/31/2017 |
| B5042703 | | HOUSTON | TX | | 06/25/2015 | 4.125 | 1,469,368 | 0 | 0 | 0 | 0 | 0 | 2,515,650 | 12/31/2017 |
| B5042801 | | HOUSTON | TX | | 07/10/2015 | 4.250 | 1,478,705 | 0 | 0 | 0 | 0 | 0 | 2,189,904 | 12/31/2017 |
| B5072201 | | HOUSTON | TX | | 09/02/2015 | 4.625 | 156,394 | 0 | 0 | 0 | 0 | 0 | 591,785 | 12/31/2017 |
| B5072703 | | HOUSTON | TX | | 10/05/2015 | 4.625 | 220,231 | 0 | 0 | 0 | 0 | 0 | 388,206 | 12/31/2017 |
| B5082603 | | HOUSTON | TX | | 11/13/2015 | 4.375 | 775,311 | 0 | 0 | 0 | 0 | 0 | 1,425,570 | 12/31/2017 |
| B5083101 | | HOUSTON | TX | | 11/10/2015 | 4.375 | 615,347 | 0 | 0 | 0 | 0 | 0 | 918,840 | 12/31/2017 |
| B5092902 | | HOUSTON | TX | | 11/18/2015 | 4.375 | 1,550,623 | 0 | 0 | 0 | 0 | 0 | 2,437,320 | 12/31/2017 |
| B5102201 | | HOUSTON | TX | | 02/22/2016 | 4.250 | 1,534,147 | 0 | 0 | 0 | 0 | 0 | 2,184,930 | 12/31/2017 |
| B5111301 | | HOUSTON | TX | | 01/26/2016 | 5.125 | 873,199 | 0 | 0 | 0 | 0 | 0 | 1,149,676 | 12/31/2017 |
| B5111303 | | HOUSTON | TX | | 02/10/2016 | 4.625 | 945,151 | 0 | 0 | 0 | 0 | 0 | 2,136,540 | 12/31/2017 |
| B6011901 | | HOUSTON | TX | | 03/22/2016 | 4.625 | 1,068,863 | 0 | 0 | 0 | 0 | 0 | 1,481,200 | 12/31/2017 |
| B6040802 | | HOUSTON | TX | | 06/15/2016 | 4.250 | 1,532,447 | 0 | 0 | 0 | 0 | 0 | 2,256,210 | 12/31/2017 |
| B6050201 | | HOUSTON | TX | | 09/29/2016 | 4.500 | 1,465,417 | 0 | 0 | 0 | 0 | 0 | 1,927,484 | 12/31/2017 |
| B6050202 | CF | HOUSTON | TX | | 07/29/2016 | 4.750 | 1,944,935 | 0 | 0 | 0 | 0 | 0 | 3,501,972 | 12/31/2017 |
| B6051601 | | HOUSTON | TX | | 07/27/2016 | 4.250 | 946,065 | 0 | 0 | 0 | 0 | 0 | 1,343,277 | 12/31/2017 |
| B6051701 | | HOUSTON | TX | | 07/12/2016 | 4.250 | 6,811,699 | 0 | 0 | 0 | 0 | 0 | 9,287,595 | 12/31/2017 |
| B6052601 | | HOUSTON | TX | | 09/28/2016 | 4.250 | 851,396 | 0 | 0 | 0 | 0 | 0 | 1,551,676 | 12/31/2017 |
| B6061701 | CF | HOUSTON | TX | | 09/13/2016 | 4.750 | 1,800,020 | 0 | 0 | 0 | 0 | 0 | 2,916,182 | 12/31/2017 |
| B6070801 | | HOUSTON | TX | | 09/09/2016 | 4.250 | 2,438,003 | 0 | 0 | 0 | 0 | 0 | 3,663,394 | 12/31/2017 |
| B6072701 | | HOUSTON | TX | | 10/13/2016 | 4.250 | 1,046,640 | 0 | 0 | 0 | 0 | 0 | 1,543,540 | 12/31/2017 |
| B6072702 | | HOUSTON | TX | | 10/13/2016 | 4.250 | 1,958,220 | 0 | 0 | 0 | 0 | 0 | 2,448,790 | 12/31/2017 |
| B6081201 | | HOUSTON | TX | | 11/02/2016 | 4.375 | 398,843 | 0 | 0 | 0 | 0 | 0 | 600,428 | 12/31/2017 |
| B6081601 | | HOUSTON | TX | | 11/04/2016 | 4.000 | 1,034,381 | 0 | 0 | 0 | 0 | 0 | 1,681,532 | 12/31/2017 |
| B6091902 | | HOUSTON | TX | | 11/23/2016 | 4.125 | 485,667 | 0 | 0 | 0 | 0 | 0 | 1,367,820 | 12/31/2017 |
| B6100605 | | HOUSTON | TX | | 12/09/2016 | 4.500 | 983,242 | 0 | 0 | 0 | 0 | 0 | 1,351,557 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B6101701 | | HOUSTON | TX | | 01/01/2017 | 4.250 | 377,105 | 0 | 0 | 0 | 0 | 0 | 630,374 | 12/31/2017 |
| B6101801 | | HOUSTON | TX | | 01/12/2017 | 4.125 | 437,946 | 0 | 0 | 0 | 0 | 0 | 622,080 | 12/31/2017 |
| B6102401 | | HOUSTON | TX | | 01/26/2017 | 4.000 | 1,651,410 | 0 | 0 | 0 | 0 | 0 | 2,769,638 | 12/31/2017 |
| B6110904 | | HOUSTON | TX | | 01/13/2017 | 4.000 | 1,356,595 | 0 | 0 | 0 | 0 | 0 | 2,174,481 | 12/31/2017 |
| B6120201 | | HOUSTON | TX | | 03/10/2017 | 4.750 | 640,899 | 0 | 0 | 0 | 0 | 0 | 902,778 | 12/31/2017 |
| B7011801 | | HOUSTON | TX | | 03/22/2017 | 4.875 | 673,190 | 0 | 0 | 0 | 0 | 0 | 1,131,108 | 12/31/2017 |
| B7020901 | | HOUSTON | TX | | 04/20/2017 | 4.500 | 844,814 | 0 | 0 | 0 | 0 | 0 | 1,118,644 | 12/31/2017 |
| B7021001 | | HOUSTON | TX | | 04/20/2017 | 4.375 | 2,221,636 | 0 | 0 | 0 | 0 | 0 | 3,050,000 | 12/31/2017 |
| B7050501 | | HOUSTON | TX | | 07/25/2017 | 4.625 | 896,905 | 0 | 0 | 0 | 0 | 0 | 1,235,202 | 12/31/2017 |
| B7051505 | CF | HOUSTON | TX | | 07/31/2017 | 5.000 | 1,034,552 | 0 | 0 | 0 | 0 | 0 | 1,407,636 | 12/31/2017 |
| B7051602 | | HOUSTON | TX | | 08/07/2017 | 4.750 | 786,470 | 0 | 0 | 0 | 0 | 0 | 1,085,233 | 12/31/2017 |
| B7063001 | | HOUSTON | TX | | 08/25/2017 | 5.125 | 14,682,179 | 0 | 0 | 0 | 0 | 0 | 23,342,000 | 12/31/2017 |
| B7071401 | | HOUSTON | TX | | 09/29/2017 | 4.625 | 1,835,689 | 0 | 0 | 0 | 0 | 0 | 2,490,670 | 12/31/2017 |
| B7100201 | | HOUSTON | TX | | 12/15/2017 | 4.500 | 1,966,318 | 0 | 0 | 0 | 0 | 0 | 2,912,826 | 12/31/2017 |
| B7100202 | | HOUSTON | TX | | 12/15/2017 | 4.500 | 3,264,461 | 0 | 0 | 0 | 0 | 0 | 5,101,292 | 12/31/2017 |
| B7100203 | | HOUSTON | TX | | 12/15/2017 | 4.500 | 4,585,138 | 0 | 0 | 0 | 0 | 0 | 6,736,392 | 12/31/2017 |
| B7100906 | | HOUSTON | TX | | 12/22/2017 | 4.500 | 469,728 | 0 | 0 | 0 | 0 | 0 | 646,700 | 12/31/2017 |
| B7100907 | | HOUSTON | TX | | 12/22/2017 | 4.500 | 819,300 | 0 | 0 | 0 | 0 | 0 | 1,128,826 | 12/31/2017 |
| B7100908 | | HOUSTON | TX | | 12/22/2017 | 4.500 | 1,387,347 | 0 | 0 | 0 | 0 | 0 | 1,899,068 | 12/31/2017 |
| B7100912 | | HOUSTON | TX | | 12/22/2017 | 4.500 | 2,184,799 | 0 | 0 | 0 | 0 | 0 | 2,977,496 | 12/31/2017 |
| B7100913 | | HOUSTON | TX | | 12/22/2017 | 4.500 | 3,845,245 | 0 | 0 | 0 | 0 | 0 | 5,209,280 | 12/31/2017 |
| B7102604 | | HOUSTON | TX | | 01/10/2018 | 4.500 | 1,435,111 | 0 | 0 | 0 | 0 | 0 | 1,948,760 | 01/10/2018 |
| B7103003 | | HOUSTON | TX | | 01/10/2018 | 4.750 | 371,684 | 0 | 0 | 0 | 0 | 0 | 504,648 | 01/10/2018 |
| B8012305 | | HOUSTON | TX | | 05/24/2018 | 5.000 | 1,477,874 | 0 | 0 | 0 | 0 | 0 | 2,122,750 | 05/24/2018 |
| B8020210 | | HOUSTON | TX | | 03/09/2018 | 4.750 | 595,646 | 0 | 0 | 0 | 0 | 0 | 1,555,200 | 03/09/2018 |
| B8020804 | | HOUSTON | TX | | 04/13/2018 | 4.750 | 908,592 | 0 | 0 | 0 | 0 | 0 | 1,511,000 | 04/13/2018 |
| B8030201 | | HOUSTON | TX | | 05/16/2018 | 4.875 | 7,166,903 | 0 | 0 | 0 | 0 | 0 | 9,975,600 | 05/16/2018 |
| B8032603 | | HOUSTON | TX | | 07/23/2018 | 4.750 | 2,210,785 | 0 | 0 | 0 | 0 | 0 | 2,967,404 | 07/23/2018 |
| B8040303 | | HOUSTON | TX | | 05/17/2018 | 4.875 | 372,348 | 0 | 0 | 0 | 0 | 0 | 505,000 | 05/17/2018 |
| B8041101 | | HOUSTON | TX | | 06/21/2018 | 4.875 | 638,197 | 0 | 0 | 0 | 0 | 0 | 861,750 | 06/21/2018 |
| B8050901 | | HOUSTON | TX | | 07/18/2018 | 5.125 | 248,341 | 0 | 0 | 0 | 0 | 0 | 385,750 | 07/18/2018 |
| B8060702 | | HOUSTON | TX | | 08/10/2018 | 5.125 | 2,139,323 | 0 | 0 | 0 | 0 | 0 | 2,867,750 | 08/10/2018 |
| B8071202 | | HOUSTON | TX | | 08/30/2018 | 5.500 | 11,400,000 | 0 | 0 | 0 | 0 | 0 | 15,903,000 | 08/30/2018 |
| B8072303 | | HOUSTON | TX | | 10/26/2018 | 4.875 | 4,402,455 | 0 | 0 | 0 | 0 | 0 | 6,325,704 | 10/26/2018 |
| B8080803 | | HOUSTON | TX | | 10/09/2018 | 5.250 | 1,007,617 | 0 | 0 | 0 | 0 | 0 | 1,354,230 | 10/09/2018 |
| B8090603 | | HOUSTON | TX | | 11/14/2018 | 5.000 | 666,750 | 0 | 0 | 0 | 0 | 0 | 889,953 | 11/14/2018 |
| W5112401 | | HOUSTON | TX | | 02/11/2016 | 6.375 | 4,814,589 | 0 | 0 | 0 | 0 | 0 | 11,305,936 | 12/31/2017 |
| W5112401A | | HOUSTON | TX | | 03/16/2017 | 8.750 | 403,505 | 0 | 0 | 0 | 0 | 0 | 947,536 | 12/31/2017 |
| W5112401B | | HOUSTON | TX | | 11/16/2017 | 8.750 | 40,534 | 0 | 0 | 0 | 0 | 0 | 95,186 | 12/31/2017 |
| W5112401C | | HOUSTON | TX | | 12/18/2017 | 8.750 | 324,511 | 0 | 0 | 0 | 0 | 0 | 762,038 | 12/31/2017 |
| W5112401D | | HOUSTON | TX | | 06/13/2018 | 8.750 | 57,650 | 0 | 0 | 0 | 0 | 0 | 135,377 | 12/31/2017 |
| W5112401E | | HOUSTON | TX | | 10/17/2018 | 8.750 | 53,626 | 0 | 0 | 0 | 0 | 0 | 125,927 | 12/31/2017 |
| A8022208 | | HUMBLE | TX | | 04/22/2008 | 6.375 | 211,751 | 0 | 0 | 0 | 0 | 0 | 397,173 | 12/31/2017 |
| A8031903 | | HUMBLE | TX | | 06/13/2008 | 6.375 | 104,802 | 0 | 0 | 0 | 0 | 0 | 686,970 | 12/31/2017 |
| B0081101 | | HUMBLE | TX | | 10/26/2010 | 6.500 | 324,991 | 0 | 0 | 0 | 0 | 0 | 637,623 | 12/31/2017 |
| B3112002 | | HUMBLE | TX | | 02/11/2014 | 5.000 | 248,333 | 0 | 0 | 0 | 0 | 0 | 483,088 | 12/31/2017 |
| B4022801 | | HUMBLE | TX | | 05/02/2014 | 5.000 | 789,439 | 0 | 0 | 0 | 0 | 0 | 1,484,610 | 12/31/2017 |
| B8021303 | | HUMBLE | TX | | 04/20/2018 | 5.750 | 4,343,390 | 0 | 0 | 0 | 0 | 0 | 7,394,470 | 04/20/2018 |
| B8080702 | | HUMBLE | TX | | 10/11/2018 | 4.875 | 469,595 | 0 | 0 | 0 | 0 | 0 | 734,412 | 10/11/2018 |
| A3111903 | | HUNTSVILLE | TX | | 03/22/2004 | 5.250 | 453,740 | 0 | 0 | 0 | 0 | 0 | 1,529,000 | 12/31/2017 |
| B4030501 | | HURST | TX | | 05/29/2014 | 4.250 | 637,223 | 0 | 0 | 0 | 0 | 0 | 819,060 | 12/31/2017 |
| B5071603 | | HUTTO | TX | | 09/24/2015 | 4.375 | 886,682 | 0 | 0 | 0 | 0 | 0 | 1,316,340 | 12/31/2017 |
| B7101203 | | HUTTO | TX | | 12/19/2017 | 4.500 | 466,348 | 0 | 0 | 0 | 0 | 0 | 590,240 | 12/31/2017 |
| A7090403 | | IRVING | TX | | 10/10/2007 | 6.375 | 412,525 | 0 | 0 | 0 | 0 | 0 | 637,765 | 12/31/2017 |
| B2061402 | CF | IRVING | TX | | 09/12/2012 | 5.000 | 1,083,898 | 0 | 0 | 0 | 0 | 0 | 1,873,056 | 12/31/2017 |
| B3041802 | CF | IRVING | TX | | 05/13/2013 | 4.750 | 1,364,451 | 0 | 0 | 0 | 0 | 0 | 2,357,708 | 12/31/2017 |
| B4010804 | | IRVING | TX | | 04/15/2014 | 4.375 | 1,084,881 | 0 | 0 | 0 | 0 | 0 | 2,023,170 | 12/31/2017 |
| B4123101 | CF | IRVING | TX | | 05/01/2015 | 4.250 | 1,007,370 | 0 | 0 | 0 | 0 | 0 | 1,806,348 | 12/31/2017 |
| B7051703 | | IRVING | TX | | 07/27/2017 | 4.750 | 4,202,447 | 0 | 0 | 0 | 0 | 0 | 6,345,259 | 12/31/2017 |
| B7051704 | CF | IRVING | TX | | 07/27/2017 | 4.750 | 2,526,270 | 0 | 0 | 0 | 0 | 0 | 4,113,048 | 12/31/2017 |
| B7051705 | | IRVING | TX | | 07/27/2017 | 4.750 | 1,400,812 | 0 | 0 | 0 | 0 | 0 | 1,926,846 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A7022103 | | KATY | TX | | 04/24/2007 | 6.250 | 157,447 | 0 | 0 | 0 | 0 | 0 | 893,010 | 12/31/2017 |
| A7032210 | | KATY | TX | | 05/30/2007 | 6.250 | 131,525 | 0 | 0 | 0 | 0 | 0 | 378,930 | 12/31/2017 |
| A8060401 | | KATY | TX | | 02/03/2009 | 4.375 | 778,634 | 0 | 0 | 0 | 0 | 0 | 1,894,376 | 12/31/2017 |
| A9040104 | CF | KATY | TX | | 06/10/2009 | 4.125 | 980,565 | 0 | 0 | 0 | 0 | 0 | 2,791,990 | 12/31/2017 |
| B0040801 | | KATY | TX | | 05/28/2010 | 7.750 | 950,000 | 0 | 0 | 0 | 0 | 0 | 1,824,746 | 12/31/2017 |
| B1050403 | CF | KATY | TX | | 07/08/2011 | 6.125 | 1,483,133 | 0 | 0 | 0 | 0 | 0 | 2,729,452 | 12/31/2017 |
| B3041002 | | KATY | TX | | 07/23/2013 | 4.250 | 291,577 | 0 | 0 | 0 | 0 | 0 | 425,664 | 12/31/2017 |
| B3050203 | | KATY | TX | | 07/25/2013 | 4.500 | 1,126,826 | 0 | 0 | 0 | 0 | 0 | 1,643,616 | 12/31/2017 |
| B3101001 | CF | KATY | TX | | 01/14/2014 | 4.875 | 1,217,410 | 0 | 0 | 0 | 0 | 0 | 1,824,345 | 12/31/2017 |
| B4030702 | | KATY | TX | | 05/19/2014 | 4.750 | 958,852 | 0 | 0 | 0 | 0 | 0 | 1,582,020 | 12/31/2017 |
| B5021003 | | KATY | TX | | 03/19/2015 | 3.875 | 1,048,838 | 0 | 0 | 0 | 0 | 0 | 1,735,760 | 12/31/2017 |
| B5080501 | | KATY | TX | | 10/14/2015 | 4.625 | 216,359 | 0 | 0 | 0 | 0 | 0 | 423,306 | 12/31/2017 |
| B5100802 | | KATY | TX | | 01/14/2016 | 4.750 | 825,813 | 0 | 0 | 0 | 0 | 0 | 1,226,874 | 12/31/2017 |
| B6012201 | CF | KATY | TX | | 03/18/2016 | 5.250 | 1,520,754 | 0 | 0 | 0 | 0 | 0 | 2,284,100 | 12/31/2017 |
| B6022204 | | KATY | TX | | 03/31/2016 | 4.375 | 2,100,226 | 0 | 0 | 0 | 0 | 0 | 3,546,900 | 12/31/2017 |
| B6050601 | | KATY | TX | | 07/20/2016 | 4.375 | 1,268,964 | 0 | 0 | 0 | 0 | 0 | 2,066,580 | 12/31/2017 |
| B6070601 | | KATY | TX | | 10/26/2016 | 4.125 | 1,264,982 | 0 | 0 | 0 | 0 | 0 | 1,833,220 | 12/31/2017 |
| A8011605 | | KELLER | TX | | 04/15/2008 | 6.500 | 484,396 | 0 | 0 | 0 | 0 | 0 | 651,200 | 12/31/2017 |
| B2052205 | CF | KELLER | TX | | 07/31/2012 | 5.000 | 958,162 | 0 | 0 | 0 | 0 | 0 | 2,049,208 | 12/31/2017 |
| B2091703 | | KELLER | TX | | 12/07/2012 | 4.875 | 629,026 | 0 | 0 | 0 | 0 | 0 | 1,178,814 | 12/31/2017 |
| A5091207 | | KERRVILLE | TX | | 12/31/2006 | 5.625 | 72,614 | 0 | 0 | 0 | 0 | 0 | 640,050 | 12/31/2017 |
| B2050212 | CF | KERRVILLE | TX | | 07/31/2012 | 5.000 | 1,184,991 | 0 | 0 | 0 | 0 | 0 | 2,377,004 | 12/31/2017 |
| A6042502 | | KILLEEN | TX | | 12/31/2006 | 4.500 | 217,041 | 0 | 0 | 0 | 0 | 0 | 543,150 | 12/31/2017 |
| B2031501 | CF | KILLEEN | TX | | 05/30/2012 | 5.500 | 1,194,871 | 0 | 0 | 0 | 0 | 0 | 2,129,757 | 12/31/2017 |
| A7032806 | | KINGWOOD | TX | | 06/25/2007 | 4.750 | 182,326 | 0 | 0 | 0 | 0 | 0 | 840,990 | 12/31/2017 |
| B3101601 | CF | KINGWOOD | TX | | 01/07/2014 | 5.875 | 1,014,131 | 0 | 0 | 0 | 0 | 0 | 1,474,191 | 12/31/2017 |
| A8041801 | | KYLE | TX | | 06/30/2008 | 5.000 | 324,057 | 0 | 0 | 0 | 0 | 0 | 764,490 | 12/31/2017 |
| B2091102 | | KYLE | TX | | 10/29/2012 | 4.500 | 487,315 | 0 | 0 | 0 | 0 | 0 | 696,896 | 12/31/2017 |
| A6042803 | CF | LA PORTE | TX | | 07/26/2006 | 4.500 | 1,932,376 | 0 | 0 | 0 | 0 | 0 | 4,843,000 | 12/31/2017 |
| B1051001 | | LA PORTE | TX | | 08/02/2011 | 6.625 | 628,199 | 0 | 0 | 0 | 0 | 0 | 1,279,260 | 12/31/2017 |
| A4031902 | | LAKE DALLAS | TX | | 06/08/2004 | 5.500 | 360,360 | 0 | 0 | 0 | 0 | 0 | 2,272,000 | 12/31/2017 |
| B4021403 | CF | LAKE JACKSON | TX | | 04/11/2014 | 4.750 | 1,093,203 | 0 | 0 | 0 | 0 | 0 | 2,497,470 | 12/31/2017 |
| B5091401 | | LAKE JACKSON | TX | | 11/18/2015 | 5.125 | 1,440,502 | 0 | 0 | 0 | 0 | 0 | 2,168,280 | 12/31/2017 |
| B3081601 | | LAKEWAY | TX | | 10/30/2013 | 5.250 | 812,346 | 0 | 0 | 0 | 0 | 0 | 1,140,415 | 12/31/2017 |
| A5051002 | | LANCASTER | TX | | 08/19/2005 | 4.375 | 300,458 | 0 | 0 | 0 | 0 | 0 | 1,080,000 | 12/31/2017 |
| A7101102 | | LANCASTER | TX | | 12/19/2007 | 5.000 | 321,826 | 0 | 0 | 0 | 0 | 0 | 455,430 | 12/31/2017 |
| A9021003 | CF | LANCASTER | TX | | 03/31/2009 | 7.750 | 1,398,388 | 0 | 0 | 0 | 0 | 0 | 3,396,745 | 12/31/2017 |
| B3060702 | | LANCASTER | TX | | 08/30/2013 | 4.875 | 364,108 | 0 | 0 | 0 | 0 | 0 | 813,564 | 12/31/2017 |
| A8070102 | | LAREDO | TX | | 10/01/2008 | 4.875 | 652,890 | 0 | 0 | 0 | 0 | 0 | 1,462,950 | 12/31/2017 |
| B0030902 | CF | LAREDO | TX | | 05/20/2010 | 4.000 | 1,252,476 | 0 | 0 | 0 | 0 | 0 | 2,936,912 | 12/31/2017 |
| B1021004 | | LAREDO | TX | | 04/25/2011 | 4.250 | 910,770 | 0 | 0 | 0 | 0 | 0 | 1,093,704 | 12/31/2017 |
| B1101702 | | LAREDO | TX | | 01/31/2012 | 5.500 | 533,748 | 0 | 0 | 0 | 0 | 0 | 1,288,958 | 12/31/2017 |
| B1101703 | | LAREDO | TX | | 01/31/2012 | 5.500 | 762,535 | 0 | 0 | 0 | 0 | 0 | 1,906,828 | 12/31/2017 |
| B4122909 | | LAREDO | TX | | 02/20/2015 | 4.375 | 213,824 | 0 | 0 | 0 | 0 | 0 | 314,130 | 12/31/2017 |
| B5090201 | | LAREDO | TX | | 12/18/2015 | 4.375 | 827,870 | 0 | 0 | 0 | 0 | 0 | 1,200,962 | 12/31/2017 |
| B5090202 | | LAREDO | TX | | 12/18/2015 | 4.375 | 639,573 | 0 | 0 | 0 | 0 | 0 | 877,450 | 12/31/2017 |
| B5111803 | | LAREDO | TX | | 02/11/2016 | 4.375 | 275,039 | 0 | 0 | 0 | 0 | 0 | 342,720 | 12/31/2017 |
| B8012901 | | LAREDO | TX | | 05/04/2018 | 4.875 | 609,671 | 0 | 0 | 0 | 0 | 0 | 874,350 | 05/04/2018 |
| B8050406 | | LAREDO | TX | | 07/13/2018 | 5.250 | 335,302 | 0 | 0 | 0 | 0 | 0 | 554,250 | 07/13/2018 |
| B8091001 | | LAREDO | TX | | 11/14/2018 | 4.625 | 2,619,375 | 0 | 0 | 0 | 0 | 0 | 3,502,343 | 11/14/2018 |
| B8101701 | | LAREDO | TX | | 12/21/2018 | 5.125 | 6,560,000 | 0 | 0 | 0 | 0 | 0 | 9,503,000 | 12/21/2018 |
| B4011701 | | LEAGUE CITY | TX | | 03/24/2014 | 4.875 | 410,438 | 0 | 0 | 0 | 0 | 0 | 606,518 | 12/31/2017 |
| B4042301 | CF | LEAGUE CITY | TX | | 06/27/2014 | 4.850 | 1,708,714 | 0 | 0 | 0 | 0 | 0 | 2,121,373 | 12/31/2017 |
| B4070303 | | LEAGUE CITY | TX | | 09/19/2014 | 4.500 | 1,448,168 | 0 | 0 | 0 | 0 | 0 | 2,174,304 | 12/31/2017 |
| B6030901 | | LEAGUE CITY | TX | | 05/13/2016 | 4.625 | 3,363,172 | 0 | 0 | 0 | 0 | 0 | 4,982,175 | 12/31/2017 |
| B6112101 | | LEAGUE CITY | TX | | 02/06/2017 | 4.750 | 1,150,721 | 0 | 0 | 0 | 0 | 0 | 1,880,630 | 12/31/2017 |
| B6112802 | | LEAGUE CITY | TX | | 02/13/2017 | 4.750 | 2,064,993 | 0 | 0 | 0 | 0 | 0 | 2,991,702 | 12/31/2017 |
| A8093004 | | LEWISVILLE | TX | | 11/25/2008 | 4.875 | 436,525 | 0 | 0 | 0 | 0 | 0 | 533,520 | 12/31/2017 |
| A9113003 | | LEWISVILLE | TX | | 12/30/2009 | 4.250 | 743,722 | 0 | 0 | 0 | 0 | 0 | 1,618,000 | 12/31/2017 |
| B5030205 | | LEWISVILLE | TX | | 04/17/2015 | 4.375 | 727,734 | 0 | 0 | 0 | 0 | 0 | 1,066,932 | 12/31/2017 |
| B3031403 | | LONGVIEW | TX | | 06/27/2013 | 4.625 | 866,958 | 0 | 0 | 0 | 0 | 0 | 1,328,955 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A4072103 | | LUBBOCK | TX | | 08/30/2004 | 7.000 | 219,531 | 0 | 0 | 0 | 0 | 0 | 825,000 | 12/31/2017 |
| B3011806 | | LUBBOCK | TX | | 03/25/2013 | 4.500 | 743,157 | 0 | 0 | 0 | 0 | 0 | 1,266,774 | 12/31/2017 |
| B5032401 | | MADISONVILLE | TX | | 06/12/2015 | 4.000 | 957,040 | 0 | 0 | 0 | 0 | 0 | 1,500,393 | 12/31/2017 |
| B2101602 | | MAGNOLIA | TX | | 12/04/2012 | 4.500 | 149,277 | 0 | 0 | 0 | 0 | 0 | 300,834 | 12/31/2017 |
| B5021302 | | MAGNOLIA | TX | | 04/15/2015 | 4.125 | 827,593 | 0 | 0 | 0 | 0 | 0 | 1,296,552 | 12/31/2017 |
| B5070801 | | MAGNOLIA | TX | | 09/10/2015 | 4.500 | 411,042 | 0 | 0 | 0 | 0 | 0 | 570,130 | 12/31/2017 |
| B6111003 | | MAGNOLIA | TX | | 01/25/2017 | 4.375 | 1,137,321 | 0 | 0 | 0 | 0 | 0 | 1,955,405 | 12/31/2017 |
| B1011901 | | MANSFIELD | TX | | 02/28/2011 | 6.000 | 1,015,476 | 0 | 0 | 0 | 0 | 0 | 1,604,970 | 12/31/2017 |
| B4090404 | | MANSFIELD | TX | | 10/16/2014 | 4.375 | 741,863 | 0 | 0 | 0 | 0 | 0 | 1,101,585 | 12/31/2017 |
| B8090506 | | MANSFIELD | TX | | 12/04/2018 | 5.250 | 2,100,000 | 0 | 0 | 0 | 0 | 0 | 2,802,000 | 12/04/2018 |
| B4090405 | | MARSHALL | TX | | 10/17/2014 | 4.750 | 678,245 | 0 | 0 | 0 | 0 | 0 | 988,590 | 12/31/2017 |
| B8042302 | | MARSHALL | TX | | 06/27/2018 | 5.000 | 371,825 | 0 | 0 | 0 | 0 | 0 | 500,000 | 06/27/2018 |
| B4010902 | | MATHIS | TX | | 03/19/2014 | 4.500 | 348,289 | 0 | 0 | 0 | 0 | 0 | 570,570 | 12/31/2017 |
| B3051403 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 730,795 | 0 | 0 | 0 | 0 | 0 | 1,134,324 | 12/31/2017 |
| B3051404 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 317,715 | 0 | 0 | 0 | 0 | 0 | 534,357 | 12/31/2017 |
| B3051405 | CF | MCALLEN | TX | | 08/28/2013 | 4.500 | 1,048,561 | 0 | 0 | 0 | 0 | 0 | 1,723,356 | 12/31/2017 |
| B3051406 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 699,023 | 0 | 0 | 0 | 0 | 0 | 1,194,831 | 12/31/2017 |
| B3051407 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 489,342 | 0 | 0 | 0 | 0 | 0 | 797,526 | 12/31/2017 |
| B3051408 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 226,231 | 0 | 0 | 0 | 0 | 0 | 487,701 | 12/31/2017 |
| B3051409 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 451,186 | 0 | 0 | 0 | 0 | 0 | 645,165 | 12/31/2017 |
| B3051411 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 165,191 | 0 | 0 | 0 | 0 | 0 | 415,530 | 12/31/2017 |
| B3051412 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 253,559 | 0 | 0 | 0 | 0 | 0 | 475,308 | 12/31/2017 |
| B3051413 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 254,172 | 0 | 0 | 0 | 0 | 0 | 304,722 | 12/31/2017 |
| B3051414 | | MCALLEN | TX | | 08/28/2013 | 4.500 | 476,623 | 0 | 0 | 0 | 0 | 0 | 965,925 | 12/31/2017 |
| B3103105 | | MCALLEN | TX | | 01/23/2014 | 5.250 | 348,594 | 0 | 0 | 0 | 0 | 0 | 941,317 | 12/31/2017 |
| B3103106 | | MCALLEN | TX | | 01/23/2014 | 5.250 | 279,494 | 0 | 0 | 0 | 0 | 0 | 1,097,383 | 12/31/2017 |
| B3103107 | | MCALLEN | TX | | 01/23/2014 | 5.250 | 314,021 | 0 | 0 | 0 | 0 | 0 | 473,822 | 12/31/2017 |
| B3103108 | CF | MCALLEN | TX | | 01/23/2014 | 5.250 | 1,406,931 | 0 | 0 | 0 | 0 | 0 | 2,092,831 | 12/31/2017 |
| B8091303 | | MCALLEN | TX | | 11/30/2018 | 4.875 | 2,968,625 | 0 | 0 | 0 | 0 | 0 | 4,026,535 | 11/30/2018 |
| A4050603 | | MCKINNEY | TX | | 07/23/2004 | 6.125 | 46,388 | 0 | 0 | 0 | 0 | 0 | 1,668,000 | 12/31/2017 |
| A7102407 | | MCKINNEY | TX | | 12/11/2007 | 6.125 | 353,280 | 0 | 0 | 0 | 0 | 0 | 676,260 | 12/31/2017 |
| B4010805 | | MCKINNEY | TX | | 03/31/2014 | 5.625 | 565,792 | 0 | 0 | 0 | 0 | 0 | 1,037,476 | 12/31/2017 |
| B4080701 | | MCKINNEY | TX | | 11/26/2014 | 4.625 | 834,419 | 0 | 0 | 0 | 0 | 0 | 1,204,662 | 12/31/2017 |
| B4110302 | CF | MCKINNEY | TX | | 12/11/2014 | 4.875 | 1,720,495 | 0 | 0 | 0 | 0 | 0 | 2,706,570 | 12/31/2017 |
| B5010905 | | MCKINNEY | TX | | 04/23/2015 | 4.625 | 514,242 | 0 | 0 | 0 | 0 | 0 | 995,376 | 12/31/2017 |
| B5110303 | | MCKINNEY | TX | | 02/03/2016 | 4.375 | 381,572 | 0 | 0 | 0 | 0 | 0 | 616,560 | 12/31/2017 |
| B8051101 | | MCKINNEY | TX | | 07/12/2018 | 5.000 | 509,035 | 0 | 0 | 0 | 0 | 0 | 715,500 | 07/12/2018 |
| B0111102 | | MESQUITE | TX | | 01/21/2011 | 4.125 | 921,081 | 0 | 0 | 0 | 0 | 0 | 1,766,000 | 12/31/2017 |
| B1020107 | | MESQUITE | TX | | 03/31/2011 | 6.000 | 806,151 | 0 | 0 | 0 | 0 | 0 | 1,153,110 | 12/31/2017 |
| B3062605 | CF | MESQUITE | TX | | 09/30/2013 | 4.875 | 2,082,460 | 0 | 0 | 0 | 0 | 0 | 3,030,804 | 12/31/2017 |
| B1042701 | | MIDLAND | TX | | 07/29/2011 | 4.250 | 1,524,972 | 0 | 0 | 0 | 0 | 0 | 2,749,666 | 12/31/2017 |
| B1042701-1 | | MIDLAND | TX | | 05/15/2015 | 4.250 | 403,498 | 0 | 0 | 0 | 0 | 0 | 727,544 | 12/31/2017 |
| B3042201 | | MIDLAND | TX | | 07/02/2013 | 4.375 | 799,484 | 0 | 0 | 0 | 0 | 0 | 2,008,224 | 12/31/2017 |
| B5092304 | | MIDLAND | TX | | 12/09/2015 | 4.375 | 1,989,775 | 0 | 0 | 0 | 0 | 0 | 3,350,333 | 12/31/2017 |
| B6092802 | | MIDLAND | TX | | 12/09/2016 | 4.250 | 1,521,046 | 0 | 0 | 0 | 0 | 0 | 2,447,900 | 12/31/2017 |
| B8090504 | | MIDLAND | TX | | 11/07/2018 | 5.375 | 355,035 | 0 | 0 | 0 | 0 | 0 | 485,140 | 11/07/2018 |
| B5082604 | | MILLSAP | TX | | 11/10/2015 | 4.750 | 1,360,595 | 0 | 0 | 0 | 0 | 0 | 2,214,450 | 12/31/2017 |
| A5081002 | | MISSION | TX | | 12/31/2006 | 5.875 | 236,209 | 0 | 0 | 0 | 0 | 0 | 2,969,220 | 12/31/2017 |
| B0041503 | | MISSION | TX | | 06/04/2010 | 4.000 | 1,114,703 | 0 | 0 | 0 | 0 | 0 | 1,994,322 | 12/31/2017 |
| B6020201 | | MISSION | TX | | 04/15/2016 | 4.375 | 1,744,385 | 0 | 0 | 0 | 0 | 0 | 2,482,680 | 12/31/2017 |
| B2080201 | | MISSOURI CITY | TX | | 10/04/2012 | 4.875 | 237,327 | 0 | 0 | 0 | 0 | 0 | 661,374 | 12/31/2017 |
| B2080302 | | MISSOURI CITY | TX | | 10/04/2012 | 4.875 | 605,556 | 0 | 0 | 0 | 0 | 0 | 1,659,741 | 12/31/2017 |
| B2080303 | | MISSOURI CITY | TX | | 10/04/2012 | 4.875 | 467,887 | 0 | 0 | 0 | 0 | 0 | 1,339,489 | 12/31/2017 |
| B5092501 | | MISSOURI CITY | TX | | 12/07/2015 | 5.125 | 1,252,339 | 0 | 0 | 0 | 0 | 0 | 1,800,680 | 12/31/2017 |
| B8041201 | | MISSOURI CITY | TX | | 06/07/2018 | 5.000 | 786,207 | 0 | 0 | 0 | 0 | 0 | 1,074,500 | 06/07/2018 |
| A8012405 | | NORTH RICHLAND HILLS | TX | | 03/26/2008 | 4.750 | 219,414 | 0 | 0 | 0 | 0 | 0 | 415,650 | 12/31/2017 |
| B1040706 | CF | NORTH RICHLAND HILLS | TX | | 06/30/2011 | 4.250 | 2,540,750 | 0 | 0 | 0 | 0 | 0 | 6,234,680 | 12/31/2017 |
| B1122101 | | NORTH RICHLAND HILLS | TX | | 03/29/2012 | 4.125 | 1,196,175 | 0 | 0 | 0 | 0 | 0 | 2,902,466 | 12/31/2017 |
| A7031902 | | ODESSA | TX | | 05/31/2007 | 6.125 | 162,869 | 0 | 0 | 0 | 0 | 0 | 449,820 | 12/31/2017 |
| B5062201 | | ORANGE | TX | | 10/16/2015 | 4.500 | 977,575 | 0 | 0 | 0 | 0 | 0 | 1,460,511 | 12/31/2017 |
| B2092801 | CF | PALESTINE | TX | | 11/13/2012 | 4.750 | 1,026,036 | 0 | 0 | 0 | 0 | 0 | 1,764,230 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A5091304 | | PANTEGO | TX | | 12/31/2006 | 4.625 | 544,617 | 0 | 0 | 0 | 0 | 0 | 1,184,220 | 12/31/2017 |
| B0120903 | | PARIS | TX | | 02/28/2011 | 6.875 | 679,450 | 0 | 0 | 0 | 0 | 0 | 1,242,360 | 12/31/2017 |
| A9050101 | | PASADENA | TX | | 07/20/2009 | 4.250 | 764,378 | 0 | 0 | 0 | 0 | 0 | 3,343,776 | 12/31/2017 |
| B0122801 | CF | PASADENA | TX | | 02/17/2011 | 6.125 | 1,381,920 | 0 | 0 | 0 | 0 | 0 | 2,680,000 | 12/31/2017 |
| B1041301 | CF | PASADENA | TX | | 07/13/2011 | 6.250 | 1,019,333 | 0 | 0 | 0 | 0 | 0 | 2,263,118 | 12/31/2017 |
| B1041511 | | PASADENA | TX | | 06/20/2011 | 6.375 | 393,231 | 0 | 0 | 0 | 0 | 0 | 823,180 | 12/31/2017 |
| B3061402 | CF | PASADENA | TX | | 09/05/2013 | 4.750 | 1,559,088 | 0 | 0 | 0 | 0 | 0 | 4,103,316 | 12/31/2017 |
| B4101601 | | PASADENA | TX | | 12/19/2014 | 4.625 | 642,902 | 0 | 0 | 0 | 0 | 0 | 1,108,264 | 12/31/2017 |
| B6091904 | | PASADENA | TX | | 11/28/2016 | 4.375 | 398,843 | 0 | 0 | 0 | 0 | 0 | 759,650 | 12/31/2017 |
| B4082902 | | PEARLAND | TX | | 12/19/2014 | 4.125 | 1,327,131 | 0 | 0 | 0 | 0 | 0 | 1,918,263 | 12/31/2017 |
| B5062901 | | PEARLAND | TX | | 10/29/2015 | 5.000 | 348,600 | 0 | 0 | 0 | 0 | 0 | 547,560 | 12/31/2017 |
| B2032201 | | PENITAS | TX | | 06/12/2012 | 5.500 | 702,615 | 0 | 0 | 0 | 0 | 0 | 1,347,786 | 12/31/2017 |
| B0032510 | | PFLUGERVILLE | TX | | 06/03/2010 | 6.875 | 114,964 | 0 | 0 | 0 | 0 | 0 | 322,184 | 12/31/2017 |
| B0081702 | | PFLUGERVILLE | TX | | 11/12/2010 | 6.375 | 328,633 | 0 | 0 | 0 | 0 | 0 | 953,040 | 12/31/2017 |
| B6032304 | | PFLUGERVILLE | TX | | 08/01/2016 | 4.625 | 3,944,926 | 0 | 0 | 0 | 0 | 0 | 5,246,795 | 12/31/2017 |
| B6081704 | | PFLUGERVILLE | TX | | 10/17/2016 | 4.000 | 2,130,019 | 0 | 0 | 0 | 0 | 0 | 2,897,510 | 12/31/2017 |
| A5081003 | | PHARR | TX | | 11/03/2005 | 5.875 | 127,310 | 0 | 0 | 0 | 0 | 0 | 1,977,270 | 12/31/2017 |
| A3031101 | | PLANO | TX | | 05/16/2003 | 6.500 | 173,879 | 0 | 0 | 0 | 0 | 0 | 688,500 | 12/31/2017 |
| A5051802 | | PLANO | TX | | 09/14/2005 | 6.000 | 671,792 | 0 | 0 | 0 | 0 | 0 | 1,143,825 | 12/31/2017 |
| A8082703 | | PLANO | TX | | 11/05/2008 | 5.375 | 1,873,919 | 0 | 0 | 0 | 0 | 0 | 1,736,505 | 12/31/2017 |
| A8090203 | | PLANO | TX | | 10/08/2008 | 5.250 | 843,974 | 0 | 0 | 0 | 0 | 0 | 1,340,550 | 12/31/2017 |
| B1041402 | | PLANO | TX | | 06/23/2011 | 6.250 | 899,357 | 0 | 0 | 0 | 0 | 0 | 1,083,090 | 12/31/2017 |
| B5090101 | | PLANO | TX | | 11/09/2015 | 4.500 | 357,984 | 0 | 0 | 0 | 0 | 0 | 986,100 | 12/31/2017 |
| B5092305 | | PLANO | TX | | 11/30/2015 | 4.500 | 623,142 | 0 | 0 | 0 | 0 | 0 | 1,138,290 | 12/31/2017 |
| B7101902 | | PLANO | TX | | 12/20/2017 | 4.625 | 495,468 | 0 | 0 | 0 | 0 | 0 | 705,330 | 12/31/2017 |
| A3011602 | | PLEASANTON | TX | | 03/25/2003 | 6.625 | 655,602 | 0 | 0 | 0 | 0 | 0 | 3,061,500 | 12/31/2017 |
| B6050206 | | POINT | TX | | 06/30/2016 | 4.375 | 474,810 | 0 | 0 | 0 | 0 | 0 | 703,566 | 12/31/2017 |
| A9120201 | | PORT ARTHUR | TX | | 02/17/2010 | 7.500 | 429,744 | 0 | 0 | 0 | 0 | 0 | 913,726 | 12/31/2017 |
| B2021403 | | PORT ARTHUR | TX | | 04/25/2012 | 4.750 | 193,407 | 0 | 0 | 0 | 0 | 0 | 313,681 | 12/31/2017 |
| B4021201 | | PORTER | TX | | 04/10/2014 | 4.750 | 660,471 | 0 | 0 | 0 | 0 | 0 | 1,027,140 | 12/31/2017 |
| B6052602 | | RICHARDSON | TX | | 07/26/2016 | 4.125 | 2,268,331 | 0 | 0 | 0 | 0 | 0 | 3,356,190 | 12/31/2017 |
| B2102502 | | RICHMOND | TX | | 01/22/2013 | 5.000 | 342,251 | 0 | 0 | 0 | 0 | 0 | 747,009 | 12/31/2017 |
| B3102103 | | RICHMOND | TX | | 12/20/2013 | 4.250 | 236,855 | 0 | 0 | 0 | 0 | 0 | 460,308 | 12/31/2017 |
| B6110102 | | RICHMOND | TX | | 01/24/2017 | 4.500 | 397,555 | 0 | 0 | 0 | 0 | 0 | 561,254 | 12/31/2017 |
| B8011104 | | RICHMOND | TX | | 03/14/2018 | 4.375 | 753,179 | 0 | 0 | 0 | 0 | 0 | 1,045,024 | 03/14/2018 |
| B8021302 | | RICHMOND | TX | | 04/20/2018 | 5.750 | 13,655,569 | 0 | 0 | 0 | 0 | 0 | 20,190,027 | 04/20/2018 |
| B5061802 | CF | Richwood | TX | | 08/27/2015 | 4.500 | 1,599,215 | 0 | 0 | 0 | 0 | 0 | 2,414,905 | 12/31/2017 |
| B2040201 | CF | ROANOKE | TX | | 05/31/2012 | 5.250 | 1,155,809 | 0 | 0 | 0 | 0 | 0 | 1,767,675 | 12/31/2017 |
| B5022705 | | ROANOKE | TX | | 05/29/2015 | 4.000 | 1,133,832 | 0 | 0 | 0 | 0 | 0 | 1,792,614 | 05/01/2018 |
| B5012803 | | ROCKPORT | TX | | 04/16/2015 | 4.250 | 633,826 | 0 | 0 | 0 | 0 | 0 | 1,297,086 | 12/31/2017 |
| B8092704 | | ROCKWALL | TX | | 12/17/2018 | 4.750 | 14,000,000 | 0 | 0 | 0 | 0 | 0 | 20,414,000 | 12/17/2018 |
| B2071605 | | ROSENBERG | TX | | 10/02/2012 | 4.875 | 211,544 | 0 | 0 | 0 | 0 | 0 | 472,932 | 12/31/2017 |
| B3012402 | | ROSENBERG | TX | | 04/25/2013 | 5.125 | 353,481 | 0 | 0 | 0 | 0 | 0 | 695,834 | 12/31/2017 |
| B6110101 | | ROSENBERG | TX | | 01/24/2017 | 4.500 | 629,453 | 0 | 0 | 0 | 0 | 0 | 1,204,762 | 12/31/2017 |
| B6110402 | | ROSENBERG | TX | | 01/27/2017 | 4.375 | 741,532 | 0 | 0 | 0 | 0 | 0 | 1,133,568 | 12/31/2017 |
| B7012302 | | ROSENBERG | TX | | 06/15/2017 | 4.500 | 4,877,896 | 0 | 0 | 0 | 0 | 0 | 7,281,250 | 12/31/2017 |
| A7080201 | | ROUND ROCK | TX | | 09/27/2007 | 5.250 | 187,138 | 0 | 0 | 0 | 0 | 0 | 312,120 | 12/31/2017 |
| A8091702 | | ROUND ROCK | TX | | 11/20/2008 | 4.875 | 1,143,391 | 0 | 0 | 0 | 0 | 0 | 2,409,355 | 12/31/2017 |
| A9042702 | | ROUND ROCK | TX | | 07/17/2009 | 7.875 | 500,021 | 0 | 0 | 0 | 0 | 0 | 1,189,125 | 12/31/2017 |
| B0020901 | | ROUND ROCK | TX | | 03/29/2010 | 4.000 | 1,971,962 | 0 | 0 | 0 | 0 | 0 | 2,741,000 | 12/31/2017 |
| B2040502 | | ROUND ROCK | TX | | 06/21/2012 | 5.375 | 482,113 | 0 | 0 | 0 | 0 | 0 | 892,188 | 12/31/2017 |
| B2091004 | | ROUND ROCK | TX | | 11/28/2012 | 4.750 | 472,930 | 0 | 0 | 0 | 0 | 0 | 1,720,180 | 12/31/2017 |
| B3010203 | | ROUND ROCK | TX | | 03/21/2013 | 4.750 | 413,046 | 0 | 0 | 0 | 0 | 0 | 721,563 | 12/31/2017 |
| B3051401 | | ROUND ROCK | TX | | 08/21/2013 | 4.750 | 326,294 | 0 | 0 | 0 | 0 | 0 | 669,200 | 12/31/2017 |
| B3102101 | CF | ROUND ROCK | TX | | 01/24/2014 | 4.875 | 3,005,760 | 0 | 0 | 0 | 0 | 0 | 4,650,654 | 12/31/2017 |
| B4101009 | | ROUND ROCK | TX | | 01/07/2015 | 4.500 | 403,336 | 0 | 0 | 0 | 0 | 0 | 597,696 | 12/31/2017 |
| B4122910 | | ROUND ROCK | TX | | 03/10/2015 | 3.750 | 362,032 | 0 | 0 | 0 | 0 | 0 | 1,250,600 | 12/31/2017 |
| B5032301 | | ROUND ROCK | TX | | 05/18/2015 | 4.250 | 957,681 | 0 | 0 | 0 | 0 | 0 | 1,425,720 | 12/31/2017 |
| B5111001 | | ROUND ROCK | TX | | 01/28/2016 | 4.375 | 586,599 | 0 | 0 | 0 | 0 | 0 | 976,778 | 12/31/2017 |
| B6030402 | | ROUND ROCK | TX | | 06/08/2016 | 4.250 | 1,696,637 | 0 | 0 | 0 | 0 | 0 | 2,546,460 | 12/31/2017 |
| B7061502 | | ROUND ROCK | TX | | 08/31/2017 | 4.625 | 1,154,823 | 0 | 0 | 0 | 0 | 0 | 1,726,880 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A9050402 | | ROWLETT | TX | | 06/29/2009 | 4.250 | 477,112 | 0 | 0 | 0 | 0 | 0 | 1,369,570 | 12/31/2017 |
| B5121001 | | ROWLETT | TX | | 03/01/2016 | 4.250 | 2,851,823 | 0 | 0 | 0 | 0 | 0 | 3,987,200 | 12/31/2017 |
| A8091202 | | SACHSE | TX | | 11/20/2008 | 5.000 | 471,877 | 0 | 0 | 0 | 0 | 0 | 994,625 | 12/31/2017 |
| B8013001 | | SAN ANGELO | TX | | 05/04/2018 | 4.875 | 521,086 | 0 | 0 | 0 | 0 | 0 | 713,750 | 05/04/2018 |
| A3072201 | | SAN ANTONIO | TX | | 12/31/2006 | 6.875 | 332,440 | 0 | 0 | 0 | 0 | 0 | 2,405,160 | 12/31/2017 |
| A4021906 | | SAN ANTONIO | TX | | 04/28/2004 | 6.000 | 27,806 | 0 | 0 | 0 | 0 | 0 | 997,000 | 12/31/2017 |
| A4041401 | | SAN ANTONIO | TX | | 08/04/2004 | 5.875 | 53,647 | 0 | 0 | 0 | 0 | 0 | 1,836,000 | 12/31/2017 |
| A4041601 | | SAN ANTONIO | TX | | 06/15/2004 | 4.250 | 56,141 | 0 | 0 | 0 | 0 | 0 | 1,635,000 | 12/31/2017 |
| A4042303 | | SAN ANTONIO | TX | | 12/31/2006 | 6.500 | 442,299 | 0 | 0 | 0 | 0 | 0 | 1,988,490 | 12/31/2017 |
| A4062901 | | SAN ANTONIO | TX | | 12/31/2006 | 6.500 | 248,620 | 0 | 0 | 0 | 0 | 0 | 555,581 | 12/31/2017 |
| A40629013 | | SAN ANTONIO | TX | | 12/31/2006 | 6.750 | 522,087 | 0 | 0 | 0 | 0 | 0 | 1,166,689 | 12/31/2017 |
| A4091402 | CF | SAN ANTONIO | TX | | 11/29/2004 | 6.250 | 1,050,799 | 0 | 0 | 0 | 0 | 0 | 3,756,000 | 12/31/2017 |
| A4091403 | | SAN ANTONIO | TX | | 11/29/2004 | 6.250 | 580,555 | 0 | 0 | 0 | 0 | 0 | 1,924,230 | 12/31/2017 |
| A5030103 | | SAN ANTONIO | TX | | 05/13/2005 | 6.250 | 345,677 | 0 | 0 | 0 | 0 | 0 | 1,220,430 | 12/31/2017 |
| A5071503 | | SAN ANTONIO | TX | | 09/26/2005 | 5.750 | 69,115 | 0 | 0 | 0 | 0 | 0 | 520,000 | 12/31/2017 |
| A6041101 | | SAN ANTONIO | TX | | 12/31/2006 | 6.875 | 91,842 | 0 | 0 | 0 | 0 | 0 | 286,370 | 12/31/2017 |
| A6073101 | | SAN ANTONIO | TX | | 10/04/2006 | 6.500 | 113,020 | 0 | 0 | 0 | 0 | 0 | 2,142,510 | 12/31/2017 |
| A6112803 | | SAN ANTONIO | TX | | 04/30/2007 | 6.500 | 542,725 | 0 | 0 | 0 | 0 | 0 | 1,626,900 | 12/31/2017 |
| A7010401 | | SAN ANTONIO | TX | | 03/02/2007 | 6.250 | 145,625 | 0 | 0 | 0 | 0 | 0 | 752,250 | 12/31/2017 |
| A7040903 | | SAN ANTONIO | TX | | 06/11/2007 | 6.000 | 141,201 | 0 | 0 | 0 | 0 | 0 | 937,380 | 12/31/2017 |
| A7121202 | | SAN ANTONIO | TX | | 01/31/2008 | 4.500 | 362,983 | 0 | 0 | 0 | 0 | 0 | 815,153 | 12/31/2017 |
| A8021204 | | SAN ANTONIO | TX | | 07/01/2008 | 6.125 | 405,823 | 0 | 0 | 0 | 0 | 0 | 1,498,890 | 12/31/2017 |
| A8022703 | | SAN ANTONIO | TX | | 05/09/2008 | 4.625 | 233,612 | 0 | 0 | 0 | 0 | 0 | 407,577 | 12/31/2017 |
| A9032303 | | SAN ANTONIO | TX | | 05/21/2009 | 4.500 | 619,099 | 0 | 0 | 0 | 0 | 0 | 763,560 | 12/31/2017 |
| B0030501 | | SAN ANTONIO | TX | | 05/10/2010 | 3.750 | 992,922 | 0 | 0 | 0 | 0 | 0 | 2,332,572 | 12/31/2017 |
| B0051101 | CF | SAN ANTONIO | TX | | 06/16/2010 | 6.500 | 1,108,523 | 0 | 0 | 0 | 0 | 0 | 4,085,158 | 12/31/2017 |
| B0080607 | | SAN ANTONIO | TX | | 10/25/2010 | 4.250 | 108,388 | 0 | 0 | 0 | 0 | 0 | 166,779 | 12/31/2017 |
| B1041501 | CF | SAN ANTONIO | TX | | 06/16/2011 | 6.125 | 1,445,048 | 0 | 0 | 0 | 0 | 0 | 1,908,640 | 12/31/2017 |
| B1060901 | | SAN ANTONIO | TX | | 08/10/2011 | 4.125 | 772,312 | 0 | 0 | 0 | 0 | 0 | 1,371,040 | 06/29/2018 |
| B1101902 | | SAN ANTONIO | TX | | 01/30/2012 | 5.625 | 874,114 | 0 | 0 | 0 | 0 | 0 | 2,103,464 | 12/31/2017 |
| B2020101 | | SAN ANTONIO | TX | | 03/27/2012 | 4.250 | 1,096,970 | 0 | 0 | 0 | 0 | 0 | 1,678,948 | 12/31/2017 |
| B2022808 | CF | SAN ANTONIO | TX | | 05/08/2012 | 4.845 | 1,113,222 | 0 | 0 | 0 | 0 | 0 | 2,124,318 | 12/31/2017 |
| B2022809 | CF | SAN ANTONIO | TX | | 05/08/2012 | 4.845 | 1,309,740 | 0 | 0 | 0 | 0 | 0 | 2,321,676 | 12/31/2017 |
| B2040503 | | SAN ANTONIO | TX | | 06/21/2012 | 5.500 | 338,337 | 0 | 0 | 0 | 0 | 0 | 815,562 | 12/31/2017 |
| B2041101 | | SAN ANTONIO | TX | | 06/06/2012 | 4.875 | 467,987 | 0 | 0 | 0 | 0 | 0 | 710,333 | 12/31/2017 |
| B2042402 | | SAN ANTONIO | TX | | 07/11/2012 | 5.375 | 183,520 | 0 | 0 | 0 | 0 | 0 | 318,257 | 12/31/2017 |
| B2060801 | | SAN ANTONIO | TX | | 08/14/2012 | 5.000 | 676,039 | 0 | 0 | 0 | 0 | 0 | 1,206,946 | 12/31/2017 |
| B2061403 | | SAN ANTONIO | TX | | 09/25/2012 | 4.750 | 1,785,990 | 0 | 0 | 0 | 0 | 0 | 2,172,713 | 12/31/2017 |
| B2082702 | CF | SAN ANTONIO | TX | | 10/30/2012 | 5.000 | 1,849,714 | 0 | 0 | 0 | 0 | 0 | 2,481,953 | 12/31/2017 |
| B2092802 | | SAN ANTONIO | TX | | 11/20/2012 | 4.750 | 551,805 | 0 | 0 | 0 | 0 | 0 | 1,452,220 | 12/31/2017 |
| B2092803 | | SAN ANTONIO | TX | | 11/20/2012 | 5.250 | 212,710 | 0 | 0 | 0 | 0 | 0 | 572,110 | 12/31/2017 |
| B3021102 | | SAN ANTONIO | TX | | 05/03/2013 | 4.625 | 541,535 | 0 | 0 | 0 | 0 | 0 | 942,947 | 12/31/2017 |
| B3021103 | | SAN ANTONIO | TX | | 05/03/2013 | 4.500 | 995,037 | 0 | 0 | 0 | 0 | 0 | 1,920,034 | 12/31/2017 |
| B3022801 | | SAN ANTONIO | TX | | 05/13/2013 | 4.500 | 241,808 | 0 | 0 | 0 | 0 | 0 | 482,746 | 12/31/2017 |
| B3022802 | | SAN ANTONIO | TX | | 05/13/2013 | 4.500 | 500,505 | 0 | 0 | 0 | 0 | 0 | 1,006,847 | 12/31/2017 |
| B3031301 | | SAN ANTONIO | TX | | 05/23/2013 | 4.500 | 366,088 | 0 | 0 | 0 | 0 | 0 | 764,736 | 12/31/2017 |
| B3032901 | | SAN ANTONIO | TX | | 06/10/2013 | 4.500 | 1,008,063 | 0 | 0 | 0 | 0 | 0 | 1,609,675 | 12/31/2017 |
| B3052005 | | SAN ANTONIO | TX | | 08/07/2013 | 4.500 | 528,619 | 0 | 0 | 0 | 0 | 0 | 1,470,141 | 12/31/2017 |
| B3070201 | | SAN ANTONIO | TX | | 09/23/2013 | 5.000 | 442,422 | 0 | 0 | 0 | 0 | 0 | 869,820 | 12/31/2017 |
| B3070202 | | SAN ANTONIO | TX | | 09/24/2013 | 5.000 | 322,972 | 0 | 0 | 0 | 0 | 0 | 713,944 | 12/31/2017 |
| B3100301 | | SAN ANTONIO | TX | | 11/26/2013 | 5.250 | 407,620 | 0 | 0 | 0 | 0 | 0 | 1,878,228 | 12/31/2017 |
| B4050704 | | SAN ANTONIO | TX | | 07/15/2014 | 4.750 | 838,531 | 0 | 0 | 0 | 0 | 0 | 1,238,988 | 12/31/2017 |
| B4080401 | | SAN ANTONIO | TX | | 11/20/2014 | 4.625 | 507,066 | 0 | 0 | 0 | 0 | 0 | 946,242 | 12/31/2017 |
| B4080402 | | SAN ANTONIO | TX | | 11/17/2014 | 4.625 | 197,358 | 0 | 0 | 0 | 0 | 0 | 280,368 | 12/31/2017 |
| B4102203 | | SAN ANTONIO | TX | | 12/11/2014 | 4.375 | 1,161,004 | 0 | 0 | 0 | 0 | 0 | 1,324,691 | 12/31/2017 |
| B5080701 | | SAN ANTONIO | TX | | 10/20/2015 | 4.625 | 897,230 | 0 | 0 | 0 | 0 | 0 | 1,230,957 | 12/31/2017 |
| B5092401 | | SAN ANTONIO | TX | | 01/14/2016 | 4.375 | 1,213,289 | 0 | 0 | 0 | 0 | 0 | 2,108,590 | 12/31/2017 |
| B5092402 | | SAN ANTONIO | TX | | 12/09/2015 | 4.500 | 613,751 | 0 | 0 | 0 | 0 | 0 | 1,030,813 | 12/31/2017 |
| B6010404 | | SAN ANTONIO | TX | | 02/29/2016 | 4.375 | 275,039 | 0 | 0 | 0 | 0 | 0 | 529,620 | 12/31/2017 |
| B6010804 | | SAN ANTONIO | TX | | 03/15/2016 | 4.375 | 1,903,322 | 0 | 0 | 0 | 0 | 0 | 2,472,400 | 12/31/2017 |
| B6010805 | | SAN ANTONIO | TX | | 03/15/2016 | 4.375 | 525,039 | 0 | 0 | 0 | 0 | 0 | 710,500 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B6011501 | | SAN ANTONIO | TX | | 03/22/2016 | 4.500 | 492,780 | 0 | 0 | 0 | 0 | 0 | 1,150,100 | 12/31/2017 |
| B6100601 | | SAN ANTONIO | TX | | 11/30/2016 | 4.125 | 394,987 | 0 | 0 | 0 | 0 | 0 | 551,925 | 12/31/2017 |
| B6100602 | | SAN ANTONIO | TX | | 11/30/2016 | 4.000 | 330,999 | 0 | 0 | 0 | 0 | 0 | 454,586 | 12/31/2017 |
| B7020801 | | SAN ANTONIO | TX | | 04/21/2017 | 4.625 | 1,514,295 | 0 | 0 | 0 | 0 | 0 | 2,159,744 | 12/31/2017 |
| B7020802 | | SAN ANTONIO | TX | | 04/21/2017 | 4.625 | 987,723 | 0 | 0 | 0 | 0 | 0 | 1,423,176 | 05/30/2018 |
| B7020803 | | SAN ANTONIO | TX | | 04/21/2017 | 4.625 | 1,227,810 | 0 | 0 | 0 | 0 | 0 | 1,723,200 | 12/31/2017 |
| B7071001 | | SAN ANTONIO | TX | | 09/08/2017 | 5.000 | 950,857 | 0 | 0 | 0 | 0 | 0 | 1,578,192 | 12/31/2017 |
| B8010401 | | SAN ANTONIO | TX | | 03/15/2018 | 4.625 | 427,587 | 0 | 0 | 0 | 0 | 0 | 665,136 | 03/15/2018 |
| B8012301 | | SAN ANTONIO | TX | | 03/28/2018 | 4.500 | 440,447 | 0 | 0 | 0 | 0 | 0 | 1,051,344 | 04/18/2018 |
| B0041502 | | SAN JUAN | TX | | 06/04/2010 | 4.000 | 934,904 | 0 | 0 | 0 | 0 | 0 | 1,978,988 | 12/31/2017 |
| B0061005 | | SAN MARCOS | TX | | 08/20/2010 | 5.000 | 200,784 | 0 | 0 | 0 | 0 | 0 | 429,430 | 12/31/2017 |
| B4111003 | | SAN MARCOS | TX | | 01/26/2015 | 4.500 | 1,559,655 | 0 | 0 | 0 | 0 | 0 | 2,330,360 | 12/31/2017 |
| B5072002 | | SAN MARCOS | TX | | 09/11/2015 | 5.125 | 661,832 | 0 | 0 | 0 | 0 | 0 | 936,135 | 12/31/2017 |
| B8100403 | | SAN MARCOS | TX | | 12/28/2018 | 5.000 | 1,300,000 | 0 | 0 | 0 | 0 | 0 | 1,750,000 | 12/28/2018 |
| B0081601 | | SAN SABA | TX | | 10/26/2010 | 5.250 | 868,557 | 0 | 0 | 0 | 0 | 0 | 935,746 | 12/31/2017 |
| B1052304 | CF | SCHERTZ | TX | | 08/18/2011 | 6.500 | 3,596,059 | 0 | 0 | 0 | 0 | 0 | 7,877,166 | 12/31/2017 |
| A9021204 | | SEGUIN | TX | | 04/16/2009 | 7.125 | 310,670 | 0 | 0 | 0 | 0 | 0 | 1,070,376 | 12/31/2017 |
| B4111301 | | SEMINOLE | TX | | 02/27/2015 | 4.375 | 893,711 | 0 | 0 | 0 | 0 | 0 | 1,370,872 | 12/31/2017 |
| B3102301 | | SHENANDOAH | TX | | 01/14/2014 | 4.500 | 791,646 | 0 | 0 | 0 | 0 | 0 | 1,522,286 | 12/31/2017 |
| B5111801 | | SHENANDOAH | TX | | 03/03/2016 | 4.875 | 1,285,368 | 0 | 0 | 0 | 0 | 0 | 1,928,500 | 12/31/2017 |
| A9042001 | | SHERMAN | TX | | 07/01/2009 | 7.625 | 380,735 | 0 | 0 | 0 | 0 | 0 | 912,580 | 12/31/2017 |
| B8101101 | | SHERMAN | TX | | 12/14/2018 | 5.250 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 5,178,000 | 12/14/2018 |
| A8093009 | | SOUTH HOUSTON | TX | | 11/24/2008 | 5.125 | 545,848 | 0 | 0 | 0 | 0 | 0 | 1,114,030 | 12/31/2017 |
| B2021503 | | SOUTHLAKE | TX | | 03/29/2012 | 5.000 | 411,924 | 0 | 0 | 0 | 0 | 0 | 1,383,038 | 12/31/2017 |
| B2021504 | | SOUTHLAKE | TX | | 03/29/2012 | 5.000 | 489,184 | 0 | 0 | 0 | 0 | 0 | 1,455,620 | 12/31/2017 |
| A3051303 | | SPRING | TX | | 07/30/2003 | 6.375 | 238,867 | 0 | 0 | 0 | 0 | 0 | 1,040,000 | 12/31/2017 |
| A5022203 | | SPRING | TX | | 05/19/2005 | 5.875 | 53,094 | 0 | 0 | 0 | 0 | 0 | 488,070 | 12/31/2017 |
| A7012301 | | SPRING | TX | | 06/21/2007 | 4.500 | 250,183 | 0 | 0 | 0 | 0 | 0 | 955,740 | 12/31/2017 |
| A8020701 | | SPRING | TX | | 04/22/2008 | 4.250 | 698,920 | 0 | 0 | 0 | 0 | 0 | 1,390,400 | 12/31/2017 |
| A8022206 | | SPRING | TX | | 05/12/2008 | 4.500 | 566,339 | 0 | 0 | 0 | 0 | 0 | 1,191,898 | 12/31/2017 |
| A8090312 | | SPRING | TX | | 11/19/2008 | 4.875 | 792,521 | 0 | 0 | 0 | 0 | 0 | 1,423,575 | 06/18/2018 |
| B1031401 | | SPRING | TX | | 05/05/2011 | 6.625 | 577,260 | 0 | 0 | 0 | 0 | 0 | 1,119,798 | 12/31/2017 |
| B1082201 | | SPRING | TX | | 10/31/2011 | 5.500 | 704,560 | 0 | 0 | 0 | 0 | 0 | 1,232,132 | 12/31/2017 |
| B2050210 | | SPRING | TX | | 06/28/2012 | 5.000 | 805,832 | 0 | 0 | 0 | 0 | 0 | 1,550,340 | 12/31/2017 |
| B3010301 | | SPRING | TX | | 03/21/2013 | 4.750 | 425,598 | 0 | 0 | 0 | 0 | 0 | 1,089,749 | 12/31/2017 |
| B3011602 | CF | SPRING | TX | | 03/08/2013 | 4.250 | 1,037,074 | 0 | 0 | 0 | 0 | 0 | 1,946,605 | 12/31/2017 |
| B4102202 | | SPRING | TX | | 02/03/2015 | 4.375 | 1,077,560 | 0 | 0 | 0 | 0 | 0 | 1,593,220 | 12/31/2017 |
| B4111001 | | SPRING | TX | | 02/06/2015 | 4.000 | 234,584 | 0 | 0 | 0 | 0 | 0 | 471,750 | 12/31/2017 |
| B5020903 | | SPRING | TX | | 03/18/2015 | 3.875 | 897,990 | 0 | 0 | 0 | 0 | 0 | 1,251,640 | 12/31/2017 |
| B5020904 | | SPRING | TX | | 03/18/2015 | 3.875 | 1,275,122 | 0 | 0 | 0 | 0 | 0 | 2,123,680 | 12/31/2017 |
| B6010602 | CF | SPRING | TX | | 04/04/2016 | 4.625 | 2,241,137 | 0 | 0 | 0 | 0 | 0 | 3,368,720 | 12/31/2017 |
| A8060402 | | STAFFORD | TX | | 08/18/2008 | 4.625 | 191,160 | 0 | 0 | 0 | 0 | 0 | 384,948 | 12/31/2017 |
| B4091101 | | STAFFORD | TX | | 12/05/2014 | 4.500 | 514,341 | 0 | 0 | 0 | 0 | 0 | 802,604 | 12/31/2017 |
| B7100911 | | STAFFORD | TX | | 12/22/2017 | 4.500 | 2,446,975 | 0 | 0 | 0 | 0 | 0 | 3,320,916 | 12/31/2017 |
| B8020803 | | STAFFORD | TX | | 05/01/2018 | 5.000 | 1,361,000 | 0 | 0 | 0 | 0 | 0 | 1,849,250 | 05/01/2018 |
| A4031006 | | SUGAR LAND | TX | | 05/25/2004 | 5.625 | 48,440 | 0 | 0 | 0 | 0 | 0 | 3,486,000 | 12/31/2017 |
| B6032803 | | SUGAR LAND | TX | | 06/01/2016 | 4.500 | 4,847,887 | 0 | 0 | 0 | 0 | 0 | 6,959,808 | 12/31/2017 |
| B7051202 | | SUNNYVALE | TX | | 07/21/2017 | 4.875 | 706,930 | 0 | 0 | 0 | 0 | 0 | 1,025,661 | 12/31/2017 |
| B8052901 | | TERRELL | TX | | 07/25/2018 | 5.000 | 818,306 | 0 | 0 | 0 | 0 | 0 | 1,107,795 | 07/25/2018 |
| B6041303 | CF | THE COLONY | TX | | 06/10/2016 | 4.875 | 1,716,783 | 0 | 0 | 0 | 0 | 0 | 3,024,018 | 12/31/2017 |
| B6060602 | | THE COLONY | TX | | 08/05/2016 | 4.375 | 479,357 | 0 | 0 | 0 | 0 | 0 | 1,383,588 | 12/31/2017 |
| A5080502 | | TOMBALL | TX | | 11/10/2005 | 6.375 | 429,168 | 0 | 0 | 0 | 0 | 0 | 850,885 | 12/31/2017 |
| A7021901 | | TOMBALL | TX | | 05/03/2007 | 6.375 | 184,926 | 0 | 0 | 0 | 0 | 0 | 648,720 | 12/31/2017 |
| B1081505 | | TOMBALL | TX | | 11/14/2011 | 5.625 | 692,517 | 0 | 0 | 0 | 0 | 0 | 1,134,716 | 12/31/2017 |
| B2021401 | | TOMBALL | TX | | 04/24/2012 | 4.875 | 262,247 | 0 | 0 | 0 | 0 | 0 | 455,840 | 12/31/2017 |
| B4121803 | | TOMBALL | TX | | 03/12/2015 | 4.500 | 356,325 | 0 | 0 | 0 | 0 | 0 | 566,800 | 12/31/2017 |
| B6050502 | | TOMBALL | TX | | 07/07/2016 | 4.125 | 2,986,619 | 0 | 0 | 0 | 0 | 0 | 4,113,135 | 12/31/2017 |
| B6111502 | | TOMBALL | TX | | 02/06/2017 | 4.375 | 1,329,084 | 0 | 0 | 0 | 0 | 0 | 1,742,975 | 12/31/2017 |
| B1101001 | | TYLER | TX | | 01/27/2012 | 5.650 | 563,413 | 0 | 0 | 0 | 0 | 0 | 922,880 | 12/31/2017 |
| B5050604 | CF | TYLER | TX | | 07/28/2015 | 5.000 | 1,243,748 | 0 | 0 | 0 | 0 | 0 | 2,189,904 | 12/31/2017 |
| B3081902 | | UNIVERSAL CITY | TX | | 10/22/2013 | 5.125 | 302,236 | 0 | 0 | 0 | 0 | 0 | 443,393 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A9050102 | | UVALDE | TX | | 07/20/2009 | 4.250 | 700,494 | 0 | 0 | 0 | 0 | 0 | 1,525,605 | 12/31/2017 |
| B1041503 | | VICTORIA | TX | | 06/30/2011 | 6.125 | 275,732 | 0 | 0 | 0 | 0 | 0 | 744,970 | 12/31/2017 |
| B2031403 | CF | VICTORIA | TX | | 05/24/2012 | 5.500 | 1,593,137 | 0 | 0 | 0 | 0 | 0 | 2,966,586 | 12/31/2017 |
| B2062903 | | VICTORIA | TX | | 09/28/2012 | 5.375 | 610,842 | 0 | 0 | 0 | 0 | 0 | 1,768,055 | 12/31/2017 |
| B3070203 | | VICTORIA | TX | | 09/25/2013 | 5.000 | 219,233 | 0 | 0 | 0 | 0 | 0 | 476,140 | 12/31/2017 |
| B8013101 | | VICTORIA | TX | | 04/04/2018 | 5.000 | 438,065 | 0 | 0 | 0 | 0 | 0 | 708,000 | 04/04/2018 |
| B8100413 | | VICTORIA | TX | | 12/21/2018 | 5.250 | 2,850,000 | 0 | 0 | 0 | 0 | 0 | 4,104,000 | 12/21/2018 |
| B1102001 | | WACO | TX | | 12/29/2011 | 6.250 | 463,341 | 0 | 0 | 0 | 0 | 0 | 1,122,990 | 12/31/2017 |
| B7100902 | | WACO | TX | | 12/11/2017 | 4.500 | 808,376 | 0 | 0 | 0 | 0 | 0 | 1,097,160 | 12/31/2017 |
| B8091203 | | WAXAHACHIE | TX | | 11/20/2018 | 5.000 | 333,375 | 0 | 0 | 0 | 0 | 0 | 601,345 | 11/20/2018 |
| A8111401 | | WEATHERFORD | TX | | 01/22/2009 | 7.250 | 569,659 | 0 | 0 | 0 | 0 | 0 | 1,487,160 | 12/31/2017 |
| B6110403 | | WEATHERFORD | TX | | 01/17/2017 | 4.625 | 636,548 | 0 | 0 | 0 | 0 | 0 | 1,340,928 | 12/31/2017 |
| A7022006 | | WEBSTER | TX | | 05/09/2007 | 4.625 | 382,375 | 0 | 0 | 0 | 0 | 0 | 834,360 | 12/31/2017 |
| B2050701 | CF | WEBSTER | TX | | 08/01/2012 | 4.750 | 3,596,060 | 0 | 0 | 0 | 0 | 0 | 5,231,421 | 12/31/2017 |
| B3092501 | CF | WEBSTER | TX | | 11/25/2013 | 4.750 | 986,558 | 0 | 0 | 0 | 0 | 0 | 1,403,928 | 12/31/2017 |
| B6091903 | | WEBSTER | TX | | 11/23/2016 | 4.125 | 318,541 | 0 | 0 | 0 | 0 | 0 | 699,774 | 12/31/2017 |
| B0041501 | | WESLACO | TX | | 06/04/2010 | 4.000 | 1,114,703 | 0 | 0 | 0 | 0 | 0 | 2,633,840 | 12/31/2017 |
| B2122002 | | WESLACO | TX | | 03/08/2013 | 4.875 | 934,285 | 0 | 0 | 0 | 0 | 0 | 3,062,040 | 12/31/2017 |
| A4091701 | | WHITE SETTLEMENT | TX | | 11/22/2004 | 5.000 | 286,859 | 0 | 0 | 0 | 0 | 0 | 862,000 | 12/31/2017 |
| A8030701 | | WICHITA FALLS | TX | | 05/19/2008 | 6.625 | 197,271 | 0 | 0 | 0 | 0 | 0 | 281,175 | 12/31/2017 |
| B2091305 | | WICHITA FALLS | TX | | 12/19/2012 | 5.375 | 309,712 | 0 | 0 | 0 | 0 | 0 | 537,642 | 12/31/2017 |
| B4022401 | | WICHITA FALLS | TX | | 05/30/2014 | 4.500 | 1,105,428 | 0 | 0 | 0 | 0 | 0 | 1,732,470 | 12/31/2017 |
| B5022301 | | WICHITA FALLS | TX | | 03/24/2015 | 4.375 | 4,079,671 | 0 | 0 | 0 | 0 | 0 | 5,814,640 | 12/31/2017 |
| A2051307 | CF | AMERICAN FORK | UT | | 08/01/2002 | 4.375 | 1,240,177 | 0 | 0 | 0 | 0 | 0 | 3,973,000 | 12/31/2017 |
| A8042101 | | AMERICAN FORK | UT | | 07/11/2008 | 4.875 | 476,372 | 0 | 0 | 0 | 0 | 0 | 909,570 | 12/31/2017 |
| B2052201 | | AMERICAN FORK | UT | | 08/23/2012 | 4.750 | 743,991 | 0 | 0 | 0 | 0 | 0 | 1,716,052 | 12/31/2017 |
| A7111901 | | BOUNTIFUL | UT | | 01/14/2008 | 6.500 | 147,989 | 0 | 0 | 0 | 0 | 0 | 277,007 | 12/31/2017 |
| A9111702 | | BOUNTIFUL | UT | | 01/15/2010 | 7.750 | 314,698 | 0 | 0 | 0 | 0 | 0 | 833,448 | 12/31/2017 |
| B5042201 | | BRIGHAM CITY | UT | | 07/16/2015 | 3.875 | 881,874 | 0 | 0 | 0 | 0 | 0 | 1,318,896 | 12/31/2017 |
| B4121503 | | CEDAR CITY | UT | | 01/30/2015 | 5.250 | 522,630 | 0 | 0 | 0 | 0 | 0 | 837,408 | 12/31/2017 |
| A8052902 | | CENTERVILLE | UT | | 08/27/2008 | 5.250 | 197,891 | 0 | 0 | 0 | 0 | 0 | 461,040 | 12/31/2017 |
| A7082802 | | CLEARFIELD | UT | | 10/26/2007 | 5.125 | 261,982 | 0 | 0 | 0 | 0 | 0 | 289,491 | 12/31/2017 |
| A9113007 | | CLEARFIELD | UT | | 02/11/2010 | 7.375 | 253,610 | 0 | 0 | 0 | 0 | 0 | 644,028 | 12/31/2017 |
| B5050802 | | CLEARFIELD | UT | | 07/29/2015 | 4.375 | 591,708 | 0 | 0 | 0 | 0 | 0 | 713,456 | 12/31/2017 |
| B5050804 | | CLEARFIELD | UT | | 07/29/2015 | 4.375 | 1,115,004 | 0 | 0 | 0 | 0 | 0 | 2,224,992 | 12/31/2017 |
| A8090405 | | CLINTON | UT | | 11/12/2008 | 4.750 | 778,878 | 0 | 0 | 0 | 0 | 0 | 1,318,050 | 12/31/2017 |
| B5031203 | | CLINTON | UT | | 04/28/2015 | 4.125 | 1,533,458 | 0 | 0 | 0 | 0 | 0 | 3,246,720 | 12/31/2017 |
| B5042202 | | CLINTON | UT | | 07/01/2015 | 4.500 | 1,839,784 | 0 | 0 | 0 | 0 | 0 | 2,951,520 | 12/31/2017 |
| B7101604 | | DRAPER | UT | | 12/15/2017 | 4.500 | 589,895 | 0 | 0 | 0 | 0 | 0 | 905,826 | 12/31/2017 |
| A3011503 | | FARMINGTON | UT | | 03/14/2003 | 6.500 | 266,369 | 0 | 0 | 0 | 0 | 0 | 854,760 | 12/31/2017 |
| A3061101 | | HOLLADAY | UT | | 08/14/2003 | 6.250 | 56,508 | 0 | 0 | 0 | 0 | 0 | 605,550 | 12/31/2017 |
| A6101005 | | KAYSVILLE | UT | | 12/28/2006 | 6.250 | 605,932 | 0 | 0 | 0 | 0 | 0 | 1,343,100 | 12/31/2017 |
| A7102303 | | KAYSVILLE | UT | | 01/17/2008 | 6.125 | 79,841 | 0 | 0 | 0 | 0 | 0 | 217,444 | 12/31/2017 |
| A8052903 | | LAYTON | UT | | 08/22/2008 | 5.250 | 197,030 | 0 | 0 | 0 | 0 | 0 | 362,100 | 12/31/2017 |
| B2021302 | | LAYTON | UT | | 03/28/2012 | 5.250 | 842,900 | 0 | 0 | 0 | 0 | 0 | 1,645,449 | 12/31/2017 |
| B8020201 | | LAYTON | UT | | 05/04/2018 | 4.750 | 2,699,682 | 0 | 0 | 0 | 0 | 0 | 3,667,410 | 05/04/2018 |
| B1112502 | | LEHI | UT | | 02/29/2012 | 4.125 | 827,496 | 0 | 0 | 0 | 0 | 0 | 1,177,110 | 04/10/2018 |
| A7122103 | | LOGAN | UT | | 03/12/2008 | 4.875 | 346,074 | 0 | 0 | 0 | 0 | 0 | 557,252 | 12/31/2017 |
| A8081905 | | LOGAN | UT | | 10/24/2008 | 5.125 | 364,559 | 0 | 0 | 0 | 0 | 0 | 606,032 | 12/31/2017 |
| B0071503 | | LOGAN | UT | | 09/29/2010 | 6.500 | 626,603 | 0 | 0 | 0 | 0 | 0 | 1,012,000 | 12/31/2017 |
| B3062104 | CF | LOGAN | UT | | 09/30/2013 | 5.000 | 1,023,513 | 0 | 0 | 0 | 0 | 0 | 2,456,776 | 12/31/2017 |
| B6111005 | | MAGNA | UT | | 02/16/2017 | 4.375 | 440,431 | 0 | 0 | 0 | 0 | 0 | 686,309 | 12/31/2017 |
| A4072602 | | MIDVALE | UT | | 09/30/2004 | 6.375 | 71,120 | 0 | 0 | 0 | 0 | 0 | 1,852,000 | 12/31/2017 |
| A7122003 | | MIDVALE | UT | | 02/08/2008 | 5.250 | 592,959 | 0 | 0 | 0 | 0 | 0 | 509,796 | 12/31/2017 |
| B1083010 | | MIDVALE | UT | | 01/31/2012 | 6.000 | 554,956 | 0 | 0 | 0 | 0 | 0 | 938,982 | 12/31/2017 |
| A4030915 | | MONTICELLO | UT | | 06/30/2004 | 5.625 | 57,411 | 0 | 0 | 0 | 0 | 0 | 2,552,000 | 12/31/2017 |
| B3070806 | | MURRAY | UT | | 10/02/2013 | 5.000 | 356,761 | 0 | 0 | 0 | 0 | 0 | 441,557 | 12/31/2017 |
| B3103004 | | MURRAY | UT | | 12/17/2013 | 4.875 | 946,446 | 0 | 0 | 0 | 0 | 0 | 1,583,310 | 12/31/2017 |
| B4011002 | | MURRAY | UT | | 02/28/2014 | 5.000 | 525,322 | 0 | 0 | 0 | 0 | 0 | 1,544,864 | 12/31/2017 |
| B4042804 | | MURRAY | UT | | 07/15/2014 | 4.000 | 753,983 | 0 | 0 | 0 | 0 | 0 | 1,461,096 | 12/31/2017 |
| B8100401 | | MURRAY | UT | | 12/14/2018 | 5.000 | 1,525,000 | 0 | 0 | 0 | 0 | 0 | 2,095,000 | 12/19/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A7060701 | | NORTH SALT LAKE | UT | | 08/22/2007 | 5.500 | 413,584 | 0 | 0 | 0 | 0 | 0 | 610,980 | 12/31/2017 |
| A7110601 | | NORTH SALT LAKE | UT | | 01/29/2008 | 4.625 | 154,819 | 0 | 0 | 0 | 0 | 0 | 317,062 | 12/31/2017 |
| A7010302 | | OGDEN | UT | | 03/21/2007 | 4.375 | 368,116 | 0 | 0 | 0 | 0 | 0 | 664,020 | 12/31/2017 |
| A7013104 | | OGDEN | UT | | 03/30/2007 | 4.875 | 165,602 | 0 | 0 | 0 | 0 | 0 | 189,210 | 12/31/2017 |
| A8022017 | | OGDEN | UT | | 05/30/2008 | 5.000 | 190,673 | 0 | 0 | 0 | 0 | 0 | 279,087 | 12/31/2017 |
| B5050509 | | OGDEN | UT | | 09/01/2015 | 4.375 | 691,586 | 0 | 0 | 0 | 0 | 0 | 1,248,180 | 12/31/2017 |
| A5091505 | | OREM | UT | | 12/31/2006 | 6.000 | 183,632 | 0 | 0 | 0 | 0 | 0 | 494,700 | 12/31/2017 |
| B3010801 | | OREM | UT | | 03/07/2013 | 5.000 | 467,552 | 0 | 0 | 0 | 0 | 0 | 1,293,698 | 12/31/2017 |
| B4073102 | | OREM | UT | | 10/17/2014 | 4.625 | 357,462 | 0 | 0 | 0 | 0 | 0 | 777,480 | 12/31/2017 |
| B5022003 | | OREM | UT | | 03/31/2015 | 4.125 | 945,792 | 0 | 0 | 0 | 0 | 0 | 1,589,120 | 12/31/2017 |
| B5041407 | | OREM | UT | | 06/26/2015 | 4.125 | 1,108,296 | 0 | 0 | 0 | 0 | 0 | 1,844,597 | 12/31/2017 |
| B7030302 | | OREM | UT | | 05/17/2017 | 4.750 | 968,802 | 0 | 0 | 0 | 0 | 0 | 1,420,420 | 12/31/2017 |
| B6032201 | | PARK CITY | UT | | 08/10/2016 | 4.250 | 1,368,343 | 0 | 0 | 0 | 0 | 0 | 2,173,280 | 12/31/2017 |
| B6041305 | | PARK CITY | UT | | 06/30/2016 | 4.125 | 6,706,750 | 0 | 0 | 0 | 0 | 0 | 12,596,076 | 12/31/2017 |
| B3041904 | | PAYSON | UT | | 07/11/2013 | 4.375 | 249,835 | 0 | 0 | 0 | 0 | 0 | 552,672 | 12/31/2017 |
| B3110605 | CF | PAYSON | UT | | 03/27/2014 | 5.125 | 4,695,934 | 0 | 0 | 0 | 0 | 0 | 9,171,008 | 12/31/2017 |
| B3052006 | | PROVO | UT | | 08/20/2013 | 4.375 | 564,592 | 0 | 0 | 0 | 0 | 0 | 1,094,229 | 12/31/2017 |
| B3052007 | | PROVO | UT | | 08/20/2013 | 4.375 | 416,015 | 0 | 0 | 0 | 0 | 0 | 831,060 | 12/31/2017 |
| B4111401 | | RICHFIELD | UT | | 04/01/2015 | 5.125 | 716,444 | 0 | 0 | 0 | 0 | 0 | 1,362,234 | 12/31/2017 |
| A9092504 | | RIVERTON | UT | | 11/10/2009 | 4.250 | 344,992 | 0 | 0 | 0 | 0 | 0 | 372,723 | 12/31/2017 |
| B1082204 | | RIVERTON | UT | | 09/30/2011 | 5.750 | 834,251 | 0 | 0 | 0 | 0 | 0 | 1,104,048 | 12/31/2017 |
| B6061602 | | RIVERTON | UT | | 08/22/2016 | 4.125 | 963,752 | 0 | 0 | 0 | 0 | 0 | 1,639,353 | 12/31/2017 |
| B6122002 | | RIVERTON | UT | | 03/03/2017 | 4.875 | 631,750 | 0 | 0 | 0 | 0 | 0 | 981,781 | 12/31/2017 |
| A7082803 | | ROY | UT | | 10/26/2007 | 5.000 | 386,391 | 0 | 0 | 0 | 0 | 0 | 382,867 | 12/31/2017 |
| A9111701 | | ROY | UT | | 01/22/2010 | 7.750 | 430,618 | 0 | 0 | 0 | 0 | 0 | 1,067,066 | 12/31/2017 |
| A3030302 | | SALT LAKE CITY | UT | | 06/09/2003 | 6.500 | 53,950 | 0 | 0 | 0 | 0 | 0 | 808,350 | 12/31/2017 |
| A5040402 | | SALT LAKE CITY | UT | | 05/31/2005 | 6.500 | 117,627 | 0 | 0 | 0 | 0 | 0 | 393,210 | 12/31/2017 |
| A6102704 | | SALT LAKE CITY | UT | | 01/22/2007 | 6.250 | 325,403 | 0 | 0 | 0 | 0 | 0 | 413,610 | 12/31/2017 |
| A7072606 | | SALT LAKE CITY | UT | | 10/10/2007 | 5.000 | 557,114 | 0 | 0 | 0 | 0 | 0 | 861,711 | 12/31/2017 |
| A8021505 | | SALT LAKE CITY | UT | | 04/28/2008 | 4.500 | 344,394 | 0 | 0 | 0 | 0 | 0 | 488,000 | 12/31/2017 |
| A8082503 | | SALT LAKE CITY | UT | | 10/01/2008 | 5.125 | 350,756 | 0 | 0 | 0 | 0 | 0 | 3,243,592 | 12/31/2017 |
| B1110803 | | SALT LAKE CITY | UT | | 12/29/2011 | 5.625 | 507,428 | 0 | 0 | 0 | 0 | 0 | 1,340,372 | 12/31/2017 |
| B3052008 | | SALT LAKE CITY | UT | | 08/28/2013 | 4.625 | 716,648 | 0 | 0 | 0 | 0 | 0 | 1,895,400 | 12/31/2017 |
| B3062403 | | SALT LAKE CITY | UT | | 08/28/2013 | 4.875 | 639,627 | 0 | 0 | 0 | 0 | 0 | 1,063,611 | 12/31/2017 |
| B4030301 | | SALT LAKE CITY | UT | | 05/28/2014 | 4.125 | 226,147 | 0 | 0 | 0 | 0 | 0 | 1,387,710 | 12/31/2017 |
| B4121804 | | SALT LAKE CITY | UT | | 05/11/2015 | 4.500 | 495,247 | 0 | 0 | 0 | 0 | 0 | 803,766 | 12/31/2017 |
| B5051903 | | SALT LAKE CITY | UT | | 07/22/2015 | 4.500 | 1,903,250 | 0 | 0 | 0 | 0 | 0 | 3,296,896 | 12/31/2017 |
| B6110202 | | SALT LAKE CITY | UT | | 01/03/2017 | 4.250 | 4,115,794 | 0 | 0 | 0 | 0 | 0 | 5,322,682 | 12/31/2017 |
| B6110202-1 | | SALT LAKE CITY | UT | | 04/04/2017 | 4.750 | 965,269 | 0 | 0 | 0 | 0 | 0 | 1,248,318 | 12/31/2017 |
| B7031002 | CF | SALT LAKE CITY | UT | | 05/25/2017 | 4.875 | 2,051,679 | 0 | 0 | 0 | 0 | 0 | 2,423,730 | 12/31/2017 |
| A5030304 | | SANDY | UT | | 05/17/2005 | 4.250 | 114,654 | 0 | 0 | 0 | 0 | 0 | 598,230 | 12/31/2017 |
| A7092114 | | SANDY | UT | | 12/19/2007 | 5.125 | 305,664 | 0 | 0 | 0 | 0 | 0 | 349,860 | 12/31/2017 |
| B1032505 | CF | SOUTH JORDAN | UT | | 05/25/2011 | 6.500 | 1,162,900 | 0 | 0 | 0 | 0 | 0 | 2,342,000 | 12/31/2017 |
| B2032202 | | SOUTH JORDAN | UT | | 06/15/2012 | 5.375 | 761,289 | 0 | 0 | 0 | 0 | 0 | 1,192,158 | 12/31/2017 |
| B3031311 | | SOUTH JORDAN | UT | | 05/30/2013 | 4.250 | 449,213 | 0 | 0 | 0 | 0 | 0 | 750,128 | 12/31/2017 |
| B7042501 | CF | SOUTH OGDEN | UT | | 08/01/2017 | 4.875 | 3,257,062 | 0 | 0 | 0 | 0 | 0 | 4,544,928 | 12/31/2017 |
| B5122801 | | SOUTH SALT LAKE CITY | UT | | 02/01/2016 | 4.375 | 864,434 | 0 | 0 | 0 | 0 | 0 | 1,339,380 | 12/31/2017 |
| B2031604 | | SPANISH FORK | UT | | 06/11/2012 | 5.250 | 898,591 | 0 | 0 | 0 | 0 | 0 | 1,439,262 | 12/31/2017 |
| B6040401 | | SPANISH FORK | UT | | 06/16/2016 | 4.375 | 1,022,662 | 0 | 0 | 0 | 0 | 0 | 1,491,498 | 12/31/2017 |
| B2060102 | | SPRINGVILLE | UT | | 07/30/2012 | 5.000 | 922,572 | 0 | 0 | 0 | 0 | 0 | 1,734,936 | 12/31/2017 |
| B5021901 | | SPRINGVILLE | UT | | 05/27/2015 | 4.625 | 2,919,581 | 0 | 0 | 0 | 0 | 0 | 7,252,206 | 12/31/2017 |
| A3041501 | | TAYLORSVILLE | UT | | 07/11/2003 | 6.625 | 90,998 | 0 | 0 | 0 | 0 | 0 | 1,106,250 | 12/31/2017 |
| A8082901 | | TAYLORSVILLE | UT | | 10/24/2008 | 4.875 | 196,742 | 0 | 0 | 0 | 0 | 0 | 377,888 | 12/31/2017 |
| B5032503 | | TAYLORSVILLE | UT | | 07/10/2015 | 4.375 | 1,267,055 | 0 | 0 | 0 | 0 | 0 | 2,147,248 | 12/31/2017 |
| A7052502 | | TOOELE | UT | | 08/15/2007 | 5.000 | 880,374 | 0 | 0 | 0 | 0 | 0 | 1,193,400 | 12/31/2017 |
| B2062205 | CF | VERNAL | UT | | 09/28/2012 | 4.625 | 2,403,145 | 0 | 0 | 0 | 0 | 0 | 4,935,047 | 12/31/2017 |
| B2062206 | | VERNAL | UT | | 09/28/2012 | 4.625 | 822,096 | 0 | 0 | 0 | 0 | 0 | 1,239,819 | 11/01/2018 |
| A8081403 | | WEST BOUNTIFUL | UT | | 10/27/2008 | 5.125 | 324,885 | 0 | 0 | 0 | 0 | 0 | 966,150 | 12/31/2017 |
| A9120401 | CF | WEST BOUNTIFUL | UT | | 01/27/2010 | 7.500 | 1,217,492 | 0 | 0 | 0 | 0 | 0 | 2,732,158 | 12/31/2017 |
| A6100401 | | WEST JORDAN | UT | | 12/15/2006 | 4.500 | 218,724 | 0 | 0 | 0 | 0 | 0 | 541,860 | 12/31/2017 |
| B6111801 | | WEST JORDAN | UT | | 02/13/2017 | 4.500 | 1,095,586 | 0 | 0 | 0 | 0 | 0 | 1,554,191 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B7092801 | | WEST JORDAN | UT | | 11/27/2017 | 4.250 | 604,810 | 0 | 0 | 0 | 0 | 0 | 848,502 | 12/31/2017 |
| A7061204 | | WEST VALLEY | UT | | 07/31/2007 | 4.875 | 256,659 | 0 | 0 | 0 | 0 | 0 | 474,300 | 12/31/2017 |
| A6082104 | | WEST VALLEY CITY | UT | | 12/31/2006 | 4.750 | 301,156 | 0 | 0 | 0 | 0 | 0 | 464,100 | 12/31/2017 |
| A7040506 | | WEST VALLEY CITY | UT | | 06/21/2007 | 4.625 | 560,503 | 0 | 0 | 0 | 0 | 0 | 1,079,670 | 12/31/2017 |
| A7052104 | | WEST VALLEY CITY | UT | | 08/14/2007 | 4.625 | 447,167 | 0 | 0 | 0 | 0 | 0 | 1,151,070 | 12/31/2017 |
| B3051602 | | WEST VALLEY CITY | UT | | 08/27/2013 | 4.375 | 415,306 | 0 | 0 | 0 | 0 | 0 | 997,272 | 12/31/2017 |
| B7112202 | | WEST VALLEY CITY | UT | | 02/12/2018 | 4.500 | 1,002,361 | 0 | 0 | 0 | 0 | 0 | 1,415,648 | 02/12/2018 |
| A4051402 | | WOODS CROSS | UT | | 08/05/2004 | 6.375 | 35,535 | 0 | 0 | 0 | 0 | 0 | 730,830 | 12/31/2017 |
| A7112002 | | WOODS CROSS | UT | | 01/10/2008 | 5.000 | 198,080 | 0 | 0 | 0 | 0 | 0 | 269,280 | 12/31/2017 |
| B2062103 | | ANNANDALE | VA | | 09/28/2012 | 4.375 | 537,861 | 0 | 0 | 0 | 0 | 0 | 4,160,463 | 12/31/2017 |
| B1031802 | | ASHLAND | VA | | 05/31/2011 | 4.500 | 254,472 | 0 | 0 | 0 | 0 | 0 | 436,022 | 12/31/2017 |
| B7051508 | | BEALETON | VA | | 08/17/2017 | 4.750 | 3,010,937 | 0 | 0 | 0 | 0 | 0 | 4,367,900 | 12/21/2018 |
| A8030505 | | CHESAPEAKE | VA | | 05/22/2008 | 6.300 | 415,256 | 0 | 0 | 0 | 0 | 0 | 508,127 | 12/31/2017 |
| A8122302 | | CHESAPEAKE | VA | | 02/26/2009 | 4.500 | 456,155 | 0 | 0 | 0 | 0 | 0 | 1,027,140 | 12/31/2017 |
| B2080902 | | CHESAPEAKE | VA | | 10/04/2012 | 4.875 | 462,479 | 0 | 0 | 0 | 0 | 0 | 877,908 | 12/31/2017 |
| B3101506 | CF | CHESTER | VA | | 12/19/2013 | 5.500 | 1,127,896 | 0 | 0 | 0 | 0 | 0 | 2,537,034 | 12/31/2017 |
| B2041207 | | CULPEPER | VA | | 08/16/2012 | 5.250 | 214,267 | 0 | 0 | 0 | 0 | 0 | 467,077 | 12/31/2017 |
| B3050903 | | CULPEPER | VA | | 07/24/2013 | 5.125 | 352,554 | 0 | 0 | 0 | 0 | 0 | 574,421 | 12/31/2017 |
| B3050903-1 | | CULPEPER | VA | | 12/11/2014 | 5.125 | 217,583 | 0 | 0 | 0 | 0 | 0 | 354,511 | 12/31/2017 |
| B6062402 | | DANVILLE | VA | | 08/25/2016 | 4.500 | 610,454 | 0 | 0 | 0 | 0 | 0 | 1,054,850 | 12/31/2017 |
| B2011801 | | FAIRFAX | VA | | 04/02/2012 | 5.125 | 242,044 | 0 | 0 | 0 | 0 | 0 | 1,175,360 | 12/31/2017 |
| B4051203 | | FAIRFAX STATION | VA | | 07/30/2014 | 4.250 | 1,672,950 | 0 | 0 | 0 | 0 | 0 | 2,587,246 | 12/31/2017 |
| B3021104 | | FALLS CHURCH | VA | | 04/11/2013 | 4.500 | 1,583,634 | 0 | 0 | 0 | 0 | 0 | 4,128,059 | 12/31/2017 |
| A6053103 | | FREDERICKSBURG | VA | | 08/15/2006 | 6.500 | 659,129 | 0 | 0 | 0 | 0 | 0 | 3,430,720 | 12/31/2017 |
| A6090501 | CF | FREDERICKSBURG | VA | | 01/18/2007 | 6.625 | 1,288,044 | 0 | 0 | 0 | 0 | 0 | 2,998,105 | 12/31/2017 |
| B4100303 | | FREDERICKSBURG | VA | | 12/29/2014 | 4.500 | 3,236,296 | 0 | 0 | 0 | 0 | 0 | 6,338,994 | 12/31/2017 |
| B7100601 | | FRONT ROYAL | VA | | 12/12/2017 | 5.125 | 437,739 | 0 | 0 | 0 | 0 | 0 | 566,420 | 12/31/2017 |
| A4050701 | | GRAFTON | VA | | 08/04/2004 | 6.375 | 236,177 | 0 | 0 | 0 | 0 | 0 | 1,834,000 | 12/31/2017 |
| B2091202 | CF | HAMPTON | VA | | 12/20/2012 | 5.375 | 1,239,024 | 0 | 0 | 0 | 0 | 0 | 2,274,090 | 12/31/2017 |
| B3022705 | | HAMPTON | VA | | 06/28/2013 | 4.500 | 1,677,635 | 0 | 0 | 0 | 0 | 0 | 3,839,350 | 12/31/2017 |
| B6082304 | | HARRISONBURG | VA | | 11/18/2016 | 4.250 | 1,227,426 | 0 | 0 | 0 | 0 | 0 | 1,540,373 | 12/31/2017 |
| B8032201 | | KILMARNOCK | VA | | 06/06/2018 | 4.875 | 588,565 | 0 | 0 | 0 | 0 | 0 | 858,750 | 06/12/2018 |
| A7022603 | | KING GEORGE | VA | | 05/24/2007 | 4.875 | 1,837,233 | 0 | 0 | 0 | 0 | 0 | 2,444,940 | 12/31/2017 |
| A2092701 | | LEESBURG | VA | | 12/16/2002 | 6.500 | 187,591 | 0 | 0 | 0 | 0 | 0 | 626,790 | 12/31/2017 |
| A7030805 | | LEESBURG | VA | | 05/18/2007 | 4.875 | 401,152 | 0 | 0 | 0 | 0 | 0 | 465,120 | 12/31/2017 |
| B4052201 | | LEESBURG | VA | | 09/12/2014 | 4.500 | 131,137 | 0 | 0 | 0 | 0 | 0 | 191,100 | 12/31/2017 |
| B2021301 | | LORTON | VA | | 05/03/2012 | 5.375 | 697,041 | 0 | 0 | 0 | 0 | 0 | 1,270,262 | 12/31/2017 |
| A6020202 | | MANASSAS PARK | VA | | 12/31/2006 | 6.000 | 93,801 | 0 | 0 | 0 | 0 | 0 | 705,330 | 12/31/2017 |
| B0040507 | | MIDLOTHIAN | VA | | 07/21/2010 | 4.125 | 137,778 | 0 | 0 | 0 | 0 | 0 | 250,608 | 12/31/2017 |
| A4071601 | | NEWPORT NEWS | VA | | 11/01/2004 | 6.125 | 340,822 | 0 | 0 | 0 | 0 | 0 | 2,765,220 | 12/31/2017 |
| B6051604 | | NEWPORT NEWS | VA | | 07/26/2016 | 4.375 | 7,077,119 | 0 | 0 | 0 | 0 | 0 | 10,961,892 | 12/31/2017 |
| B6051604-1 | | NEWPORT NEWS | VA | | 12/07/2016 | 4.625 | 1,008,279 | 0 | 0 | 0 | 0 | 0 | 1,561,743 | 12/31/2017 |
| B8020604 | | NEWPORT NEWS | VA | | 05/04/2018 | 4.625 | 685,547 | 0 | 0 | 0 | 0 | 0 | 1,227,600 | 05/04/2018 |
| A8120503 | | NORFOLK | VA | | 01/28/2009 | 5.000 | 904,468 | 0 | 0 | 0 | 0 | 0 | 2,789,240 | 12/31/2017 |
| B3041801 | | NORFOLK | VA | | 06/27/2013 | 4.875 | 698,357 | 0 | 0 | 0 | 0 | 0 | 1,059,630 | 12/31/2017 |
| A8021402 | | PETERSBURG | VA | | 04/30/2008 | 4.625 | 581,711 | 0 | 0 | 0 | 0 | 0 | 1,095,281 | 12/31/2017 |
| B8072601 | | POQUOSON | VA | | 10/12/2018 | 5.375 | 2,179,485 | 0 | 0 | 0 | 0 | 0 | 2,919,126 | 10/12/2018 |
| A7110902 | | PORTSMOUTH | VA | | 01/25/2008 | 4.750 | 313,687 | 0 | 0 | 0 | 0 | 0 | 438,529 | 12/31/2017 |
| B1092901 | CF | PRINCE GEORGE | VA | | 12/14/2011 | 5.875 | 1,609,663 | 0 | 0 | 0 | 0 | 0 | 2,308,218 | 12/31/2017 |
| A8013101 | | QUINTON | VA | | 04/30/2008 | 4.625 | 742,621 | 0 | 0 | 0 | 0 | 0 | 1,143,200 | 12/31/2017 |
| A5110402 | | RICHMOND | VA | | 12/31/2006 | 5.250 | 195,029 | 0 | 0 | 0 | 0 | 0 | 316,545 | 12/31/2017 |
| A51104023 | | RICHMOND | VA | | 12/30/2008 | 5.250 | 19,298 | 0 | 0 | 0 | 0 | 0 | 31,323 | 12/31/2017 |
| A6102502 | | RICHMOND | VA | | 01/10/2007 | 4.375 | 199,545 | 0 | 0 | 0 | 0 | 0 | 384,540 | 12/31/2017 |
| A8011801 | | RICHMOND | VA | | 03/27/2008 | 4.625 | 551,070 | 0 | 0 | 0 | 0 | 0 | 1,157,190 | 12/31/2017 |
| B1012606 | CF | RICHMOND | VA | | 05/31/2011 | 6.250 | 1,261,560 | 0 | 0 | 0 | 0 | 0 | 2,237,000 | 12/31/2017 |
| B1082602 | | RICHMOND | VA | | 11/08/2011 | 6.000 | 1,475,566 | 0 | 0 | 0 | 0 | 0 | 2,259,510 | 12/31/2017 |
| B3101505 | CF | RICHMOND | VA | | 05/19/2014 | 5.500 | 1,183,827 | 0 | 0 | 0 | 0 | 0 | 2,574,990 | 12/31/2017 |
| B3101603 | | RICHMOND | VA | | 01/21/2014 | 5.125 | 937,957 | 0 | 0 | 0 | 0 | 0 | 1,750,686 | 12/31/2017 |
| B5032405 | | RICHMOND | VA | | 05/20/2015 | 4.125 | 6,373,654 | 0 | 0 | 0 | 0 | 0 | 9,820,096 | 12/31/2017 |
| B6040601 | | RICHMOND | VA | | 06/23/2016 | 4.250 | 875,687 | 0 | 0 | 0 | 0 | 0 | 1,425,708 | 12/31/2017 |
| B6120502 | | RICHMOND | VA | | 03/27/2017 | 5.000 | 656,956 | 0 | 0 | 0 | 0 | 0 | 1,004,092 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A7110107 | | ROANOKE | VA | | 01/17/2008 | 4.750 | 215,986 | 0 | 0 | 0 | 0 | 0 | 786,420 | 12/31/2017 |
| W5042201 | | STAFFORD | VA | | 05/29/2015 | 8.375 | 3,928,634 | 0 | 0 | 0 | 0 | 0 | 14,391,000 | 12/31/2017 |
| A2112002 | | STERLING | VA | | 04/30/2003 | 4.500 | 301,033 | 0 | 0 | 0 | 0 | 0 | 1,211,250 | 12/31/2017 |
| A3050606 | CF | STERLING | VA | | 08/13/2003 | 7.250 | 1,126,352 | 0 | 0 | 0 | 0 | 0 | 4,006,000 | 12/31/2017 |
| A3050607 | | STERLING | VA | | 08/13/2003 | 7.250 | 407,489 | 0 | 0 | 0 | 0 | 0 | 1,178,000 | 12/31/2017 |
| B0042704 | | SUFFOLK | VA | | 06/29/2010 | 4.000 | 647,232 | 0 | 0 | 0 | 0 | 0 | 1,867,140 | 12/31/2017 |
| B7020601 | | TROY | VA | | 04/20/2017 | 4.625 | 732,114 | 0 | 0 | 0 | 0 | 0 | 1,080,720 | 12/31/2017 |
| A3050608 | | VIENNA | VA | | 08/13/2003 | 7.250 | 419,862 | 0 | 0 | 0 | 0 | 0 | 1,186,000 | 12/31/2017 |
| B3050902 | CF | VIENNA | VA | | 07/19/2013 | 5.125 | 1,989,545 | 0 | 0 | 0 | 0 | 0 | 4,854,992 | 12/31/2017 |
| A4081103 | | VIRGINIA BEACH | VA | | 10/28/2004 | 6.125 | 537,352 | 0 | 0 | 0 | 0 | 0 | 2,706,060 | 12/31/2017 |
| A5060203 | | VIRGINIA BEACH | VA | | 08/12/2005 | 5.250 | 106,645 | 0 | 0 | 0 | 0 | 0 | 1,291,320 | 12/31/2017 |
| B2050101 | CF | VIRGINIA BEACH | VA | | 07/19/2012 | 5.250 | 1,114,395 | 0 | 0 | 0 | 0 | 0 | 1,941,660 | 12/31/2017 |
| B4040205 | | VIRGINIA BEACH | VA | | 07/01/2014 | 5.125 | 910,195 | 0 | 0 | 0 | 0 | 0 | 1,910,664 | 12/31/2017 |
| B4102801 | | VIRGINIA BEACH | VA | | 01/23/2015 | 4.500 | 551,802 | 0 | 0 | 0 | 0 | 0 | 787,248 | 12/31/2017 |
| B6072001 | | VIRGINIA BEACH | VA | | 10/05/2016 | 4.250 | 524,572 | 0 | 0 | 0 | 0 | 0 | 1,238,790 | 12/31/2017 |
| B7072603 | | VIRGINIA BEACH | VA | | 10/17/2017 | 5.375 | 462,465 | 0 | 0 | 0 | 0 | 0 | 698,040 | 12/31/2017 |
| B7072604 | | VIRGINIA BEACH | VA | | 10/17/2017 | 5.375 | 381,963 | 0 | 0 | 0 | 0 | 0 | 594,360 | 12/31/2017 |
| A7082103 | | WILLIAMSBURG | VA | | 11/27/2007 | 5.125 | 256,797 | 0 | 0 | 0 | 0 | 0 | 760,532 | 12/31/2017 |
| B2122703 | | WILLIAMSBURG | VA | | 03/29/2013 | 4.750 | 739,207 | 0 | 0 | 0 | 0 | 0 | 1,379,182 | 12/31/2017 |
| B3102201 | | WINCHESTER | VA | | 12/04/2013 | 5.500 | 759,701 | 0 | 0 | 0 | 0 | 0 | 1,182,276 | 12/31/2017 |
| A9042801 | | WOODBRIDGE | VA | | 07/20/2009 | 6.875 | 429,544 | 0 | 0 | 0 | 0 | 0 | 1,310,984 | 12/31/2017 |
| B1060603 | CF | ZION CROSSROADS | VA | | 08/11/2011 | 6.125 | 1,715,782 | 0 | 0 | 0 | 0 | 0 | 3,097,468 | 12/31/2017 |
| A9042201 | | ALGONA | WA | | 06/12/2009 | 7.250 | 2,123,848 | 0 | 0 | 0 | 0 | 0 | 4,900,015 | 12/31/2017 |
| B4082608 | CF | ARLINGTON | WA | | 10/31/2014 | 4.375 | 2,739,534 | 0 | 0 | 0 | 0 | 0 | 4,517,475 | 01/03/2018 |
| A9101604 | | AUBURN | WA | | 12/30/2009 | 4.250 | 719,807 | 0 | 0 | 0 | 0 | 0 | 2,286,539 | 12/31/2017 |
| B0060703 | | AUBURN | WA | | 08/18/2010 | 6.375 | 705,380 | 0 | 0 | 0 | 0 | 0 | 1,926,858 | 12/31/2017 |
| B3042605 | | AUBURN | WA | | 09/11/2013 | 5.625 | 316,355 | 0 | 0 | 0 | 0 | 0 | 1,045,380 | 12/31/2017 |
| B8101702 | | BAINBRIDGE ISLAND | WA | | 12/12/2018 | 5.125 | 4,750,000 | 0 | 0 | 0 | 0 | 0 | 6,411,000 | 12/12/2018 |
| B2010502 | | BATTLE GROUND | WA | | 03/15/2012 | 5.375 | 777,493 | 0 | 0 | 0 | 0 | 0 | 1,347,146 | 12/31/2017 |
| B2060808 | | BELLEVUE | WA | | 08/10/2012 | 4.500 | 702,470 | 0 | 0 | 0 | 0 | 0 | 1,700,985 | 12/31/2017 |
| B3060301 | | BELLEVUE | WA | | 10/18/2013 | 4.625 | 639,553 | 0 | 0 | 0 | 0 | 0 | 938,701 | 12/31/2017 |
| B5020401 | | BELLEVUE | WA | | 05/06/2015 | 4.375 | 1,508,962 | 0 | 0 | 0 | 0 | 0 | 3,378,564 | 12/31/2017 |
| B8011901 | | BELLEVUE | WA | | 03/28/2018 | 4.500 | 7,316,165 | 0 | 0 | 0 | 0 | 0 | 10,818,225 | 03/28/2018 |
| B1080103 | | BELLINGHAM | WA | | 10/13/2011 | 5.875 | 757,551 | 0 | 0 | 0 | 0 | 0 | 1,011,872 | 12/31/2017 |
| B1080105 | CF | BELLINGHAM | WA | | 10/13/2011 | 5.875 | 1,323,604 | 0 | 0 | 0 | 0 | 0 | 2,482,304 | 12/31/2017 |
| A4041602 | | BOTHELL | WA | | 07/06/2004 | 6.125 | 38,896 | 0 | 0 | 0 | 0 | 0 | 770,610 | 12/31/2017 |
| B2052301 | CF | BOTHELL | WA | | 07/20/2012 | 4.625 | 1,551,224 | 0 | 0 | 0 | 0 | 0 | 4,764,312 | 12/31/2017 |
| B4061103 | CF | BOTHELL | WA | | 07/30/2014 | 4.875 | 5,101,743 | 0 | 0 | 0 | 0 | 0 | 8,417,608 | 12/31/2017 |
| B2040401 | | BREMERTON | WA | | 06/29/2012 | 5.500 | 234,187 | 0 | 0 | 0 | 0 | 0 | 466,884 | 12/31/2017 |
| B1031104 | | BURIEN | WA | | 05/26/2011 | 6.250 | 383,946 | 0 | 0 | 0 | 0 | 0 | 671,238 | 12/31/2017 |
| B1031603 | | BURIEN | WA | | 05/26/2011 | 6.250 | 319,298 | 0 | 0 | 0 | 0 | 0 | 758,547 | 12/31/2017 |
| B2041202 | | BURIEN | WA | | 06/21/2012 | 5.250 | 627,744 | 0 | 0 | 0 | 0 | 0 | 2,839,320 | 12/31/2017 |
| B3020703 | CF | BURIEN | WA | | 04/26/2013 | 4.875 | 1,550,421 | 0 | 0 | 0 | 0 | 0 | 3,014,853 | 12/31/2017 |
| A9021905 | | BURLINGTON | WA | | 04/15/2009 | 4.375 | 499,341 | 0 | 0 | 0 | 0 | 0 | 1,035,105 | 12/31/2017 |
| A9060801 | | BURLINGTON | WA | | 07/31/2009 | 4.375 | 768,960 | 0 | 0 | 0 | 0 | 0 | 1,634,999 | 12/31/2017 |
| A90608013 | | BURLINGTON | WA | | 07/30/2010 | 4.375 | 135,656 | 0 | 0 | 0 | 0 | 0 | 288,439 | 12/31/2017 |
| B1082503 | | BURLINGTON | WA | | 12/20/2011 | 5.500 | 1,111,571 | 0 | 0 | 0 | 0 | 0 | 1,876,248 | 12/31/2017 |
| B8051802 | | BURLINGTON | WA | | 08/13/2018 | 5.125 | 447,765 | 0 | 0 | 0 | 0 | 0 | 647,500 | 08/13/2018 |
| B0011102 | | CENTRALIA | WA | | 03/18/2010 | 4.125 | 894,242 | 0 | 0 | 0 | 0 | 0 | 2,659,096 | 12/31/2017 |
| B0120811 | | EDMONDS | WA | | 03/01/2011 | 6.625 | 280,723 | 0 | 0 | 0 | 0 | 0 | 652,288 | 12/31/2017 |
| B2120604 | CF | EDMONDS | WA | | 02/27/2013 | 4.500 | 1,649,994 | 0 | 0 | 0 | 0 | 0 | 4,116,503 | 12/31/2017 |
| A9111101 | | EVERETT | WA | | 01/29/2010 | 4.250 | 1,396,983 | 0 | 0 | 0 | 0 | 0 | 2,406,756 | 01/12/2018 |
| A9111101-1 | | EVERETT | WA | | 01/12/2018 | 4.750 | 598,180 | 0 | 0 | 0 | 0 | 0 | 1,030,560 | 01/12/2018 |
| B0020503 | | EVERETT | WA | | 03/31/2010 | 7.250 | 237,471 | 0 | 0 | 0 | 0 | 0 | 523,160 | 12/31/2017 |
| B1020302 | | EVERETT | WA | | 03/31/2011 | 5.000 | 958,301 | 0 | 0 | 0 | 0 | 0 | 1,189,830 | 12/31/2017 |
| B1082501 | | EVERETT | WA | | 12/20/2011 | 5.500 | 416,803 | 0 | 0 | 0 | 0 | 0 | 677,328 | 12/31/2017 |
| B2011603 | | EVERETT | WA | | 03/06/2012 | 5.250 | 482,128 | 0 | 0 | 0 | 0 | 0 | 870,182 | 12/31/2017 |
| B3013010 | | EVERETT | WA | | 05/01/2013 | 4.750 | 609,527 | 0 | 0 | 0 | 0 | 0 | 2,592,592 | 12/31/2017 |
| B3022101 | CF | EVERETT | WA | | 05/21/2013 | 5.000 | 1,191,799 | 0 | 0 | 0 | 0 | 0 | 4,358,995 | 12/31/2017 |
| B3031906 | | EVERETT | WA | | 05/31/2013 | 4.375 | 706,943 | 0 | 0 | 0 | 0 | 0 | 1,696,758 | 12/31/2017 |
| B3050302 | CF | EVERETT | WA | | 07/26/2013 | 4.375 | 978,585 | 0 | 0 | 0 | 0 | 0 | 2,504,382 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B6011502 | CF | EVERETT | WA | | 04/08/2016 | 4.375 | 2,108,599 | 0 | 0 | 0 | 0 | 0 | 6,381,120 | 12/31/2017 |
| B7032706 | | EVERETT | WA | | 07/19/2017 | 4.625 | 1,506,766 | 0 | 0 | 0 | 0 | 0 | 2,133,348 | 12/31/2017 |
| B8011802 | | EVERETT | WA | | 04/30/2018 | 4.375 | 488,545 | 0 | 0 | 0 | 0 | 0 | 660,000 | 04/30/2018 |
| B1092902 | | FEDERAL WAY | WA | | 11/16/2011 | 5.750 | 724,361 | 0 | 0 | 0 | 0 | 0 | 1,830,158 | 12/31/2017 |
| B2040402 | | FEDERAL WAY | WA | | 06/29/2012 | 5.500 | 255,296 | 0 | 0 | 0 | 0 | 0 | 558,954 | 12/31/2017 |
| B2121206 | | FEDERAL WAY | WA | | 02/15/2013 | 4.750 | 495,646 | 0 | 0 | 0 | 0 | 0 | 1,217,449 | 12/31/2017 |
| B3032001 | | FEDERAL WAY | WA | | 06/28/2013 | 4.500 | 471,243 | 0 | 0 | 0 | 0 | 0 | 1,318,275 | 12/31/2017 |
| B3041201 | | FEDERAL WAY | WA | | 06/27/2013 | 4.250 | 455,091 | 0 | 0 | 0 | 0 | 0 | 861,840 | 12/31/2017 |
| B3042606 | | FEDERAL WAY | WA | | 09/04/2013 | 5.625 | 196,223 | 0 | 0 | 0 | 0 | 0 | 538,650 | 12/31/2017 |
| B3042607 | | FEDERAL WAY | WA | | 08/28/2013 | 5.625 | 755,279 | 0 | 0 | 0 | 0 | 0 | 1,728,000 | 12/31/2017 |
| B7021801 | CF | FEDERAL WAY | WA | | 05/01/2017 | 4.875 | 1,137,055 | 0 | 0 | 0 | 0 | 0 | 1,531,635 | 12/31/2017 |
| B7032101 | CF | FEDERAL WAY | WA | | 06/28/2017 | 4.875 | 4,061,663 | 0 | 0 | 0 | 0 | 0 | 5,526,250 | 12/31/2017 |
| B4111701 | CF | FERNDALE | WA | | 01/21/2015 | 5.125 | 1,146,773 | 0 | 0 | 0 | 0 | 0 | 1,676,400 | 12/31/2017 |
| B4072802 | | FIFE | WA | | 09/22/2014 | 4.750 | 657,987 | 0 | 0 | 0 | 0 | 0 | 1,820,000 | 12/31/2017 |
| B8052501 | | FIRCREST | WA | | 08/03/2018 | 5.000 | 1,564,545 | 0 | 0 | 0 | 0 | 0 | 2,695,265 | 08/03/2018 |
| B3031905 | | KENNEWICK | WA | | 07/17/2013 | 4.375 | 1,282,323 | 0 | 0 | 0 | 0 | 0 | 2,270,982 | 12/31/2017 |
| B6021203 | | KENNEWICK | WA | | 05/10/2016 | 4.500 | 629,944 | 0 | 0 | 0 | 0 | 0 | 1,002,375 | 12/31/2017 |
| A4042420 | | KENT | WA | | 07/01/2004 | 6.750 | 464,565 | 0 | 0 | 0 | 0 | 0 | 909,699 | 12/31/2017 |
| A4042420-1 | | KENT | WA | | 04/29/2014 | 4.250 | 159,485 | 0 | 0 | 0 | 0 | 0 | 312,301 | 12/31/2017 |
| B2070202 | | KENT | WA | | 11/01/2012 | 4.625 | 883,692 | 0 | 0 | 0 | 0 | 0 | 1,561,560 | 12/31/2017 |
| B2112001 | | KENT | WA | | 02/19/2013 | 5.750 | 695,464 | 0 | 0 | 0 | 0 | 0 | 1,633,000 | 12/31/2017 |
| B2121205 | | KENT | WA | | 02/15/2013 | 4.750 | 351,961 | 0 | 0 | 0 | 0 | 0 | 848,816 | 12/31/2017 |
| B3013007 | CF | KENT | WA | | 06/14/2013 | 4.500 | 5,450,751 | 0 | 0 | 0 | 0 | 0 | 12,791,375 | 12/31/2017 |
| B5021704 | | KENT | WA | | 05/06/2015 | 4.000 | 464,727 | 0 | 0 | 0 | 0 | 0 | 665,772 | 12/31/2017 |
| B5040303 | | KENT | WA | | 06/29/2015 | 4.125 | 2,163,298 | 0 | 0 | 0 | 0 | 0 | 4,604,699 | 12/31/2017 |
| B6101202 | | KENT | WA | | 11/17/2016 | 4.250 | 1,925,672 | 0 | 0 | 0 | 0 | 0 | 3,608,252 | 12/31/2017 |
| B7090503 | | KENT | WA | | 11/30/2017 | 4.625 | 1,165,518 | 0 | 0 | 0 | 0 | 0 | 1,568,658 | 12/31/2017 |
| B8030202 | | KENT | WA | | 06/04/2018 | 4.750 | 1,550,107 | 0 | 0 | 0 | 0 | 0 | 2,971,280 | 06/06/2018 |
| A8011602 | | KINGSTON | WA | | 03/18/2008 | 6.000 | 545,001 | 0 | 0 | 0 | 0 | 0 | 1,039,584 | 12/31/2017 |
| B2051708 | | KINGSTON | WA | | 07/31/2012 | 5.000 | 509,197 | 0 | 0 | 0 | 0 | 0 | 3,015,852 | 12/31/2017 |
| A7012303 | | KIRKLAND | WA | | 05/14/2007 | 4.750 | 239,634 | 0 | 0 | 0 | 0 | 0 | 793,050 | 12/31/2017 |
| B0050702 | | KIRKLAND | WA | | 07/09/2010 | 4.250 | 242,375 | 0 | 0 | 0 | 0 | 0 | 656,604 | 12/31/2017 |
| B0060902 | CF | KIRKLAND | WA | | 07/15/2010 | 6.250 | 1,457,885 | 0 | 0 | 0 | 0 | 0 | 4,527,826 | 12/31/2017 |
| B0120806 | | KIRKLAND | WA | | 01/21/2011 | 6.000 | 1,471,590 | 0 | 0 | 0 | 0 | 0 | 4,524,000 | 12/31/2017 |
| B1052505 | | KIRKLAND | WA | | 07/29/2011 | 5.875 | 1,674,593 | 0 | 0 | 0 | 0 | 0 | 1,957,340 | 12/31/2017 |
| B2020901 | | KIRKLAND | WA | | 05/14/2012 | 4.875 | 338,854 | 0 | 0 | 0 | 0 | 0 | 733,285 | 12/31/2017 |
| B2062905 | | KIRKLAND | WA | | 08/28/2012 | 4.750 | 619,958 | 0 | 0 | 0 | 0 | 0 | 1,409,161 | 12/31/2017 |
| B2122108 | CF | KIRKLAND | WA | | 04/12/2013 | 4.875 | 1,315,862 | 0 | 0 | 0 | 0 | 0 | 2,351,817 | 12/31/2017 |
| A8070201 | | LACEY | WA | | 09/23/2008 | 5.125 | 994,687 | 0 | 0 | 0 | 0 | 0 | 1,536,630 | 12/31/2017 |
| B1070612 | | LACEY | WA | | 10/11/2011 | 6.500 | 804,942 | 0 | 0 | 0 | 0 | 0 | 1,389,000 | 12/31/2017 |
| A4010503 | | LIBERTY LAKE | WA | | 04/22/2004 | 4.375 | 927,070 | 0 | 0 | 0 | 0 | 0 | 3,718,000 | 12/31/2017 |
| A3050905 | | LYNNWOOD | WA | | 12/31/2006 | 4.125 | 241,743 | 0 | 0 | 0 | 0 | 0 | 1,711,050 | 12/31/2017 |
| A5121301 | | LYNNWOOD | WA | | 02/06/2006 | 4.750 | 203,676 | 0 | 0 | 0 | 0 | 0 | 700,230 | 12/31/2017 |
| A9031202 | CF | LYNNWOOD | WA | | 05/21/2009 | 7.250 | 2,900,123 | 0 | 0 | 0 | 0 | 0 | 10,117,000 | 12/31/2017 |
| B2011601 | CF | LYNNWOOD | WA | | 03/30/2012 | 4.875 | 1,471,559 | 0 | 0 | 0 | 0 | 0 | 3,239,054 | 12/31/2017 |
| B2021704 | CF | LYNNWOOD | WA | | 03/30/2012 | 4.875 | 1,003,370 | 0 | 0 | 0 | 0 | 0 | 1,960,501 | 12/31/2017 |
| B8041301 | | LYNNWOOD | WA | | 06/04/2018 | 4.875 | 2,012,591 | 0 | 0 | 0 | 0 | 0 | 3,133,626 | 06/04/2018 |
| B2121204 | CF | MARYSVILLE | WA | | 02/15/2013 | 4.750 | 1,407,073 | 0 | 0 | 0 | 0 | 0 | 2,716,341 | 12/31/2017 |
| B3121702 | | MERCER ISLAND | WA | | 02/12/2014 | 4.500 | 433,333 | 0 | 0 | 0 | 0 | 0 | 733,414 | 12/31/2017 |
| B6031107 | | MILTON | WA | | 07/18/2016 | 4.250 | 2,537,727 | 0 | 0 | 0 | 0 | 0 | 3,639,906 | 12/31/2017 |
| B0031101 | CF | MONROE | WA | | 04/15/2010 | 6.750 | 1,393,467 | 0 | 0 | 0 | 0 | 0 | 4,141,984 | 12/31/2017 |
| B2100206 | CF | MONROE | WA | | 12/12/2012 | 4.750 | 1,836,616 | 0 | 0 | 0 | 0 | 0 | 3,772,062 | 12/31/2017 |
| B4082003 | CF | MT VERNON | WA | | 11/14/2014 | 4.500 | 2,108,245 | 0 | 0 | 0 | 0 | 0 | 3,214,674 | 12/31/2017 |
| B2121704 | CF | MUKILTEO | WA | | 02/11/2013 | 4.375 | 1,947,673 | 0 | 0 | 0 | 0 | 0 | 3,150,365 | 12/31/2017 |
| B3031811 | | MUKILTEO | WA | | 06/19/2013 | 4.500 | 884,788 | 0 | 0 | 0 | 0 | 0 | 1,553,100 | 12/31/2017 |
| B5031803 | CF | MUKILTEO | WA | | 04/24/2015 | 4.375 | 1,757,879 | 0 | 0 | 0 | 0 | 0 | 2,901,222 | 12/31/2017 |
| B4061603 | | OAK HARBOR | WA | | 09/16/2014 | 4.375 | 451,677 | 0 | 0 | 0 | 0 | 0 | 652,288 | 12/31/2017 |
| B4120804 | | OAK HARBOR | WA | | 02/02/2015 | 4.500 | 460,781 | 0 | 0 | 0 | 0 | 0 | 993,450 | 12/31/2017 |
| A8092903 | | OLYMPIA | WA | | 11/19/2008 | 4.750 | 734,204 | 0 | 0 | 0 | 0 | 0 | 2,396,565 | 12/31/2017 |
| B1110701 | CF | OLYMPIA | WA | | 02/03/2012 | 5.750 | 3,381,538 | 0 | 0 | 0 | 0 | 0 | 6,379,846 | 12/31/2017 |
| B2070201 | | OLYMPIA | WA | | 08/31/2012 | 4.500 | 669,023 | 0 | 0 | 0 | 0 | 0 | 1,338,584 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B2102308 | | OLYMPIA | WA | | 12/31/2012 | 4.750 | 452,884 | 0 | 0 | 0 | 0 | 0 | 319,872 | 12/31/2017 |
| B7061402 | | OLYMPIA | WA | | 08/18/2017 | 4.625 | 818,836 | 0 | 0 | 0 | 0 | 0 | 1,133,276 | 12/31/2017 |
| B3073102 | | PASCO | WA | | 10/09/2013 | 4.625 | 285,122 | 0 | 0 | 0 | 0 | 0 | 1,068,980 | 12/31/2017 |
| A8020807 | | PORT ANGELES | WA | | 06/03/2008 | 5.625 | 692,354 | 0 | 0 | 0 | 0 | 0 | 565,208 | 12/31/2017 |
| B3032707 | | PORT ORCHARD | WA | | 05/23/2013 | 4.375 | 689,287 | 0 | 0 | 0 | 0 | 0 | 1,196,948 | 12/31/2017 |
| B2092103 | | POULSBO | WA | | 11/08/2012 | 4.625 | 591,103 | 0 | 0 | 0 | 0 | 0 | 893,200 | 12/31/2017 |
| B5030504 | | POULSBO | WA | | 06/01/2015 | 4.125 | 1,161,646 | 0 | 0 | 0 | 0 | 0 | 1,853,655 | 12/31/2017 |
| A8011806 | | PUYALLUP | WA | | 04/22/2008 | 4.750 | 2,253,872 | 0 | 0 | 0 | 0 | 0 | 2,668,267 | 12/31/2017 |
| B2040403 | | PUYALLUP | WA | | 06/29/2012 | 5.500 | 252,933 | 0 | 0 | 0 | 0 | 0 | 497,178 | 12/31/2017 |
| B3041705 | | PUYALLUP | WA | | 06/03/2013 | 4.375 | 530,129 | 0 | 0 | 0 | 0 | 0 | 851,580 | 12/31/2017 |
| B3050303 | CF | PUYALLUP | WA | | 07/26/2013 | 4.375 | 1,214,844 | 0 | 0 | 0 | 0 | 0 | 3,060,652 | 12/31/2017 |
| B3051606 | | PUYALLUP | WA | | 08/12/2013 | 4.500 | 631,324 | 0 | 0 | 0 | 0 | 0 | 1,473,900 | 12/31/2017 |
| B4071101 | | PUYALLUP | WA | | 10/08/2014 | 4.375 | 586,794 | 0 | 0 | 0 | 0 | 0 | 948,135 | 12/31/2017 |
| B8092701 | | PUYALLUP | WA | | 12/03/2018 | 5.000 | 4,650,000 | 0 | 0 | 0 | 0 | 0 | 8,717,000 | 12/03/2018 |
| B8100201 | | PUYALLUP | WA | | 11/28/2018 | 5.125 | 1,031,875 | 0 | 0 | 0 | 0 | 0 | 1,389,698 | 11/28/2018 |
| B6062201 | | REDMOND | WA | | 09/14/2016 | 4.375 | 6,972,002 | 0 | 0 | 0 | 0 | 0 | 9,870,098 | 12/31/2017 |
| A7042301 | | RENTON | WA | | 07/17/2007 | 4.875 | 202,679 | 0 | 0 | 0 | 0 | 0 | 520,200 | 12/31/2017 |
| B3010804 | | RENTON | WA | | 03/13/2013 | 4.750 | 331,032 | 0 | 0 | 0 | 0 | 0 | 1,443,800 | 12/31/2017 |
| B3042609 | | RENTON | WA | | 09/05/2013 | 5.625 | 428,201 | 0 | 0 | 0 | 0 | 0 | 885,780 | 12/31/2017 |
| B6031106 | | RENTON | WA | | 07/18/2016 | 4.250 | 3,074,296 | 0 | 0 | 0 | 0 | 0 | 4,485,600 | 12/31/2017 |
| A8050905 | | RICHLAND | WA | | 07/31/2008 | 4.750 | 622,299 | 0 | 0 | 0 | 0 | 0 | 1,026,515 | 12/31/2017 |
| A80509053 | | RICHLAND | WA | | 03/31/2010 | 4.250 | 340,243 | 0 | 0 | 0 | 0 | 0 | 561,248 | 12/31/2017 |
| B8040901 | | RITZVILLE | WA | | 06/28/2018 | 5.000 | 630,215 | 0 | 0 | 0 | 0 | 0 | 988,812 | 06/28/2018 |
| W8091301 | | SAMMAMISH | WA | | 10/31/2018 | 6.250 | 3,700,000 | 0 | 0 | 0 | 0 | 0 | 5,716,000 | 10/31/2018 |
| A2092502 | | SEATTLE | WA | | 11/21/2002 | 6.500 | 136,180 | 0 | 0 | 0 | 0 | 0 | 1,029,690 | 12/31/2017 |
| A3011302 | | SEATTLE | WA | | 04/01/2003 | 6.500 | 25,703 | 0 | 0 | 0 | 0 | 0 | 136,200 | 12/31/2017 |
| A3061906 | | SEATTLE | WA | | 08/29/2003 | 6.000 | 331,407 | 0 | 0 | 0 | 0 | 0 | 1,998,000 | 12/31/2017 |
| A3081203 | | SEATTLE | WA | | 10/29/2003 | 7.000 | 289,472 | 0 | 0 | 0 | 0 | 0 | 1,930,000 | 12/31/2017 |
| A5081501 | | SEATTLE | WA | | 12/31/2006 | 4.250 | 278,766 | 0 | 0 | 0 | 0 | 0 | 1,077,630 | 12/31/2017 |
| A7091203 | | SEATTLE | WA | | 11/06/2007 | 4.625 | 433,944 | 0 | 0 | 0 | 0 | 0 | 1,161,867 | 12/31/2017 |
| A7121014 | | SEATTLE | WA | | 02/25/2008 | 4.750 | 151,463 | 0 | 0 | 0 | 0 | 0 | 609,935 | 12/31/2017 |
| A8041601 | | SEATTLE | WA | | 07/08/2008 | 6.750 | 1,696,720 | 0 | 0 | 0 | 0 | 0 | 4,080,220 | 12/31/2017 |
| A8091503 | | SEATTLE | WA | | 11/25/2008 | 4.750 | 2,790,451 | 0 | 0 | 0 | 0 | 0 | 3,209,670 | 12/31/2017 |
| A8091902 | | SEATTLE | WA | | 11/18/2008 | 4.500 | 429,422 | 0 | 0 | 0 | 0 | 0 | 931,095 | 12/31/2017 |
| A8091903 | | SEATTLE | WA | | 11/18/2008 | 4.750 | 807,242 | 0 | 0 | 0 | 0 | 0 | 1,031,985 | 12/31/2017 |
| A9030204 | CF | SEATTLE | WA | | 05/20/2009 | 4.500 | 1,357,151 | 0 | 0 | 0 | 0 | 0 | 2,761,790 | 12/31/2017 |
| B0020507 | | SEATTLE | WA | | 03/16/2010 | 3.875 | 599,123 | 0 | 0 | 0 | 0 | 0 | 1,941,756 | 12/31/2017 |
| B0061103 | | SEATTLE | WA | | 08/20/2010 | 3.750 | 128,193 | 0 | 0 | 0 | 0 | 0 | 381,038 | 12/31/2017 |
| B1052504 | | SEATTLE | WA | | 08/03/2011 | 5.250 | 1,023,343 | 0 | 0 | 0 | 0 | 0 | 1,877,964 | 12/31/2017 |
| B1092601 | | SEATTLE | WA | | 01/31/2012 | 5.250 | 866,063 | 0 | 0 | 0 | 0 | 0 | 2,200,080 | 12/31/2017 |
| B2030902 | | SEATTLE | WA | | 05/22/2012 | 4.875 | 914,459 | 0 | 0 | 0 | 0 | 0 | 2,061,381 | 12/31/2017 |
| B2042303 | | SEATTLE | WA | | 07/13/2012 | 4.625 | 444,741 | 0 | 0 | 0 | 0 | 0 | 996,703 | 12/31/2017 |
| B2051502 | | SEATTLE | WA | | 07/23/2012 | 4.625 | 379,884 | 0 | 0 | 0 | 0 | 0 | 1,168,216 | 12/31/2017 |
| B2051503 | | SEATTLE | WA | | 07/23/2012 | 4.625 | 379,884 | 0 | 0 | 0 | 0 | 0 | 1,036,196 | 12/31/2017 |
| B2103112 | | SEATTLE | WA | | 12/14/2012 | 4.500 | 2,010,295 | 0 | 0 | 0 | 0 | 0 | 3,902,462 | 12/31/2017 |
| B2103112-1 | | SEATTLE | WA | | 11/22/2013 | 5.500 | 221,187 | 0 | 0 | 0 | 0 | 0 | 429,376 | 12/31/2017 |
| B2121802 | | SEATTLE | WA | | 02/26/2013 | 4.250 | 476,844 | 0 | 0 | 0 | 0 | 0 | 1,076,886 | 12/31/2017 |
| B3042601 | | SEATTLE | WA | | 07/18/2013 | 4.500 | 628,820 | 0 | 0 | 0 | 0 | 0 | 1,428,408 | 12/31/2017 |
| B3042608 | | SEATTLE | WA | | 08/27/2013 | 5.625 | 659,375 | 0 | 0 | 0 | 0 | 0 | 1,629,000 | 12/31/2017 |
| B3052201 | | SEATTLE | WA | | 08/07/2013 | 4.875 | 588,063 | 0 | 0 | 0 | 0 | 0 | 1,051,218 | 12/31/2017 |
| B3080801 | | SEATTLE | WA | | 10/28/2013 | 4.500 | 683,788 | 0 | 0 | 0 | 0 | 0 | 2,521,409 | 12/31/2017 |
| B3082701 | | SEATTLE | WA | | 10/28/2013 | 4.750 | 357,551 | 0 | 0 | 0 | 0 | 0 | 531,420 | 12/31/2017 |
| B4120506 | | SEATTLE | WA | | 02/10/2015 | 4.500 | 984,625 | 0 | 0 | 0 | 0 | 0 | 1,854,507 | 12/31/2017 |
| B5081003 | | SEATTLE | WA | | 10/22/2015 | 4.375 | 266,861 | 0 | 0 | 0 | 0 | 0 | 374,517 | 12/31/2017 |
| B5081004 | | SEATTLE | WA | | 10/22/2015 | 4.375 | 266,861 | 0 | 0 | 0 | 0 | 0 | 368,901 | 12/31/2017 |
| B6040501 | | SEATTLE | WA | | 05/18/2016 | 4.125 | 7,535,810 | 0 | 0 | 0 | 0 | 0 | 10,506,375 | 12/31/2017 |
| B6040801 | | SEATTLE | WA | | 06/16/2016 | 4.375 | 803,512 | 0 | 0 | 0 | 0 | 0 | 1,221,372 | 12/31/2017 |
| B8020606 | | SEATTLE | WA | | 03/30/2018 | 4.875 | 934,499 | 0 | 0 | 0 | 0 | 0 | 1,668,204 | 03/30/2018 |
| B8081002 | | SEATTLE | WA | | 09/27/2018 | 4.875 | 398,628 | 0 | 0 | 0 | 0 | 0 | 578,250 | 09/27/2018 |
| W8091901 | | SEATTLE | WA | | 10/31/2018 | 5.875 | 3,950,000 | 0 | 0 | 0 | 0 | 0 | 5,300,000 | 10/31/2018 |
| W8101801 | | SEATTLE | WA | | 11/28/2018 | 6.250 | 4,580,000 | 0 | 0 | 0 | 0 | 0 | 7,351,000 | 11/28/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| A2111401 | | SEQUIM | WA | | 02/27/2003 | 6.375 | 368,747 | 0 | 0 | 0 | 0 | 0 | 1,402,430 | 12/31/2017 |
| B5030505 | | SEQUIM | WA | | 06/01/2015 | 4.125 | 1,075,478 | 0 | 0 | 0 | 0 | 0 | 1,821,305 | 12/31/2017 |
| A9071701 | | SETAC | WA | | 10/06/2009 | 4.000 | 613,265 | 0 | 0 | 0 | 0 | 0 | 615,082 | 12/31/2017 |
| B2051705 | | SILVERDALE | WA | | 07/31/2012 | 5.000 | 796,663 | 0 | 0 | 0 | 0 | 0 | 1,613,864 | 12/31/2017 |
| B2121207 | | SNOHOMISH | WA | | 02/15/2013 | 4.750 | 579,453 | 0 | 0 | 0 | 0 | 0 | 1,202,063 | 12/31/2017 |
| B7090502 | | SNOHOMISH | WA | | 11/30/2017 | 4.625 | 669,554 | 0 | 0 | 0 | 0 | 0 | 905,502 | 12/31/2017 |
| B8101704 | | SNOHOMISH | WA | | 12/18/2018 | 5.000 | 1,650,000 | 0 | 0 | 0 | 0 | 0 | 2,200,000 | 12/18/2018 |
| B1080101 | CF | SNOQUALMIE | WA | | 09/23/2011 | 5.750 | 1,820,314 | 0 | 0 | 0 | 0 | 0 | 2,969,384 | 12/31/2017 |
| A4052116 | | SPOKANE | WA | | 08/19/2004 | 3.875 | 888,398 | 0 | 0 | 0 | 0 | 0 | 3,239,520 | 12/31/2017 |
| B1041802 | | SPOKANE | WA | | 08/19/2011 | 6.000 | 494,367 | 0 | 0 | 0 | 0 | 0 | 883,960 | 12/31/2017 |
| B5010601 | CF | SPOKANE | WA | | 04/01/2015 | 4.875 | 991,629 | 0 | 0 | 0 | 0 | 0 | 1,944,828 | 12/31/2017 |
| B7012602 | CF | SPOKANE VALLEY | WA | | 04/20/2017 | 5.250 | 1,320,579 | 0 | 0 | 0 | 0 | 0 | 1,818,694 | 12/31/2017 |
| B7112203 | | SPOKANE VALLEY | WA | | 02/26/2018 | 4.500 | 3,477,580 | 0 | 0 | 0 | 0 | 0 | 5,643,040 | 02/26/2018 |
| B0072801 | | STANWOOD | WA | | 09/28/2010 | 4.625 | 707,999 | 0 | 0 | 0 | 0 | 0 | 1,129,600 | 12/31/2017 |
| B1102003 | | STANWOOD | WA | | 01/27/2012 | 4.250 | 828,919 | 0 | 0 | 0 | 0 | 0 | 1,022,868 | 12/31/2017 |
| B6021204 | | SUNNYSIDE | WA | | 05/10/2016 | 4.500 | 699,935 | 0 | 0 | 0 | 0 | 0 | 1,118,205 | 12/31/2017 |
| A5101801 | | TACOMA | WA | | 01/10/2006 | 4.500 | 246,748 | 0 | 0 | 0 | 0 | 0 | 723,180 | 12/31/2017 |
| A8011105 | | TACOMA | WA | | 03/26/2008 | 4.750 | 867,064 | 0 | 0 | 0 | 0 | 0 | 1,613,411 | 12/31/2017 |
| B1122002 | CF | TACOMA | WA | | 03/08/2012 | 5.250 | 1,810,962 | 0 | 0 | 0 | 0 | 0 | 3,246,150 | 12/31/2017 |
| B2060103 | CF | TACOMA | WA | | 07/31/2012 | 5.125 | 1,235,098 | 0 | 0 | 0 | 0 | 0 | 2,198,616 | 12/31/2017 |
| B2092001 | CF | TACOMA | WA | | 11/13/2012 | 4.625 | 2,298,797 | 0 | 0 | 0 | 0 | 0 | 4,862,550 | 12/31/2017 |
| B2101002 | CF | TACOMA | WA | | 11/30/2012 | 4.625 | 1,839,051 | 0 | 0 | 0 | 0 | 0 | 3,043,810 | 12/31/2017 |
| B3051605 | | TACOMA | WA | | 08/12/2013 | 4.500 | 564,607 | 0 | 0 | 0 | 0 | 0 | 1,029,180 | 12/31/2017 |
| B3051607 | | TACOMA | WA | | 08/06/2013 | 4.375 | 602,861 | 0 | 0 | 0 | 0 | 0 | 937,836 | 12/31/2017 |
| B3051608 | | TACOMA | WA | | 08/06/2013 | 4.375 | 274,407 | 0 | 0 | 0 | 0 | 0 | 469,396 | 12/31/2017 |
| B3081603 | CF | TACOMA | WA | | 12/02/2013 | 4.750 | 3,400,436 | 0 | 0 | 0 | 0 | 0 | 9,845,358 | 12/31/2017 |
| B3090503 | | TACOMA | WA | | 11/21/2013 | 5.875 | 876,600 | 0 | 0 | 0 | 0 | 0 | 1,677,348 | 12/31/2017 |
| B4021003 | | TACOMA | WA | | 04/15/2014 | 5.000 | 565,652 | 0 | 0 | 0 | 0 | 0 | 844,909 | 12/31/2017 |
| A8121101 | | TUKWILA | WA | | 02/17/2009 | 5.000 | 786,913 | 0 | 0 | 0 | 0 | 0 | 1,673,132 | 12/31/2017 |
| B1101002 | | TUKWILA | WA | | 12/02/2011 | 5.625 | 1,593,686 | 0 | 0 | 0 | 0 | 0 | 2,002,440 | 12/31/2017 |
| B4030603 | | TUKWILA | WA | | 06/12/2014 | 4.750 | 708,344 | 0 | 0 | 0 | 0 | 0 | 1,146,668 | 12/31/2017 |
| B1032503 | | TUMWATER | WA | | 06/14/2011 | 6.250 | 649,546 | 0 | 0 | 0 | 0 | 0 | 1,277,430 | 12/31/2017 |
| B3050703 | | UNIVERSITY PLACE | WA | | 07/23/2013 | 4.620 | 346,837 | 0 | 0 | 0 | 0 | 0 | 1,141,048 | 12/31/2017 |
| A2112502 | | VANCOUVER | WA | | 01/24/2003 | 6.750 | 291,908 | 0 | 0 | 0 | 0 | 0 | 2,161,940 | 12/31/2017 |
| A3021911 | | VANCOUVER | WA | | 05/01/2003 | 4.750 | 41,667 | 0 | 0 | 0 | 0 | 0 | 137,400 | 12/31/2017 |
| A4031602 | | VANCOUVER | WA | | 05/27/2004 | 4.250 | 295,127 | 0 | 0 | 0 | 0 | 0 | 875,000 | 12/31/2017 |
| A7102902 | | VANCOUVER | WA | | 12/19/2007 | 4.875 | 305,490 | 0 | 0 | 0 | 0 | 0 | 403,155 | 12/31/2017 |
| B0071604 | | VANCOUVER | WA | | 09/20/2010 | 6.125 | 393,859 | 0 | 0 | 0 | 0 | 0 | 676,000 | 12/31/2017 |
| B0122702 | | VANCOUVER | WA | | 03/30/2011 | 6.250 | 1,610,770 | 0 | 0 | 0 | 0 | 0 | 3,027,360 | 12/31/2017 |
| B1012401 | CF | VANCOUVER | WA | | 08/15/2011 | 6.375 | 2,690,831 | 0 | 0 | 0 | 0 | 0 | 3,804,636 | 12/31/2017 |
| B2041903 | | VANCOUVER | WA | | 06/14/2012 | 4.625 | 485,126 | 0 | 0 | 0 | 0 | 0 | 1,689,630 | 12/31/2017 |
| B2082101 | CF | VANCOUVER | WA | | 12/05/2012 | 5.000 | 1,417,112 | 0 | 0 | 0 | 0 | 0 | 3,137,010 | 12/31/2017 |
| B2120602 | | VANCOUVER | WA | | 02/14/2013 | 4.750 | 141,730 | 0 | 0 | 0 | 0 | 0 | 768,570 | 12/31/2017 |
| B3011502 | | VANCOUVER | WA | | 03/15/2013 | 4.875 | 609,682 | 0 | 0 | 0 | 0 | 0 | 1,153,620 | 12/31/2017 |
| B3072902 | | VANCOUVER | WA | | 09/18/2013 | 4.750 | 281,701 | 0 | 0 | 0 | 0 | 0 | 649,230 | 12/31/2017 |
| B4043003 | | VANCOUVER | WA | | 06/23/2014 | 5.000 | 434,002 | 0 | 0 | 0 | 0 | 0 | 993,299 | 12/31/2017 |
| B4043003-1 | | VANCOUVER | WA | | 09/08/2015 | 5.000 | 298,163 | 0 | 0 | 0 | 0 | 0 | 682,405 | 12/31/2017 |
| B4071703 | CF | VANCOUVER | WA | | 09/19/2014 | 4.750 | 1,060,203 | 0 | 0 | 0 | 0 | 0 | 2,113,440 | 12/31/2017 |
| B4102901 | | VANCOUVER | WA | | 01/05/2015 | 4.375 | 1,440,974 | 0 | 0 | 0 | 0 | 0 | 2,397,000 | 12/31/2017 |
| B5090905 | | VANCOUVER | WA | | 12/10/2015 | 4.800 | 13,898,742 | 0 | 0 | 0 | 0 | 0 | 20,118,000 | 12/31/2017 |
| B5111204 | | VANCOUVER | WA | | 01/20/2016 | 4.500 | 514,864 | 0 | 0 | 0 | 0 | 0 | 845,350 | 12/31/2017 |
| B6030705 | | VANCOUVER | WA | | 05/17/2016 | 4.500 | 650,734 | 0 | 0 | 0 | 0 | 0 | 2,361,150 | 12/31/2017 |
| B6120202 | | VANCOUVER | WA | | 05/01/2017 | 4.625 | 3,502,813 | 0 | 0 | 0 | 0 | 0 | 4,734,975 | 12/31/2017 |
| B6120501 | | VANCOUVER | WA | | 02/21/2017 | 4.750 | 788,161 | 0 | 0 | 0 | 0 | 0 | 1,293,957 | 12/31/2017 |
| B8010902 | | VANCOUVER | WA | | 02/28/2018 | 4.500 | 2,537,374 | 0 | 0 | 0 | 0 | 0 | 4,340,076 | 02/28/2018 |
| W8100902 | | VANCOUVER | WA | | 11/16/2018 | 6.000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,986,000 | 11/16/2018 |
| A6053104 | CF | WALLA WALLA | WA | | 10/30/2006 | 6.750 | 1,061,072 | 0 | 0 | 0 | 0 | 0 | 2,748,955 | 12/31/2017 |
| B3052009 | | WALLA WALLA | WA | | 07/23/2013 | 4.000 | 261,149 | 0 | 0 | 0 | 0 | 0 | 1,008,288 | 12/31/2017 |
| B7121502 | | WOODINVILLE | WA | | 02/15/2018 | 4.750 | 573,117 | 0 | 0 | 0 | 0 | 0 | 827,424 | 02/15/2018 |
| B6022601 | | YELM | WA | | 03/28/2016 | 4.500 | 996,516 | 0 | 0 | 0 | 0 | 0 | 2,307,200 | 12/31/2017 |
| A5080805 | | APPLETON | WI | | 12/31/2006 | 5.875 | 114,489 | 0 | 0 | 0 | 0 | 0 | 464,610 | 12/31/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| B5042303 | | EAU CLAIRE | WI | | 06/30/2015 | 4.125 | 4,472,592 | 0 | 0 | 0 | 0 | 0 | 8,139,050 | 12/31/2017 |
| B2050804 | | FOND DU LAC | WI | | 09/05/2012 | 5.500 | 596,676 | 0 | 0 | 0 | 0 | 0 | 1,129,165 | 12/31/2017 |
| B7011901 | | GLENDALE | WI | | 04/10/2017 | 4.375 | 1,323,499 | 0 | 0 | 0 | 0 | 0 | 2,070,712 | 12/31/2017 |
| B5111003 | | GREEN BAY | WI | | 02/11/2016 | 4.625 | 836,851 | 0 | 0 | 0 | 0 | 0 | 1,261,260 | 12/31/2017 |
| B8071102 | | GREEN BAY | WI | | 08/31/2018 | 5.000 | 1,079,826 | 0 | 0 | 0 | 0 | 0 | 1,534,760 | 08/31/2018 |
| B3031202 | | GREENDALE | WI | | 04/24/2013 | 4.750 | 1,225,727 | 0 | 0 | 0 | 0 | 0 | 1,778,172 | 12/31/2017 |
| B1071902 | | LAKE GENEVA | WI | | 10/11/2011 | 5.500 | 548,299 | 0 | 0 | 0 | 0 | 0 | 677,402 | 12/31/2017 |
| B4040801 | | MADISON | WI | | 05/29/2014 | 4.625 | 3,099,176 | 0 | 0 | 0 | 0 | 0 | 4,843,980 | 12/31/2017 |
| B7061201 | | MADISON | WI | | 09/01/2017 | 4.750 | 1,195,690 | 0 | 0 | 0 | 0 | 0 | 1,681,008 | 12/31/2017 |
| B0020802 | | MARSHFIELD | WI | | 04/15/2010 | 4.375 | 1,268,214 | 0 | 0 | 0 | 0 | 0 | 1,829,256 | 12/31/2017 |
| B7042401 | | MEQUON | WI | | 06/30/2017 | 4.750 | 1,422,489 | 0 | 0 | 0 | 0 | 0 | 2,004,275 | 12/31/2017 |
| A2083002 | | MILWAUKEE | WI | | 12/12/2002 | 7.000 | 185,121 | 0 | 0 | 0 | 0 | 0 | 860,720 | 12/31/2017 |
| A6082103 | | MILWAUKEE | WI | | 10/17/2006 | 7.125 | 276,495 | 0 | 0 | 0 | 0 | 0 | 500,820 | 12/31/2017 |
| B2091802 | | MILWAUKEE | WI | | 02/01/2013 | 4.750 | 773,689 | 0 | 0 | 0 | 0 | 0 | 1,278,995 | 12/31/2017 |
| B5082801 | | MILWAUKEE | WI | | 12/15/2015 | 4.750 | 1,426,351 | 0 | 0 | 0 | 0 | 0 | 2,018,898 | 12/31/2017 |
| B6092603 | | MILWAUKEE | WI | | 12/15/2016 | 4.250 | 1,179,998 | 0 | 0 | 0 | 0 | 0 | 1,789,704 | 12/31/2017 |
| A4091601 | | NEW RICHMOND | WI | | 11/18/2004 | 4.750 | 387,893 | 0 | 0 | 0 | 0 | 0 | 1,461,660 | 12/31/2017 |
| A6020901 | | OAK CREEK | WI | | 12/31/2006 | 6.500 | 81,007 | 0 | 0 | 0 | 0 | 0 | 472,770 | 12/31/2017 |
| B3012802 | | OSHKOSH | WI | | 05/22/2013 | 4.625 | 768,529 | 0 | 0 | 0 | 0 | 0 | 1,214,147 | 12/31/2017 |
| B2102602 | CF | PORTAGE | WI | | 01/25/2013 | 6.125 | 2,504,959 | 0 | 0 | 0 | 0 | 0 | 5,165,391 | 12/31/2017 |
| W8062602 | | SOUTH MILWAUKEE | WI | | 07/31/2018 | 6.375 | 10,436,000 | 0 | 0 | 0 | 0 | 0 | 14,421,000 | 07/31/2018 |
| B6072704 | | STURTEVANT | WI | | 09/14/2016 | 4.125 | 1,391,859 | 0 | 0 | 0 | 0 | 0 | 1,960,514 | 12/31/2017 |
| B8071101 | | WAUNAKEE | WI | | 08/31/2018 | 5.000 | 814,247 | 0 | 0 | 0 | 0 | 0 | 1,093,680 | 08/31/2018 |
| B3010803 | | WEST ALLIS | WI | | 03/15/2013 | 4.750 | 284,222 | 0 | 0 | 0 | 0 | 0 | 678,078 | 12/31/2017 |
| A6122202 | | BUFFALO | WY | | 03/13/2007 | 6.500 | 175,734 | 0 | 0 | 0 | 0 | 0 | 441,150 | 12/31/2017 |
| A7041801 | | LARAMIE | WY | | 07/10/2007 | 6.750 | 243,730 | 0 | 0 | 0 | 0 | 0 | 432,870 | 12/31/2017 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 6,411,380,003 | 0 | 0 | 0 | 0 | 0 | 11,924,212,630 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 6,411,457,835 | 0 | 0 | 0 | 0 | 0 | 11,924,453,630 | XXX |
| A7121804 | | CLEARWATER | FL | | 02/28/2008 | 4.000 | 578,925 | 0 | 0 | 0 | 0 | 0 | 716,836 | 01/31/2018 |
| B1029938 | | GULF BREEZE | FL | | 09/30/2011 | 4.750 | 580,722 | 0 | 0 | 0 | 0 | 0 | 663,036 | 12/31/2017 |
| A7121803 | | LARGO | FL | | 02/29/2008 | 4.000 | 881,961 | 0 | 0 | 0 | 0 | 0 | 960,029 | 01/31/2018 |
| A7080106 | | LONGWOOD | FL | | 10/24/2007 | 6.500 | 389,838 | 0 | 0 | 0 | 0 | 0 | 432,546 | 12/31/2017 |
| B1029953 | | QUINCY | FL | | 10/07/2011 | 4.750 | 863,831 | 0 | 0 | 0 | 0 | 0 | 1,074,563 | 12/31/2017 |
| A9090913 | | ATLANTA | GA | | 12/31/2009 | 5.000 | 3,311,606 | 0 | 0 | 0 | 0 | 0 | 4,645,000 | 12/31/2017 |
| A9090912 | | COLLEGE PARK | GA | | 12/31/2009 | 5.000 | 1,660,816 | 0 | 0 | 0 | 0 | 0 | 2,201,000 | 12/31/2017 |
| A9090911 | | CONYERS | GA | | 12/31/2009 | 5.000 | 1,608,986 | 0 | 0 | 0 | 0 | 0 | 2,328,000 | 12/31/2017 |
| A7011201 | | MCDONOUGH | GA | | 03/20/2007 | 5.125 | 780,002 | 0 | 0 | 0 | 0 | 0 | 791,501 | 12/31/2017 |
| A70112013 | | MCDONOUGH | GA | | 01/01/2009 | 7.000 | 15,804 | 0 | 0 | 0 | 0 | 0 | 16,037 | 12/31/2017 |
| A9090908 | | MORROW | GA | | 11/20/2009 | 5.000 | 1,826,425 | 0 | 0 | 0 | 0 | 0 | 2,539,000 | 12/31/2017 |
| A9090909 | | MORROW | GA | | 12/31/2009 | 5.000 | 1,400,042 | 0 | 0 | 0 | 0 | 0 | 1,927,000 | 12/31/2017 |
| A9090910 | | SMYRNA | GA | | 11/20/2009 | 5.000 | 1,053,710 | 0 | 0 | 0 | 0 | 0 | 1,356,000 | 12/31/2017 |
| A9090915 | | TUCKER | GA | | 11/20/2009 | 5.000 | 1,144,138 | 0 | 0 | 0 | 0 | 0 | 1,688,000 | 12/31/2017 |
| A7041301 | | AMMON | ID | | 01/16/2008 | 4.500 | 930,385 | 0 | 0 | 0 | 0 | 0 | 1,023,494 | 12/31/2017 |
| A3061601 | | AVON | IN | | 09/10/2003 | 5.625 | 733,023 | 0 | 0 | 0 | 0 | 0 | 940,000 | 12/31/2017 |
| A3010305 | | BERNARDSVILLE | NJ | | 12/31/2006 | 5.375 | 361,072 | 0 | 0 | 0 | 0 | 0 | 357,000 | 03/13/2018 |
| A3092301 | | HENDERSON | NV | | 11/25/2003 | 4.750 | 605,221 | 0 | 0 | 0 | 0 | 0 | 1,239,810 | 12/31/2017 |
| A7091101 | | LAS VEGAS | NV | | 11/29/2007 | 4.125 | 1,485,538 | 0 | 0 | 0 | 0 | 0 | 1,084,000 | 12/31/2017 |
| A4072702 | | BATAVIA | NY | | 12/31/2006 | 6.750 | 255,456 | 0 | 0 | 0 | 0 | 0 | 313,650 | 12/31/2017 |
| A6120712 | | LOCKPORT | NY | | 02/27/2007 | 3.750 | 177,952 | 0 | 0 | 0 | 0 | 0 | 198,706 | 12/31/2017 |
| A6120712-1 | | LOCKPORT | NY | | 07/28/2016 | 3.750 | 144,524 | 0 | 0 | 0 | 0 | 0 | 161,380 | 12/31/2017 |
| A3102105 | | ROME | NY | | 01/22/2004 | 5.000 | 676,919 | 0 | 0 | 0 | 0 | 0 | 584,000 | 12/31/2017 |
| A4110302 | | TUPPER LAKE | NY | | 01/28/2005 | 4.000 | 613,555 | 0 | 0 | 0 | 0 | 0 | 436,000 | 12/31/2017 |
| A8012103 | | MIDDLETOWN | OH | | 03/20/2008 | 5.250 | 1,578,401 | 0 | 0 | 0 | 0 | 0 | 1,747,770 | 12/31/2017 |
| A7080101 | | COVINGTON | TN | | 10/19/2007 | 5.000 | 245,158 | 0 | 0 | 0 | 0 | 0 | 287,655 | 12/31/2017 |
| A6061201 | | LENOIR CITY | TN | | 08/29/2006 | 4.500 | 1,987,438 | 0 | 0 | 0 | 0 | 0 | 3,047,347 | 12/31/2017 |
| A60612013 | | LENOIR CITY | TN | | 01/15/2010 | 4.500 | 109,423 | 0 | 0 | 0 | 0 | 0 | 167,779 | 12/31/2017 |
| A4081902 | | MAGNOLIA | TX | | 11/18/2004 | 5.250 | 800,616 | 0 | 0 | 0 | 0 | 0 | 1,326,000 | 12/31/2017 |
| A5100503 | | SPRING | TX | | 12/31/2006 | 5.250 | 356,843 | 0 | 0 | 0 | 0 | 0 | 335,580 | 12/31/2017 |
| A8010201 | | SPRING | TX | | 03/10/2008 | 4.500 | 526,927 | 0 | 0 | 0 | 0 | 0 | 666,377 | 12/31/2017 |
| 1399999. Restructured mortgages - Commercial mortgages-all other | | | | | | | 27,685,257 | 0 | 0 | 0 | 0 | 0 | 35,255,096 | XXX |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 1699999. Total - Restructured Mortgages | | | | | | | 27,685,257 | 0 | 0 | 0 | 0 | 0 | 35,255,096 | XXX |
| A6120707 | | BUFFALO | NY | | 02/27/2007 | 3.750 | 187,024 | 0 | 0 | 0 | 0 | 0 | 201,820 | 12/31/2017 |
| A6120707-1 | | BUFFALO | NY | | 07/28/2016 | 3.750 | 234,705 | 0 | 0 | 0 | 0 | 0 | 253,274 | 12/31/2017 |
| A6120705 | | NIAGARA FALLS | NY | | 02/27/2007 | 3.750 | 139,904 | 0 | 0 | 0 | 0 | 0 | 369,574 | 12/31/2017 |
| A6120705-1 | | NIAGARA FALLS | NY | | 07/28/2016 | 3.750 | 4,295 | 0 | 0 | 0 | 0 | 0 | 11,345 | 12/31/2017 |
| A6120714 | | NIAGARA FALLS | NY | | 02/27/2007 | 3.750 | 85,771 | 0 | 0 | 0 | 0 | 0 | 130,790 | 12/31/2017 |
| A6120714-1 | | NIAGARA FALLS | NY | | 07/28/2016 | 3.750 | 4,295 | 0 | 0 | 0 | 0 | 0 | 6,549 | 12/31/2017 |
| A7041006 | | NIAGARA FALLS | NY | | 06/05/2007 | 3.750 | 730,831 | 0 | 0 | 0 | 0 | 0 | 541,578 | 12/31/2017 |
| A7041006-1 | | NIAGARA FALLS | NY | | 07/28/2016 | 3.750 | 37,896 | 0 | 0 | 0 | 0 | 0 | 28,083 | 12/31/2017 |
| A6120713 | | NORTH TONAWANDA | NY | | 02/27/2007 | 3.750 | 190,179 | 0 | 0 | 0 | 0 | 0 | 239,085 | 12/31/2017 |
| A6120713-1 | | NORTH TONAWANDA | NY | | 07/28/2016 | 3.750 | 65,391 | 0 | 0 | 0 | 0 | 0 | 82,207 | 12/31/2017 |
| A6120702 | | TONAWANDA | NY | | 02/27/2007 | 3.750 | 213,063 | 0 | 0 | 0 | 0 | 0 | 201,477 | 12/31/2017 |
| A6120702-1 | | TONAWANDA | NY | | 07/28/2016 | 3.750 | 83,488 | 0 | 0 | 0 | 0 | 0 | 78,948 | 12/31/2017 |
| A6120706 | | TONAWANDA | NY | | 02/27/2007 | 3.750 | 128,839 | 0 | 0 | 0 | 0 | 0 | 152,112 | 12/31/2017 |
| A6120706-1 | | TONAWANDA | NY | | 07/28/2016 | 3.750 | 156,474 | 0 | 0 | 0 | 0 | 0 | 184,740 | 12/31/2017 |
| 2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other | | | | | | | 2,262,155 | 0 | 0 | 0 | 0 | 0 | 2,481,582 | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | 2,262,155 | 0 | 0 | 0 | 0 | 0 | 2,481,582 | XXX |
| A7022701 | | MADERA | CA | | 06/18/2007 | 5.250 | 644,917 | 0 | 0 | 0 | 0 | 0 | 153,000 | 12/31/2017 |
| 2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other | | | | | | | 644,917 | 0 | 0 | 0 | 0 | 0 | 153,000 | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | 644,917 | 0 | 0 | 0 | 0 | 0 | 153,000 | XXX |
| 3399999 - Totals | | | | | | | 6,442,050,164 | 0 | 0 | 0 | 0 | 0 | 11,962,343,308 | XXX |

General Interrogatory:

1. Mortgages in good standing $ 370,746 unpaid taxes $ 4,230 interest due and unpaid.
2. Restructured mortgages $ 2,680 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 64,467 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 35,833 interest due and unpaid.

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| B7042002 | BIRMINGHAM | AL | | 08/03/2017 | 5.000 | 0 | 7,153,182 | 13,375,236 |
| B8082401 | MADISON | AL | | 10/24/2018 | 4.875 | 2,600,000 | 0 | 4,099,000 |
| B8101901 | MILLBROOK | AL | | 12/21/2018 | 5.500 | 2,555,000 | 0 | 3,429,000 |
| B7042001 | MONTGOMERY | AL | | 06/29/2017 | 5.000 | 0 | 4,550,700 | 13,169,000 |
| B8062002 | PRATTVILLE | AL | | 08/31/2018 | 5.000 | 2,345,000 | 0 | 3,170,000 |
| B8080701 | SARALAND | AL | | 10/11/2018 | 4.750 | 1,400,000 | 0 | 8,378,000 |
| B8091701 | CHANDLER | AZ | | 11/14/2018 | 4.875 | 1,500,000 | 0 | 2,024,000 |
| B8080202 | GILBERT | AZ | | 10/12/2018 | 4.875 | 850,000 | 0 | 1,144,000 |
| B8011102 | GLENDALE | AZ | | 03/15/2018 | 4.500 | 1,850,000 | 0 | 2,488,000 |
| B8030104 | GLENDALE | AZ | | 05/21/2018 | 5.000 | 1,737,500 | 0 | 2,662,000 |
| B8011902 | MESA | AZ | | 03/21/2018 | 4.500 | 7,500,000 | 0 | 10,089,000 |
| B8040302 | PHEONIX | AZ | | 05/31/2018 | 4.750 | 3,550,000 | 0 | 5,152,000 |
| B3081404-1 | PHOENIX | AZ | | 08/08/2017 | 5.375 | 0 | 421,880 | 2,044,333 |
| B7120101 | PHOENIX | AZ | | 02/09/2018 | 4.625 | 2,820,000 | 0 | 4,127,000 |
| B8010202 | PHOENIX | AZ | | 02/15/2018 | 4.625 | 1,274,800 | 0 | 1,707,353 |
| B8010203 | PHOENIX | AZ | | 02/20/2018 | 4.625 | 1,150,000 | 0 | 1,541,000 |
| B8011903 | PHOENIX | AZ | | 03/20/2018 | 4.500 | 1,850,000 | 0 | 2,479,000 |
| B8013105 | PHOENIX | AZ | | 04/30/2018 | 4.750 | 2,500,000 | 0 | 5,311,000 |
| B8040902 | PHOENIX | AZ | | 07/31/2018 | 5.000 | 1,500,000 | 0 | 2,344,000 |
| B8041902 | PHOENIX | AZ | | 06/29/2018 | 5.000 | 6,565,779 | 0 | 15,738,285 |
| B8042502 | PHOENIX | AZ | | 07/12/2018 | 4.750 | 6,500,000 | 0 | 8,741,000 |
| B8051601 | PHOENIX | AZ | | 07/26/2018 | 4.875 | 2,300,000 | 0 | 3,391,000 |
| B7112201 | QUEEN CREEK | AZ | | 01/26/2018 | 4.875 | 2,100,000 | 0 | 2,863,000 |
| B5042802-1 | SCOTTSDALE | AZ | | 03/30/2018 | 4.750 | 1,100,000 | 0 | 1,554,346 |
| B8011504 | SCOTTSDALE | AZ | | 04/17/2018 | 4.625 | 950,000 | 0 | 1,267,000 |
| B8032102 | SCOTTSDALE | AZ | | 07/02/2018 | 4.875 | 2,800,000 | 0 | 5,533,000 |
| B8041903 | SCOTTSDALE | AZ | | 06/29/2018 | 4.750 | 7,100,000 | 0 | 9,611,000 |
| B8090503 | SCOTTSDALE | AZ | | 11/16/2018 | 5.000 | 500,000 | 0 | 1,778,000 |
| B8090508 | SCOTTSDALE | AZ | | 11/06/2018 | 4.875 | 3,250,000 | 0 | 4,943,000 |
| B8071201 | SURPRISE | AZ | | 09/14/2018 | 5.375 | 2,600,000 | 0 | 3,480,000 |
| B8071203 | SURPRISE | AZ | | 09/05/2018 | 4.750 | 2,700,000 | 0 | 3,806,000 |
| B8010204 | TEMPE | AZ | | 03/15/2018 | 4.375 | 1,350,000 | 0 | 1,823,000 |
| B8041901 | TEMPE | AZ | | 06/21/2018 | 5.000 | 1,325,000 | 0 | 1,808,000 |
| B8051701 | TEMPE | AZ | | 08/09/2018 | 5.000 | 2,385,000 | 0 | 3,239,000 |
| B7100606 | TUCSON | AZ | | 01/31/2018 | 4.500 | 2,500,000 | 0 | 3,401,000 |
| B7112701 | AGOURA HILLS | CA | | 01/22/2018 | 4.625 | 3,750,000 | 0 | 5,017,000 |
| W5031201A | AGOURA HILLS | CA | | 06/13/2017 | 6.500 | 0 | 1,121,556 | 1,413,069 |
| B8012304 | ALISO VIEJO | CA | | 03/26/2018 | 4.625 | 16,000,000 | 0 | 21,329,000 |
| B8012306 | ANAHEIM | CA | | 03/29/2018 | 4.750 | 2,150,000 | 0 | 2,913,000 |
| B8021602 | ANAHEIM | CA | | 04/20/2018 | 4.875 | 3,200,000 | 0 | 4,274,000 |
| B8021603 | ANAHEIM | CA | | 04/20/2018 | 4.875 | 1,300,000 | 0 | 1,811,000 |
| B8052903 | ATASCADERO | CA | | 08/23/2018 | 5.000 | 700,000 | 0 | 944,000 |
| B8012302 | BAKERSFIELD | CA | | 04/18/2018 | 5.250 | 3,824,485 | 0 | 7,480,884 |
| B8080802 | BURBANK | CA | | 09/27/2018 | 4.875 | 2,100,000 | 0 | 5,953,000 |
| B8062701 | BURLINGAME | CA | | 09/19/2018 | 5.125 | 4,650,000 | 0 | 6,245,000 |
| B8062702 | BURLINGAME | CA | | 09/19/2018 | 5.125 | 5,850,000 | 0 | 9,489,000 |
| B8022701 | CAMPBELL | CA | | 05/04/2018 | 5.250 | 4,210,978 | 0 | 6,564,486 |
| B7110702 | CARLSBAD | CA | | 01/11/2018 | 4.500 | 1,750,000 | 0 | 2,536,232 |
| B7110901 | CARMEL | CA | | 01/26/2018 | 4.625 | 700,000 | 0 | 946,000 |
| B7110902 | CARMEL | CA | | 01/26/2018 | 4.500 | 1,400,000 | 0 | 2,258,000 |
| B7100204 | CHINO | CA | | 01/04/2018 | 4.625 | 8,648,602 | 0 | 14,376,000 |
| A3011001 | CHULA VISTA | CA | | 04/03/2003 | 5.000 | 0 | 375,303 | 2,334,000 |
| B8050402 | CHULA VISTA | CA | | 06/29/2018 | 5.000 | 3,500,000 | 0 | 4,789,000 |
| B7110601 | DANVILLE | CA | | 01/08/2018 | 4.500 | 900,000 | 0 | 1,364,000 |
| W8072501 | DELANO | CA | | 09/28/2018 | 6.375 | 6,500,000 | 0 | 9,173,000 |
| B8011501 | EL CERRITO | CA | | 03/29/2018 | 4.750 | 2,500,000 | 0 | 3,803,000 |
| B8061901 | EL SEGUNDO | CA | | 08/23/2018 | 4.750 | 1,800,000 | 0 | 2,415,000 |
| B8061902 | EL SEGUNDO | CA | | 08/23/2018 | 4.750 | 1,000,000 | 0 | 1,804,000 |
| B8012202 | ENCINITAS | CA | | 06/08/2018 | 4.625 | 4,800,000 | 0 | 9,357,000 |
| B8051706 | FAIRFIELD | CA | | 07/30/2018 | 5.000 | 400,000 | 0 | 1,358,000 |
| B8090505 | FRESNO | CA | | 10/31/2018 | 4.875 | 1,600,000 | 0 | 2,165,000 |
| W6022601 | FULLERTON | CA | | 04/14/2016 | 7.123 | 0 | 1,695,582 | 12,174,000 |
| W6022601B | FULLERTON | CA | | 06/13/2018 | 9.000 | 1,541,000 | 0 | 2,440,835 |
| B8061204 | GARDEN GROVE | CA | | 08/29/2018 | 4.750 | 2,100,000 | 0 | 2,833,000 |
| B7040302 | GILROY | CA | | 06/28/2017 | 5.375 | 0 | 2,051,110 | 9,746,014 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| B8051603 | GLENDALE | CA | | 08/17/2018 | 4.875 | 2,700,000 | 0 | 5,106,000 |
| W6110301A | HEMET | CA | | 12/13/2018 | 8.125 | 129,836 | 0 | 184,184 |
| B7103001 | HERMOSA BEACH | CA | | 01/18/2018 | 4.750 | 900,000 | 0 | 1,327,000 |
| B8020605 | HUNTINGTON BEACH | CA | | 04/13/2018 | 4.500 | 1,825,000 | 0 | 2,800,000 |
| B8040904 | INGLEWOOD | CA | | 07/12/2018 | 5.000 | 700,000 | 0 | 2,218,000 |
| B7110301 | IRVINE | CA | | 01/25/2018 | 4.375 | 3,780,000 | 0 | 5,158,000 |
| B8041001 | LAKE FOREST | CA | | 07/06/2018 | 5.375 | 3,235,740 | 0 | 5,123,050 |
| B8020901 | LATHROP | CA | | 04/06/2018 | 5.375 | 11,250,000 | 0 | 15,560,000 |
| B8051604 | LONG BEACH | CA | | 07/26/2018 | 4.875 | 1,475,000 | 0 | 2,040,000 |
| B8061203 | LONG BEACH | CA | | 08/29/2018 | 4.750 | 1,500,000 | 0 | 2,004,000 |
| B8071701 | LONG BEACH | CA | | 10/01/2018 | 4.875 | 5,200,000 | 0 | 7,107,000 |
| B0120812-1 | LOS ANGELES | CA | | 01/30/2018 | 4.750 | 2,725,000 | 0 | 4,022,259 |
| B1110706-1 | LOS ANGELES | CA | | 05/24/2018 | 5.250 | 1,000,000 | 0 | 1,533,510 |
| B6050603-1 | LOS ANGELES | CA | | 11/29/2018 | 5.250 | 515,000 | 0 | 953,088 |
| B6081103-1 | LOS ANGELES | CA | | 01/16/2018 | 5.000 | 1,468,000 | 0 | 2,018,669 |
| B7121303 | LOS ANGELES | CA | | 03/05/2018 | 4.500 | 2,075,000 | 0 | 3,603,000 |
| B8020104 | LOS ANGELES | CA | | 04/20/2018 | 4.500 | 4,500,000 | 0 | 8,692,000 |
| B8030503 | LOS ANGELES | CA | | 05/31/2018 | 4.875 | 1,100,000 | 0 | 1,480,000 |
| B8050404 | LOS ANGELES | CA | | 07/18/2018 | 4.750 | 8,000,000 | 0 | 10,700,000 |
| B8071903 | LOS ANGELES | CA | | 09/28/2018 | 5.000 | 2,500,000 | 0 | 3,378,000 |
| B8072304 | LOS ANGELES | CA | | 10/03/2018 | 4.875 | 2,900,000 | 0 | 4,208,000 |
| B8072604 | LOS ANGELES | CA | | 10/10/2018 | 4.875 | 1,725,000 | 0 | 2,300,000 |
| B8073004 | LOS ANGELES | CA | | 11/13/2018 | 4.625 | 4,800,000 | 0 | 10,914,000 |
| W6102001 | LOS ANGELES | CA | | 11/29/2016 | 6.358 | 0 | 2,344,052 | 23,861,000 |
| W6102001A | LOS ANGELES | CA | | 12/04/2017 | 8.000 | 0 | 645,501 | 1,524,369 |
| W6102001B | LOS ANGELES | CA | | 03/01/2018 | 8.000 | 144,757 | 0 | 250,052 |
| W6102001C | LOS ANGELES | CA | | 04/01/2018 | 8.000 | 130,200 | 0 | 224,907 |
| W6102001D | LOS ANGELES | CA | | 04/13/2018 | 8.000 | 171,426 | 0 | 296,120 |
| W6102001E | LOS ANGELES | CA | | 06/14/2018 | 8.000 | 235,967 | 0 | 407,607 |
| W6102001F | LOS ANGELES | CA | | 09/17/2018 | 8.000 | 354,931 | 0 | 613,104 |
| W6102001G | LOS ANGELES | CA | | 10/17/2018 | 8.000 | 424,301 | 0 | 732,934 |
| W7100401 | LOS ANGELES | CA | | 12/15/2017 | 6.250 | 0 | 1,463,403 | 28,293,000 |
| W8101601 | LOS ANGELES | CA | | 12/11/2018 | 6.125 | 4,500,000 | 0 | 6,494,000 |
| B8052902 | MENLO PARK | CA | | 08/07/2018 | 4.875 | 2,720,000 | 0 | 8,016,000 |
| B7010302 | MILPITAS | CA | | 04/07/2017 | 5.250 | 0 | 7,859,063 | 30,789,477 |
| B8092007 | MOUNTAIN VIEW | CA | | 11/28/2018 | 4.625 | 9,250,000 | 0 | 12,442,000 |
| B8082801 | MURRIETA | CA | | 10/16/2018 | 4.875 | 835,000 | 0 | 1,120,000 |
| B7101301 | NEWARK | CA | | 12/21/2017 | 4.850 | 0 | 7,959,715 | 20,621,924 |
| B8042002 | NORTH HOLLYWOOD | CA | | 08/23/2018 | 5.000 | 1,000,000 | 0 | 2,404,000 |
| B7100402 | OAKLAND | CA | | 12/01/2017 | 4.500 | 0 | 4,978,044 | 14,233,000 |
| W7092901 | OAKLAND | CA | | 11/17/2017 | 6.125 | 0 | 1,431,690 | 25,119,773 |
| W7092901A | OAKLAND | CA | | 12/13/2018 | 6.875 | 104,149 | 0 | 159,227 |
| B6120106 | OAKLEY | CA | | 03/28/2017 | 5.125 | 0 | 3,541,369 | 13,798,928 |
| B0061726-1 | OCEANSIDE | CA | | 06/18/2018 | 5.000 | 1,800,000 | 0 | 3,857,010 |
| B6111402 | ONTARIO | CA | | 01/31/2017 | 4.875 | 0 | 2,212,177 | 21,083,000 |
| W8073101 | ONTARIO | CA | | 09/07/2018 | 6.000 | 9,245,000 | 0 | 14,932,000 |
| B8032101 | ORANGE | CA | | 05/22/2018 | 5.000 | 1,300,000 | 0 | 1,921,000 |
| B8061202 | OXNARD | CA | | 08/09/2018 | 5.125 | 500,000 | 0 | 1,323,000 |
| B8040601 | PALMDALE | CA | | 05/31/2018 | 5.450 | 15,000,000 | 0 | 23,089,000 |
| W8111201 | PASADENA | CA | | 12/21/2018 | 6.000 | 15,250,000 | 0 | 24,690,000 |
| B8042607 | PASO ROBLES | CA | | 07/06/2018 | 5.000 | 3,750,000 | 0 | 5,436,000 |
| B8102601 | PERRIS | CA | | 11/30/2018 | 5.250 | 2,200,000 | 0 | 6,566,000 |
| B8040504 | PISMO BEACH | CA | | 07/23/2018 | 5.625 | 2,426,137 | 0 | 6,120,566 |
| B8010402 | PLACENTIA | CA | | 03/15/2018 | 4.625 | 6,000,000 | 0 | 8,292,000 |
| B8071902 | PLEASANTON | CA | | 10/04/2018 | 5.000 | 860,000 | 0 | 1,262,000 |
| B8101902 | PLEASANTON | CA | | 12/19/2018 | 5.000 | 1,000,000 | 0 | 6,508,000 |
| B8082402 | POMONA | CA | | 10/24/2018 | 4.875 | 5,000,000 | 0 | 7,381,000 |
| B5040203-1 | REDWOOD CITY | CA | | 11/28/2018 | 5.125 | 700,000 | 0 | 954,758 |
| B8061903 | REDWOOD CITY | CA | | 08/22/2018 | 4.750 | 3,375,000 | 0 | 4,518,000 |
| B8091305 | RIVERSIDE | CA | | 11/08/2018 | 4.750 | 4,500,000 | 0 | 6,400,000 |
| B8072402 | ROHNERT PARK | CA | | 10/31/2018 | 4.875 | 3,300,000 | 0 | 4,419,000 |
| B8012601 | ROSEVILLE | CA | | 04/26/2018 | 5.250 | 11,750,906 | 0 | 19,563,085 |
| B8022102 | ROSEVILLE | CA | | 04/12/2018 | 4.875 | 1,950,000 | 0 | 2,660,000 |
| B6040806-1 | SACRAMENTO | CA | | 06/04/2018 | 5.250 | 1,000,000 | 0 | 1,377,177 |
| B8100416 | SACRAMENTO | CA | | 12/19/2018 | 5.375 | 4,769,903 | 0 | 9,916,608 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| W7061402 | SACRAMENTO | CA | | 08/18/2017 | 6.250 | 0 | 510,064 | 15,994,956 |
| W7061402A | SACRAMENTO | CA | | 11/15/2018 | 7.375 | 139,606 | 0 | 227,044 |
| B2070303-1 | SAN DIEGO | CA | | 01/16/2018 | 5.000 | 900,000 | 0 | 1,299,217 |
| B7122801 | SAN DIEGO | CA | | 03/30/2018 | 4.875 | 3,200,000 | 0 | 5,092,000 |
| B8011002 | SAN DIEGO | CA | | 02/26/2018 | 4.625 | 4,000,000 | 0 | 6,261,000 |
| B8061506 | SAN DIEGO | CA | | 08/06/2018 | 4.750 | 710,000 | 0 | 981,000 |
| B8072302 | SAN DIEGO | CA | | 11/30/2018 | 5.350 | 2,605,653 | 0 | 8,660,612 |
| B5050407-1 | SAN FRANCISCO | CA | | 09/26/2018 | 5.125 | 360,000 | 0 | 592,283 |
| B8012502 | SAN FRANCISCO | CA | | 03/16/2018 | 4.750 | 900,000 | 0 | 1,321,000 |
| B8012902 | SAN FRANCISCO | CA | | 03/16/2018 | 4.750 | 1,400,000 | 0 | 2,175,000 |
| B8030902 | SAN FRANCISCO | CA | | 05/30/2018 | 4.875 | 19,000,000 | 0 | 26,696,000 |
| B8061301 | SAN FRANCISCO | CA | | 08/02/2018 | 5.125 | 850,000 | 0 | 1,138,000 |
| B8080801 | SAN FRANCISCO | CA | | 09/27/2018 | 4.875 | 6,200,000 | 0 | 9,752,000 |
| W8022601 | SAN FRANCISCO | CA | | 05/17/2018 | 6.125 | 2,648,087 | 0 | 8,135,388 |
| B7100607 | SAN JOSE | CA | | 01/03/2018 | 4.500 | 1,650,000 | 0 | 2,853,000 |
| B7100608 | SAN JOSE | CA | | 01/03/2018 | 4.500 | 600,000 | 0 | 909,000 |
| B7121401 | SAN JOSE | CA | | 01/31/2018 | 4.375 | 820,000 | 0 | 1,113,000 |
| B8022103 | SAN JOSE | CA | | 04/12/2018 | 4.750 | 1,650,000 | 0 | 2,375,000 |
| B8081004 | SAN JOSE | CA | | 10/30/2018 | 4.750 | 11,800,000 | 0 | 16,070,000 |
| B8072605 | SAN LUIS OBISPO | CA | | 10/09/2018 | 4.875 | 700,000 | 0 | 934,000 |
| B8092003 | SAN LUIS OBISPO | CA | | 11/20/2018 | 5.125 | 2,325,000 | 0 | 3,179,000 |
| B8030102 | SAN MARCOS | CA | | 05/17/2018 | 4.625 | 1,000,000 | 0 | 2,089,000 |
| B8041904 | SAN RAMON | CA | | 06/26/2018 | 5.500 | 5,700,000 | 0 | 8,041,000 |
| B8020802 | SANTA FE SPRINGS | CA | | 04/25/2018 | 5.125 | 500,000 | 0 | 1,577,000 |
| B8030905 | SANTA FE SPRINGS | CA | | 05/15/2018 | 5.250 | 2,855,000 | 0 | 5,405,467 |
| B8092502 | SANTA MONICA | CA | | 12/14/2018 | 4.875 | 2,000,000 | 0 | 3,272,000 |
| B8030101 | SANTA ROSA | CA | | 05/31/2018 | 4.625 | 2,871,000 | 0 | 3,911,490 |
| B8061201 | SIGNAL HILL | CA | | 08/29/2018 | 4.750 | 1,050,000 | 0 | 1,401,000 |
| B8070201 | SIGNAL HILL | CA | | 09/11/2018 | 4.875 | 2,115,000 | 0 | 2,829,000 |
| B3121102-1 | TEMECULA | CA | | 11/29/2018 | 5.125 | 1,000,000 | 0 | 1,376,160 |
| B3121104-1 | TEMECULA | CA | | 11/29/2018 | 5.125 | 1,700,000 | 0 | 2,326,067 |
| B3121105-1 | TEMECULA | CA | | 11/29/2018 | 5.125 | 1,400,000 | 0 | 1,908,668 |
| W6080303A | TEMECULA | CA | | 03/14/2018 | 8.500 | 144,494 | 0 | 206,420 |
| B8032801 | TRACY | CA | | 10/09/2018 | 5.375 | 2,875,000 | 0 | 3,934,000 |
| B8061404 | UPLAND | CA | | 08/01/2018 | 5.000 | 7,500,000 | 0 | 10,218,000 |
| B8041905 | VENTURA | CA | | 06/20/2018 | 5.000 | 1,330,000 | 0 | 1,815,000 |
| B8092009 | VENTURA | CA | | 12/04/2018 | 4.750 | 2,500,000 | 0 | 3,339,000 |
| B8082802 | VICTORVILLE | CA | | 10/18/2018 | 5.000 | 1,400,000 | 0 | 1,905,000 |
| B8020101 | VISTA | CA | | 04/09/2018 | 4.625 | 3,000,000 | 0 | 4,162,000 |
| B8071601 | WEST COVINA | CA | | 09/11/2018 | 5.000 | 2,600,000 | 0 | 3,500,000 |
| B7111702 | WEST HILLS | CA | | 01/18/2018 | 4.500 | 2,625,000 | 0 | 3,787,000 |
| B4041402-1 | WEST HOLLYWOOD | CA | | 06/19/2018 | 5.250 | 1,100,000 | 0 | 1,662,186 |
| B8091704 | WESTLAKE VILLAGE | CA | | 12/11/2018 | 4.750 | 3,725,000 | 0 | 5,731,000 |
| B8012905 | WHITTIER | CA | | 03/30/2018 | 4.625 | 500,000 | 0 | 670,000 |
| B8091301 | YREKA | CA | | 11/28/2018 | 4.875 | 8,300,000 | 0 | 11,097,000 |
| B8030901 | YUBA CITY | CA | | 05/04/2018 | 4.625 | 675,000 | 0 | 916,000 |
| B8091204 | YUBA CITY | CA | | 11/13/2018 | 4.625 | 1,940,000 | 0 | 2,706,000 |
| B8080903 | AURORA | CO | | 11/27/2018 | 4.750 | 690,000 | 0 | 942,000 |
| B8080904 | AURORA | CO | | 11/13/2018 | 4.750 | 825,000 | 0 | 1,102,000 |
| B8080905 | AURORA | CO | | 11/27/2018 | 4.750 | 725,000 | 0 | 1,269,000 |
| B8080906 | AURORA | CO | | 11/27/2018 | 4.750 | 1,175,000 | 0 | 1,725,000 |
| B8013104 | CENTENNIAL | CO | | 04/05/2018 | 4.875 | 2,650,000 | 0 | 3,996,000 |
| B8100414 | CLIFTON | CO | | 12/21/2018 | 5.250 | 1,000,000 | 0 | 1,349,000 |
| B3040403-1 | DENVER | CO | | 10/25/2018 | 5.000 | 600,000 | 0 | 827,027 |
| B4091201-1 | DENVER | CO | | 02/28/2018 | 4.875 | 2,075,000 | 0 | 3,543,522 |
| B8011601 | DENVER | CO | | 03/15/2018 | 4.625 | 1,250,000 | 0 | 1,801,000 |
| B8022201 | DENVER | CO | | 04/30/2018 | 4.875 | 5,350,000 | 0 | 7,215,000 |
| B8031201 | DENVER | CO | | 05/23/2018 | 4.875 | 3,400,000 | 0 | 4,651,000 |
| B8051702 | DENVER | CO | | 07/20/2018 | 5.500 | 700,000 | 0 | 936,000 |
| B8051703 | DENVER | CO | | 07/20/2018 | 5.500 | 1,200,000 | 0 | 1,606,000 |
| B8051704 | DENVER | CO | | 08/13/2018 | 5.125 | 2,500,000 | 0 | 3,384,000 |
| B8070602 | DENVER | CO | | 09/26/2018 | 5.250 | 1,260,000 | 0 | 1,683,000 |
| B8070603 | DENVER | CO | | 09/26/2018 | 5.375 | 1,890,000 | 0 | 2,700,000 |
| B8092006 | DENVER | CO | | 11/09/2018 | 5.125 | 1,950,000 | 0 | 2,835,000 |
| W7031401 | DENVER | CO | | 05/26/2017 | 6.125 | 0 | 798,636 | 13,356,026 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| W7031401-1 | DENVER | CO | | 02/01/2018 | 6.125 | 88,495 | 0 | 119,593 |
| W7031401-1A | DENVER | CO | | 11/19/2018 | 7.625 | 136,505 | 0 | 184,473 |
| W7031401A | DENVER | CO | | 08/16/2018 | 7.375 | 78,085 | 0 | 105,525 |
| W7031401B | DENVER | CO | | 11/19/2018 | 7.625 | 288,871 | 0 | 390,383 |
| B2111603-1 | ENGLEWOOD | CO | | 07/11/2018 | 5.000 | 1,000,000 | 0 | 1,347,267 |
| B7121501 | ENGLEWOOD | CO | | 02/22/2018 | 5.000 | 4,150,000 | 0 | 5,616,000 |
| B8080902 | ENGLEWOOD | CO | | 11/27/2018 | 4.750 | 500,000 | 0 | 781,000 |
| B8011702 | LAFAYETTE | CO | | 04/13/2018 | 4.625 | 1,500,000 | 0 | 2,381,000 |
| B8012402 | LAFAYETTE | CO | | 04/13/2018 | 4.625 | 650,000 | 0 | 1,214,000 |
| W5120101 | NEW BRITAIN | CT | | 02/16/2016 | 6.859 | 0 | 642,102 | 8,584,102 |
| W5120101B | NEW BRITAIN | CT | | 12/13/2017 | 8.500 | 0 | 5,693 | 11,386 |
| W5120101C | NEW BRITAIN | CT | | 03/01/2018 | 8.500 | 40,812 | 0 | 81,624 |
| W5120101D | NEW BRITAIN | CT | | 08/01/2018 | 9.125 | 13,938 | 0 | 23,898 |
| B1011106-1 | WASHINGTON | DC | | 04/05/2018 | 6.250 | 131,000 | 0 | 400,129 |
| B4121201-1 | WASHINGTON | DC | | 01/30/2018 | 4.375 | 2,500,000 | 0 | 3,717,503 |
| B6121403 | WASHINGTON | DC | | 03/27/2017 | 4.674 | 0 | 761,200 | 5,015,616 |
| B8030601 | WASHINGTON | DC | | 05/30/2018 | 4.625 | 2,175,000 | 0 | 2,976,000 |
| B8051001 | WASHINGTON | DC | | 07/24/2018 | 4.875 | 4,500,000 | 0 | 6,298,000 |
| B8081502 | WASHINGTON | DC | | 11/02/2018 | 4.875 | 6,000,000 | 0 | 8,247,000 |
| B8091201 | WASHINGTON | DC | | 12/07/2018 | 4.875 | 2,000,000 | 0 | 2,743,000 |
| B8092102 | WASHINGTON | DC | | 12/27/2018 | 4.875 | 12,650,000 | 0 | 17,359,000 |
| B8030501 | AUBURNDALE | FL | | 05/11/2018 | 5.000 | 462,000 | 0 | 616,000 |
| B8092004 | BARTOW | FL | | 11/27/2018 | 5.000 | 1,000,000 | 0 | 1,598,000 |
| B8012501 | BRADENTON | FL | | 03/16/2018 | 4.750 | 4,585,600 | 0 | 6,110,189 |
| B8102502 | BRADENTON | FL | | 12/21/2018 | 5.125 | 3,000,000 | 0 | 4,284,000 |
| W8051801 | BRADENTON | FL | | 07/18/2018 | 5.500 | 17,125,000 | 0 | 23,413,000 |
| B8011503 | CORAL GABLES | FL | | 03/15/2018 | 4.750 | 495,000 | 0 | 662,000 |
| B8060701 | FORT MYERS | FL | | 08/17/2018 | 4.875 | 2,900,000 | 0 | 4,046,000 |
| B8012201 | HOLLYWOOD | FL | | 08/31/2018 | 5.000 | 2,400,000 | 0 | 3,200,000 |
| A2092705 | JACKSONVILLE | FL | | 12/12/2002 | 6.500 | 0 | 1,157 | 985,040 |
| B8070301 | JACKSONVILLE | FL | | 09/27/2018 | 5.250 | 3,915,000 | 0 | 6,022,000 |
| B8081701 | JACKSONVILLE | FL | | 10/31/2018 | 5.000 | 1,840,000 | 0 | 2,966,000 |
| B8030701 | JACKSONVILLE BEACH | FL | | 05/11/2018 | 5.000 | 6,550,000 | 0 | 8,738,000 |
| B8062201 | JUPITER | FL | | 08/24/2018 | 5.000 | 950,000 | 0 | 1,266,000 |
| B8081501 | JUPITER | FL | | 10/12/2018 | 5.000 | 700,000 | 0 | 973,000 |
| B8010205 | LAKELAND | FL | | 04/30/2018 | 4.750 | 2,850,000 | 0 | 4,699,000 |
| W7051001 | LARGO | FL | | 06/23/2017 | 6.250 | 0 | 217,789 | 3,158,000 |
| B8050301 | LEHIGH ACRES | FL | | 07/20/2018 | 5.125 | 1,600,000 | 0 | 2,738,000 |
| B8072602 | LONGWOOD | FL | | 09/07/2018 | 4.875 | 2,200,000 | 0 | 3,000,000 |
| B8072603 | LONGWOOD | FL | | 09/07/2018 | 4.875 | 760,000 | 0 | 1,013,000 |
| W5090101 | LYNN HAVEN | FL | | 11/03/2015 | 6.150 | 0 | 106,547 | 6,014,000 |
| B8011502 | MIAMI BEACH | FL | | 03/15/2018 | 4.375 | 581,000 | 0 | 782,000 |
| A7052408 | NAPLES | FL | | 08/15/2007 | 5.375 | 0 | 1,383 | 397,290 |
| B7121102 | NAPLES | FL | | 02/01/2018 | 4.625 | 1,800,000 | 0 | 2,436,000 |
| W8100901 | NAVARRE | FL | | 11/14/2018 | 6.000 | 4,450,000 | 0 | 7,584,000 |
| B8053001 | OCOEE | FL | | 07/26/2018 | 5.125 | 6,900,000 | 0 | 9,197,000 |
| B7122001 | ORLANDO | FL | | 02/12/2018 | 4.500 | 6,600,000 | 0 | 8,954,000 |
| B8101601 | ORLANDO | FL | | 12/21/2018 | 4.875 | 3,758,000 | 0 | 5,012,000 |
| W8032701 | ORLANDO | FL | | 05/21/2018 | 5.750 | 9,437,934 | 0 | 14,198,000 |
| B8011001 | PALM HARBOR | FL | | 03/20/2018 | 4.750 | 3,250,000 | 0 | 5,930,000 |
| B8082701 | PANAMA CITY BEACH | FL | | 11/05/2018 | 5.000 | 2,300,000 | 0 | 3,068,000 |
| B8090701 | PENSACOLA | FL | | 12/17/2018 | 5.125 | 4,850,000 | 0 | 6,680,000 |
| B8092703 | PENSACOLA | FL | | 12/20/2018 | 4.875 | 8,820,000 | 0 | 11,928,000 |
| W6040701 | PINELLAS PARK | FL | | 06/03/2016 | 5.720 | 0 | 286,404 | 8,796,000 |
| W6040701A | PINELLAS PARK | FL | | 01/19/2018 | 7.750 | 286,404 | 0 | 333,028 |
| B8073003 | POMPANO BEACH | FL | | 10/18/2018 | 4.875 | 2,100,000 | 0 | 2,855,000 |
| B8042005 | ROTONDA WEST | FL | | 07/13/2018 | 4.750 | 1,000,000 | 0 | 2,053,000 |
| B8020806 | SARASOTA | FL | | 05/21/2018 | 4.750 | 9,800,000 | 0 | 13,557,000 |
| B8072301 | TAMPA | FL | | 09/28/2018 | 5.300 | 14,500,000 | 0 | 22,397,000 |
| W8051001 | TAMPA | FL | | 08/21/2018 | 5.750 | 5,855,213 | 0 | 9,039,000 |
| B8042501 | WESLEY CHAPEL | FL | | 09/27/2018 | 5.450 | 14,700,000 | 0 | 22,227,000 |
| W8030501 | ACWORTH | GA | | 04/19/2018 | 5.500 | 7,340,741 | 0 | 11,002,000 |
| B8090604 | AMERICUS | GA | | 10/31/2018 | 5.250 | 5,200,000 | 0 | 7,237,000 |
| B8020203 | ATLANTA | GA | | 05/02/2018 | 5.375 | 19,500,000 | 0 | 29,860,000 |
| B8020208 | ATLANTA | GA | | 04/10/2018 | 4.625 | 13,000,000 | 0 | 17,909,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| B8020801 | ATLANTA | GA | | 05/10/2018 | 4.750 | 1,000,000 | 0 | 1,333,000 |
| B8021601 | ATLANTA | GA | | 04/23/2018 | 5.000 | 1,300,000 | 0 | 1,966,000 |
| B8100502 | ATLANTA | GA | | 12/18/2018 | 5.000 | 4,000,000 | 0 | 5,485,000 |
| B8011101 | AUGUSTA | GA | | 02/28/2018 | 4.500 | 4,300,000 | 0 | 6,169,000 |
| B6110905 | BRUNSWICK | GA | | 01/10/2017 | 4.750 | 0 | 1,966,169 | 25,290,000 |
| B7120403 | BRUNSWICK | GA | | 01/26/2018 | 5.125 | 1,290,161 | 0 | 1,719,827 |
| B7120603 | CANTON | GA | | 02/26/2018 | 4.500 | 667,000 | 0 | 1,163,000 |
| W7012701A | CANTON | GA | | 05/15/2018 | 8.000 | 65,273 | 0 | 108,672 |
| W7012701B | CANTON | GA | | 07/11/2018 | 8.125 | 58,152 | 0 | 96,815 |
| B7120602 | DACULA | GA | | 02/26/2018 | 4.500 | 727,000 | 0 | 1,295,000 |
| B8081601 | DECATUR | GA | | 11/21/2018 | 4.875 | 1,750,000 | 0 | 2,823,000 |
| B8042304 | FAYETTEVILLE | GA | | 07/26/2018 | 5.500 | 3,100,000 | 0 | 4,206,000 |
| B8051605 | FOLKSTON | GA | | 07/20/2018 | 5.375 | 2,985,000 | 0 | 4,003,000 |
| B8012903 | LAWRENCEVILLE | GA | | 04/30/2018 | 4.875 | 1,550,000 | 0 | 2,233,000 |
| B8012904 | LAWRENCEVILLE | GA | | 04/30/2018 | 4.875 | 1,100,000 | 0 | 1,467,000 |
| B8082702 | MARIETTA | GA | | 11/02/2018 | 4.875 | 1,500,000 | 0 | 1,999,000 |
| B7120601 | NEWNAN | GA | | 04/02/2018 | 4.500 | 660,000 | 0 | 1,103,000 |
| B8072401 | STOCKBRIDGE | GA | | 09/25/2018 | 4.875 | 725,000 | 0 | 967,000 |
| B8060801 | SUWANEE | GA | | 08/23/2018 | 5.125 | 3,300,000 | 0 | 4,618,000 |
| B8030904 | WAYCROSS | GA | | 05/25/2018 | 4.750 | 1,100,000 | 0 | 1,575,000 |
| B1082502-1 | COEUR D'ALENE | ID | | 11/20/2018 | 5.000 | 1,700,000 | 0 | 2,671,237 |
| B8082902 | COEUR D'ALENE | ID | | 10/31/2018 | 5.250 | 6,293,957 | 0 | 12,134,857 |
| B7110701 | EMMETT | ID | | 01/11/2018 | 5.250 | 1,750,000 | 0 | 2,859,000 |
| B8030801 | IDAHO FALLS | ID | | 05/24/2018 | 4.875 | 3,200,000 | 0 | 4,687,000 |
| B8091702 | BRADLEY | IL | | 11/27/2018 | 4.875 | 1,400,000 | 0 | 2,294,000 |
| B7121101 | CHICAGO | IL | | 02/23/2018 | 4.750 | 1,125,000 | 0 | 1,500,000 |
| B8020102 | CHICAGO | IL | | 04/17/2018 | 4.625 | 1,100,000 | 0 | 1,510,000 |
| B8020601 | CHICAGO | IL | | 04/30/2018 | 5.000 | 1,100,000 | 0 | 2,267,000 |
| B8041102 | CHICAGO | IL | | 07/30/2018 | 4.875 | 4,400,000 | 0 | 6,459,000 |
| B8042306 | CHICAGO | IL | | 07/17/2018 | 5.375 | 3,025,000 | 0 | 4,039,000 |
| B8042307 | CHICAGO | IL | | 06/29/2018 | 5.000 | 2,600,000 | 0 | 3,466,000 |
| B8020402 | EDWARDSVILLE | IL | | 05/03/2018 | 5.375 | 4,100,000 | 0 | 5,505,000 |
| B8061205 | ELMHURST | IL | | 10/25/2018 | 4.875 | 2,500,000 | 0 | 3,337,000 |
| B8082403 | JOLIET | IL | | 10/31/2018 | 4.750 | 2,400,000 | 0 | 3,341,000 |
| B8050204 | LANSING | IL | | 07/26/2018 | 5.500 | 2,600,000 | 0 | 3,500,000 |
| B8020204 | LINCOLNWOOD | IL | | 05/14/2018 | 4.750 | 2,500,000 | 0 | 3,638,000 |
| B8020206 | LINCOLNWOOD | IL | | 05/16/2018 | 4.750 | 1,000,000 | 0 | 1,481,000 |
| B7120701 | LONG GROVE | IL | | 02/23/2018 | 4.250 | 3,050,000 | 0 | 4,114,000 |
| B8072501 | MUNDELEIN | IL | | 10/10/2018 | 4.750 | 3,500,000 | 0 | 4,725,000 |
| B8091901 | NAPERVILLE | IL | | 12/11/2018 | 4.750 | 1,200,000 | 0 | 2,063,000 |
| B7100603 | NEW LENOX | IL | | 01/24/2018 | 4.500 | 2,750,000 | 0 | 4,681,000 |
| B8052301 | NORMAL | IL | | 06/25/2018 | 5.000 | 1,195,000 | 0 | 1,607,000 |
| B8032103 | OAKBROOK TERRACE | IL | | 06/26/2018 | 5.250 | 4,500,000 | 0 | 6,359,000 |
| B8020602 | SCHILLER PARK | IL | | 04/30/2018 | 4.750 | 760,000 | 0 | 1,311,000 |
| B8051705 | STICKNEY | IL | | 08/02/2018 | 5.125 | 4,500,000 | 0 | 7,021,000 |
| B8013102 | VERNON HILLS | IL | | 03/20/2018 | 5.000 | 4,800,000 | 0 | 6,716,000 |
| B8013103 | WOODRIDGE | IL | | 04/09/2018 | 4.750 | 2,670,000 | 0 | 3,562,000 |
| B7012008 | INDIANAPOLIS | IN | | 03/28/2017 | 4.650 | 0 | 1,814,683 | 35,190,000 |
| B8020202 | INDIANAPOLIS | IN | | 04/27/2018 | 4.750 | 600,000 | 0 | 866,000 |
| B7122002 | KOKOMO | IN | | 03/19/2018 | 4.500 | 5,700,000 | 0 | 8,781,000 |
| B8081001 | OLATHE | KS | | 09/27/2018 | 5.000 | 790,000 | 0 | 1,644,000 |
| B8020403 | FLORENCE | KY | | 05/03/2018 | 5.375 | 4,100,000 | 0 | 5,505,000 |
| B8020404 | LEXINGTON | KY | | 05/03/2018 | 5.375 | 4,100,000 | 0 | 5,505,000 |
| W8032702 | LOUISVILLE | KY | | 06/25/2018 | 6.000 | 11,498,664 | 0 | 21,133,000 |
| B7110704 | LYNN | MA | | 01/23/2018 | 4.250 | 855,000 | 0 | 2,476,000 |
| B8090605 | WALTHAM | MA | | 11/16/2018 | 4.625 | 4,500,000 | 0 | 6,003,000 |
| B8020103 | ABERDEEN | MD | | 03/15/2018 | 5.325 | 12,000,000 | 0 | 18,640,000 |
| B8061101 | ANNAPOLIS | MD | | 09/18/2018 | 5.000 | 12,200,000 | 0 | 16,284,000 |
| B7112002 | BALTIMORE | MD | | 05/11/2018 | 5.500 | 1,470,000 | 0 | 2,005,000 |
| B7120401 | BALTIMORE | MD | | 01/31/2018 | 5.125 | 15,700,000 | 0 | 23,109,000 |
| B8010302 | BALTIMORE | MD | | 03/29/2018 | 4.625 | 855,000 | 0 | 1,147,000 |
| B8032601 | BALTIMORE | MD | | 07/13/2018 | 4.625 | 20,000,000 | 0 | 27,896,000 |
| B8040501 | BALTIMORE | MD | | 06/20/2018 | 5.000 | 14,650,000 | 0 | 20,263,000 |
| B8042303 | BALTIMORE | MD | | 08/09/2018 | 4.875 | 11,000,000 | 0 | 15,242,000 |
| B8051506 | BALTIMORE | MD | | 08/20/2018 | 5.000 | 2,125,000 | 0 | 2,911,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| B8052303 | BALTIMORE | MD | | 09/28/2018 | 5.250 | 6,200,000 | 0 | 8,319,000 |
| B8080101 | BALTIMORE | MD | | 11/16/2018 | 5.000 | 1,700,000 | 0 | 2,481,000 |
| B8090601 | BALTIMORE | MD | | 12/27/2018 | 4.875 | 18,000,000 | 0 | 25,744,000 |
| B8091202 | BALTIMORE | MD | | 11/28/2018 | 5.000 | 2,850,000 | 0 | 3,811,000 |
| B8091304 | BALTIMORE | MD | | 12/17/2018 | 4.750 | 2,850,000 | 0 | 4,084,000 |
| B8091801 | BALTIMORE | MD | | 12/27/2018 | 4.750 | 1,700,000 | 0 | 2,297,000 |
| B8101904 | BALTIMORE | MD | | 12/27/2018 | 5.125 | 13,800,000 | 0 | 18,869,000 |
| W8030201 | BALTIMORE | MD | | 07/06/2018 | 6.125 | 6,772,697 | 0 | 9,913,000 |
| B7030307 | FOREST HILL | MD | | 06/30/2017 | 4.875 | 0 | 3,778,793 | 11,548,000 |
| B7041402 | HAGERSTOWN | MD | | 07/28/2017 | 4.875 | 0 | 4,715,979 | 12,067,725 |
| B8081003 | LUTHERVILLE | MD | | 12/18/2018 | 5.000 | 6,850,000 | 0 | 15,046,000 |
| B7032403 | SILVER SPRING | MD | | 06/29/2017 | 5.875 | 0 | 10,213,807 | 21,290,519 |
| B8051504 | SYKESVILLE | MD | | 10/26/2018 | 5.125 | 6,400,000 | 0 | 9,209,000 |
| B8082901 | TOWSON | MD | | 11/30/2018 | 4.750 | 5,750,000 | 0 | 7,777,000 |
| W6090901 | AUBURN HILLS | MI | | 11/04/2016 | 7.003 | 0 | 1,444,210 | 9,199,000 |
| W6090901A | AUBURN HILLS | MI | | 03/15/2018 | 8.375 | 334,000 | 0 | 655,081 |
| W6090901B | AUBURN HILLS | MI | | 09/19/2018 | 8.375 | 1,110,210 | 0 | 2,177,476 |
| B7101302 | BIRMINGHAM | MI | | 01/08/2018 | 4.625 | 4,750,000 | 0 | 7,569,000 |
| B8062102 | DETROIT | MI | | 09/10/2018 | 5.000 | 1,350,000 | 0 | 2,167,000 |
| B8090507 | DETROIT | MI | | 11/16/2018 | 4.750 | 1,150,000 | 0 | 1,573,000 |
| B8092404 | DETROIT | MI | | 12/28/2018 | 5.500 | 8,612,500 | 0 | 22,406,000 |
| B2030802-1 | GRAND RAPIDS | MI | | 06/14/2018 | 4.875 | 1,000,000 | 0 | 1,578,290 |
| B8100402 | GRAND RAPIDS | MI | | 12/19/2018 | 5.375 | 1,050,000 | 0 | 1,654,000 |
| B8011202 | KENTWOOD | MI | | 03/29/2018 | 5.000 | 1,200,000 | 0 | 2,434,000 |
| A6101305-2 | LIVONIA | MI | | 10/17/2018 | 6.375 | 38,145 | 0 | 45,988 |
| B8092602 | MINNETONKA | MN | | 12/13/2018 | 4.750 | 3,900,000 | 0 | 5,263,000 |
| B7120402 | KANSAS CITY | MO | | 02/28/2018 | 4.500 | 1,450,000 | 0 | 2,446,000 |
| B8062501 | ST LOUIS | MO | | 09/06/2018 | 5.000 | 4,450,000 | 0 | 6,808,000 |
| B8100408 | RIDGELAND | MS | | 12/28/2018 | 5.000 | 940,000 | 0 | 1,349,000 |
| B8011105 | ABERDEEN | NC | | 05/10/2018 | 5.000 | 2,300,000 | 0 | 3,085,000 |
| B8061806 | ASHEBORO | NC | | 10/31/2018 | 5.250 | 1,350,000 | 0 | 1,804,000 |
| B8061808 | ASHEBORO | NC | | 11/01/2018 | 5.250 | 2,405,000 | 0 | 3,213,000 |
| B8061809 | ASHEBORO | NC | | 10/31/2018 | 5.250 | 2,995,000 | 0 | 4,028,000 |
| B8092802 | CARY | NC | | 12/11/2018 | 5.000 | 2,400,000 | 0 | 3,200,000 |
| B8061804 | CONOVER | NC | | 10/31/2018 | 5.250 | 1,370,000 | 0 | 1,830,000 |
| B8051801 | DURHAM | NC | | 07/24/2018 | 5.500 | 10,050,000 | 0 | 14,546,000 |
| W8022301 | DURHAM | NC | | 03/30/2018 | 6.000 | 6,947,804 | 0 | 16,069,000 |
| B8052304 | GASTONIA | NC | | 08/16/2018 | 5.375 | 5,900,000 | 0 | 8,540,000 |
| B8020805 | GOLDSBORO | NC | | 03/29/2018 | 4.875 | 15,350,000 | 0 | 27,489,000 |
| B8061813 | GREENSBORO | NC | | 10/31/2018 | 5.250 | 2,065,000 | 0 | 2,776,000 |
| B8061802 | HIGH POINT | NC | | 10/31/2018 | 5.250 | 2,260,000 | 0 | 3,018,000 |
| B8061811 | HIGH POINT | NC | | 10/31/2018 | 5.250 | 1,830,000 | 0 | 2,443,000 |
| B8061812 | HIGH POINT | NC | | 10/31/2018 | 5.250 | 2,100,000 | 0 | 2,850,000 |
| B8061801 | LEVEL CROSS | NC | | 10/31/2018 | 5.250 | 3,000,000 | 0 | 4,025,000 |
| B2050204-1 | MATTHEWS | NC | | 11/30/2018 | 5.125 | 1,400,000 | 0 | 1,996,883 |
| B8020209 | MATTHEWS | NC | | 03/29/2018 | 5.125 | 12,500,000 | 0 | 17,890,000 |
| B8090501 | MORGANTON | NC | | 10/31/2018 | 5.250 | 4,555,000 | 0 | 6,154,000 |
| B8011701 | RALEIGH | NC | | 03/29/2018 | 4.625 | 2,775,000 | 0 | 3,709,000 |
| B8061803 | SILER CITY | NC | | 11/01/2018 | 5.250 | 1,444,500 | 0 | 1,931,000 |
| B8061805 | THOMASVILLE | NC | | 11/01/2018 | 5.250 | 2,035,000 | 0 | 2,719,000 |
| B8061810 | TRINITY | NC | | 10/31/2018 | 5.250 | 2,205,000 | 0 | 2,948,000 |
| B8050202 | WILKESBORO | NC | | 08/24/2018 | 5.375 | 4,600,000 | 0 | 7,096,000 |
| B8092103 | WILMINGTON | NC | | 11/30/2018 | 5.250 | 7,600,000 | 0 | 10,870,000 |
| B8061503 | BELLEVILLE | NJ | | 08/27/2018 | 5.000 | 3,300,000 | 0 | 5,246,000 |
| W7061401 | EATONTOWN | NJ | | 08/18/2017 | 5.750 | 0 | 704,170 | 18,043,553 |
| W7061401A | EATONTOWN | NJ | | 10/17/2018 | 7.375 | 359,883 | 0 | 621,447 |
| B5071704 | MAHWAH | NJ | | 09/03/2015 | 5.000 | 0 | 397,783 | 15,501,000 |
| B8101201 | VOORHEES TOWNSHIP | NJ | | 12/10/2018 | 5.125 | 2,430,000 | 0 | 3,750,000 |
| B8051009 | ALBUQUERQUE | NM | | 07/10/2018 | 5.125 | 540,000 | 0 | 761,000 |
| W6111801 | SANTA FE | NM | | 12/29/2016 | 6.000 | 0 | 130,624 | 7,725,000 |
| B8022601 | HENDERSON | NV | | 04/30/2018 | 5.000 | 1,900,000 | 0 | 2,584,000 |
| B8032001 | HENDERSON | NV | | 05/18/2018 | 4.750 | 4,400,000 | 0 | 5,941,000 |
| B8051505 | HENDERSON | NV | | 07/02/2018 | 5.000 | 3,990,000 | 0 | 5,417,000 |
| B8010208 | LAS VEGAS | NV | | 03/07/2018 | 4.375 | 2,175,000 | 0 | 2,905,000 |
| B8030203 | LAS VEGAS | NV | | 05/15/2018 | 5.000 | 3,300,000 | 0 | 4,398,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| B8031501 | LAS VEGAS | NV | | 05/23/2018 | 5.000 | 2,300,000 | 0 | 3,284,000 |
| B8040502 | LAS VEGAS | NV | | 06/12/2018 | 5.000 | 660,000 | 0 | 880,000 |
| B8040503 | LAS VEGAS | NV | | 06/12/2018 | 5.125 | 625,000 | 0 | 897,000 |
| B8042301 | LAS VEGAS | NV | | 07/17/2018 | 5.375 | 2,100,000 | 0 | 2,839,000 |
| B8052302 | LAS VEGAS | NV | | 07/30/2018 | 5.500 | 3,800,000 | 0 | 5,514,000 |
| B8083103 | LAS VEGAS | NV | | 11/14/2018 | 5.125 | 2,400,000 | 0 | 3,875,000 |
| B8091102 | LAS VEGAS | NV | | 12/14/2018 | 4.875 | 1,325,000 | 0 | 1,894,000 |
| B8091802 | LAS VEGAS | NV | | 11/28/2018 | 4.875 | 1,900,000 | 0 | 2,745,000 |
| B8040202 | NORTH LAS VEGAS | NV | | 05/24/2018 | 5.000 | 2,100,000 | 0 | 3,201,000 |
| B8092008 | NORTH LAS VEGAS | NV | | 11/29/2018 | 4.750 | 1,450,000 | 0 | 1,954,000 |
| A3031001 | RENO | NV | | 05/22/2003 | 5.250 | 0 | 306,713 | 4,001,000 |
| B8020207 | RENO | NV | | 04/06/2018 | 4.750 | 2,000,000 | 0 | 2,733,000 |
| B8073002 | RENO | NV | | 10/04/2018 | 5.000 | 2,035,000 | 0 | 2,718,000 |
| W8062601 | BROOKLYN | NY | | 08/23/2018 | 5.875 | 3,503,966 | 0 | 11,428,000 |
| B8032604 | GREECE | NY | | 06/21/2018 | 5.125 | 1,125,000 | 0 | 1,502,000 |
| B6081501 | RONKONKOMA | NY | | 12/02/2016 | 5.875 | 0 | 13,746,569 | 27,478,082 |
| B7112901 | SELDEN | NY | | 02/05/2018 | 4.500 | 700,000 | 0 | 1,259,000 |
| B8042004 | TOWN OF NORTH CASTLE | NY | | 07/30/2018 | 4.875 | 2,150,000 | 0 | 2,898,000 |
| B7110302 | CINCINNATI | OH | | 02/28/2018 | 4.625 | 6,187,500 | 0 | 8,250,000 |
| B8020401 | CINCINNATI | OH | | 05/03/2018 | 5.375 | 3,100,000 | 0 | 4,209,000 |
| B8020405 | CINCINNATI | OH | | 05/03/2018 | 5.375 | 4,100,000 | 0 | 5,510,000 |
| B8040417 | CINCINNATI | OH | | 07/20/2018 | 5.000 | 819,000 | 0 | 1,224,000 |
| B8040402 | COLUMBUS | OH | | 07/20/2018 | 5.000 | 496,500 | 0 | 895,000 |
| B8040405 | COLUMBUS | OH | | 07/20/2018 | 5.000 | 403,000 | 0 | 620,000 |
| B8040406 | COLUMBUS | OH | | 07/20/2018 | 5.000 | 461,500 | 0 | 671,000 |
| B8040408 | COLUMBUS | OH | | 07/20/2018 | 5.000 | 344,500 | 0 | 532,000 |
| B8040410 | COLUMBUS | OH | | 07/20/2018 | 5.000 | 429,000 | 0 | 656,000 |
| B8040419 | COLUMBUS | OH | | 07/20/2018 | 5.000 | 572,000 | 0 | 880,000 |
| B8040420 | COLUMBUS | OH | | 07/20/2018 | 5.000 | 660,000 | 0 | 947,000 |
| B8040421 | COLUMBUS | OH | | 07/20/2018 | 5.000 | 403,000 | 0 | 657,000 |
| B8050801 | COLUMBUS | OH | | 07/17/2018 | 5.250 | 2,532,750 | 0 | 3,390,000 |
| B8080804 | DAYTON | OH | | 11/07/2018 | 4.875 | 700,000 | 0 | 1,308,000 |
| B8040411 | FAIRFIELD | OH | | 07/20/2018 | 5.000 | 1,082,000 | 0 | 1,546,000 |
| B8040404 | GAHANNA | OH | | 07/20/2018 | 5.000 | 442,000 | 0 | 657,000 |
| B8040407 | GROVE CITY | OH | | 07/20/2018 | 5.000 | 403,000 | 0 | 621,000 |
| B8040401 | HILLIARD | OH | | 07/20/2018 | 5.000 | 412,300 | 0 | 620,000 |
| B8040403 | HILLIARD | OH | | 07/20/2018 | 5.000 | 383,500 | 0 | 589,000 |
| B8051401 | HILLIARD | OH | | 07/20/2018 | 5.125 | 472,150 | 0 | 700,000 |
| B8091902 | KETTERING | OH | | 11/28/2018 | 4.875 | 3,600,000 | 0 | 4,815,000 |
| B8040413 | LOVELAND | OH | | 07/20/2018 | 5.000 | 793,000 | 0 | 1,215,000 |
| B7121302 | MEDINA | OH | | 04/02/2018 | 4.750 | 5,000,000 | 0 | 6,809,000 |
| B8040415 | MILFORD | OH | | 07/20/2018 | 5.000 | 383,500 | 0 | 655,000 |
| B8040412 | PIERCE TOWNSHIP | OH | | 07/20/2018 | 5.000 | 643,500 | 0 | 988,000 |
| B8092501 | PIQUA | OH | | 11/13/2018 | 5.000 | 3,650,000 | 0 | 4,893,000 |
| B8040418 | POWELL | OH | | 07/20/2018 | 5.000 | 455,000 | 0 | 675,000 |
| B8010301 | RAVENNA | OH | | 02/28/2018 | 5.000 | 3,500,000 | 0 | 4,958,000 |
| B8040414 | REYNOLDSBURG | OH | | 07/20/2018 | 5.000 | 682,500 | 0 | 978,000 |
| B8050203 | SOLON | OH | | 08/31/2018 | 5.500 | 5,900,000 | 0 | 8,050,000 |
| B8021901 | WADSWORTH | OH | | 05/15/2018 | 5.000 | 1,000,000 | 0 | 1,714,000 |
| B8041202 | WESTLAKE | OH | | 06/22/2018 | 5.000 | 2,750,000 | 0 | 4,204,000 |
| B8091402 | WESTLAKE | OH | | 11/14/2018 | 5.000 | 1,790,000 | 0 | 2,386,000 |
| B8050405 | MIDWEST CITY | OK | | 07/18/2018 | 5.250 | 1,106,500 | 0 | 1,547,000 |
| B8031301 | OKLAHOMA CITY | OK | | 05/25/2018 | 4.750 | 2,750,000 | 0 | 5,559,000 |
| W6042901 | OKLAHOMA CITY | OK | | 06/24/2016 | 5.687 | 0 | 428,572 | 17,608,000 |
| W6042901A | OKLAHOMA CITY | OK | | 09/12/2017 | 7.750 | 0 | 166,710 | 482,239 |
| B8101903 | ASTORIA | OR | | 12/20/2018 | 5.500 | 2,000,000 | 0 | 4,797,000 |
| B6121206 | CANNON BEACH | OR | | 04/06/2017 | 4.750 | 0 | 2,171,822 | 12,371,000 |
| B5031703-1 | CLACKAMAS | OR | | 03/22/2018 | 4.750 | 1,200,000 | 0 | 1,718,463 |
| B8012401 | ESTACADA | OR | | 03/23/2018 | 4.875 | 1,215,000 | 0 | 1,631,000 |
| B8060401 | ISLAND CITY | OR | | 08/17/2018 | 5.125 | 2,600,000 | 0 | 4,328,000 |
| B8101705 | KLAMATH FALLS | OR | | 12/18/2018 | 5.250 | 6,200,000 | 0 | 10,101,000 |
| B8092001 | LAKE OSWEGO | OR | | 12/21/2018 | 5.000 | 650,000 | 0 | 907,000 |
| B3032705-1 | PORTLAND | OR | | 08/09/2018 | 5.250 | 1,000,000 | 0 | 1,669,222 |
| B5012804-1 | PORTLAND | OR | | 08/31/2018 | 5.500 | 1,750,000 | 0 | 2,639,664 |
| B5050702-3 | PORTLAND | OR | | 08/09/2018 | 4.750 | 1,500,000 | 0 | 2,356,681 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| B5090902 | PORTLAND | OR | | 12/10/2015 | 4.800 | 0 | 3,713,294 | 13,769,000 |
| B5090903 | PORTLAND | OR | | 12/10/2015 | 4.800 | 0 | 372,375 | 16,631,000 |
| B7102302 | PORTLAND | OR | | 01/05/2018 | 4.250 | 780,000 | 0 | 1,079,000 |
| B7102701 | PORTLAND | OR | | 01/19/2018 | 4.625 | 4,100,000 | 0 | 5,466,000 |
| B8012303 | PORTLAND | OR | | 03/23/2018 | 4.375 | 11,500,000 | 0 | 15,340,000 |
| B8042001 | PORTLAND | OR | | 07/10/2018 | 5.000 | 3,000,000 | 0 | 3,997,000 |
| B8060402 | PORTLAND | OR | | 08/24/2018 | 5.125 | 600,000 | 0 | 969,000 |
| B8061501 | PORTLAND | OR | | 08/06/2018 | 4.875 | 7,500,000 | 0 | 11,259,000 |
| B8062101 | PORTLAND | OR | | 09/25/2018 | 5.000 | 7,000,000 | 0 | 9,896,000 |
| B8072502 | PORTLAND | OR | | 09/24/2018 | 4.875 | 1,200,000 | 0 | 2,261,000 |
| B8101202 | PORTLAND | OR | | 12/28/2018 | 5.000 | 680,000 | 0 | 991,000 |
| W7111001 | PORTLAND | OR | | 12/22/2017 | 6.250 | 0 | 7,340,388 | 20,322,000 |
| W8042701 | PORTLAND | OR | | 07/10/2018 | 6.500 | 1,040,000 | 0 | 3,750,000 |
| B7121802 | SALEM | OR | | 02/26/2018 | 4.500 | 3,000,000 | 0 | 4,664,000 |
| B8020501 | SALEM | OR | | 04/11/2018 | 4.875 | 2,000,000 | 0 | 4,285,000 |
| B7102502 | SHERWOOD | OR | | 01/04/2018 | 4.375 | 2,250,000 | 0 | 3,030,000 |
| B7121503 | TIGARD | OR | | 02/16/2018 | 4.500 | 1,800,000 | 0 | 2,819,000 |
| B6062002-1 | WARRENTON | OR | | 04/26/2018 | 5.375 | 722,500 | 0 | 995,860 |
| B8100411 | WHITE CITY | OR | | 12/21/2018 | 5.125 | 2,800,000 | 0 | 3,968,000 |
| B7111501 | DOWNINGTOWN | PA | | 01/29/2018 | 4.750 | 2,400,000 | 0 | 3,710,000 |
| B7121801 | HARRISBURG | PA | | 04/03/2018 | 4.875 | 5,000,000 | 0 | 8,314,000 |
| B6101001 | PHILADELPHIA | PA | | 12/09/2016 | 4.500 | 0 | 1,406,680 | 13,435,000 |
| B7030704 | PHILADELPHIA | PA | | 06/01/2017 | 4.750 | 0 | 681,250 | 6,723,750 |
| W6122701A | PHILADELPHIA | PA | | 08/16/2018 | 8.000 | 58,158 | 0 | 84,656 |
| B8061807 | SHIPPENSBURG | PA | | 09/19/2018 | 5.000 | 2,000,000 | 0 | 2,795,000 |
| B8092101 | SPRINGFIELD | PA | | 11/30/2018 | 4.875 | 1,003,000 | 0 | 1,419,000 |
| B8072701 | VERONA | PA | | 10/17/2018 | 4.875 | 630,000 | 0 | 879,000 |
| B8100406 | ANDERSON | SC | | 12/28/2018 | 5.000 | 700,000 | 0 | 1,004,000 |
| B8061505 | COLUMBIA | SC | | 08/23/2018 | 5.000 | 3,350,000 | 0 | 4,487,000 |
| W8091102 | COLUMBIA | SC | | 12/13/2018 | 6.875 | 2,335,000 | 0 | 3,172,000 |
| W8091103 | COLUMBIA | SC | | 12/13/2018 | 6.875 | 3,170,000 | 0 | 4,240,000 |
| B8042305 | FORT MILL | SC | | 07/20/2018 | 4.750 | 7,500,000 | 0 | 10,011,000 |
| W8091104 | FORT MILL | SC | | 12/13/2018 | 6.875 | 3,995,000 | 0 | 5,966,000 |
| B8080302 | MOUNT PLEASANT | SC | | 10/30/2018 | 5.000 | 4,350,000 | 0 | 8,258,000 |
| B8031202 | NORTH AUGUSTA | SC | | 05/18/2018 | 5.000 | 1,500,000 | 0 | 1,999,000 |
| B8050403 | WEST COLUMBIA | SC | | 08/15/2018 | 5.375 | 4,820,000 | 0 | 6,462,000 |
| B8032602 | ALCOA | TN | | 05/25/2018 | 5.375 | 2,625,000 | 0 | 3,565,000 |
| B8091804 | CHATTANOOGA | TN | | 11/30/2018 | 5.125 | 5,100,000 | 0 | 6,931,000 |
| B8010901 | CORDOVA | TN | | 02/27/2018 | 4.625 | 1,260,000 | 0 | 1,710,000 |
| B8032802 | LA VERGNE | TN | | 06/25/2018 | 5.375 | 9,000,000 | 0 | 13,534,000 |
| B8040301 | NASHVILLE | TN | | 06/28/2018 | 4.875 | 6,900,000 | 0 | 9,957,000 |
| W6110801 | NASHVILLE | TN | | 01/31/2017 | 6.000 | 0 | 171,304 | 349,600 |
| W6110801-1 | NASHVILLE | TN | | 05/02/2017 | 8.500 | 0 | 17,894 | 36,518 |
| W6110801-1A | NASHVILLE | TN | | 03/01/2018 | 9.250 | 9,042 | 0 | 18,453 |
| W6110801-1B | NASHVILLE | TN | | 04/01/2018 | 9.375 | 9,113 | 0 | 18,598 |
| W6110801-1C | NASHVILLE | TN | | 05/01/2018 | 9.500 | 18,439 | 0 | 37,631 |
| W6110801A | NASHVILLE | TN | | 03/01/2018 | 7.250 | 22,638 | 0 | 46,200 |
| W6110801B | NASHVILLE | TN | | 04/01/2018 | 7.375 | 161,874 | 0 | 330,354 |
| W6110801C | NASHVILLE | TN | | 05/01/2018 | 7.500 | 47,772 | 0 | 97,499 |
| B8101602 | ALLEN | TX | | 12/21/2018 | 5.250 | 4,000,000 | 0 | 5,348,000 |
| B8050401 | AUSTIN | TX | | 07/12/2018 | 5.000 | 3,600,000 | 0 | 5,061,000 |
| B8060102 | AUSTIN | TX | | 08/27/2018 | 4.875 | 662,000 | 0 | 884,000 |
| B8092002 | AUSTIN | TX | | 11/30/2018 | 4.875 | 4,000,000 | 0 | 5,337,000 |
| W8060101 | AUSTIN | TX | | 07/18/2018 | 5.875 | 4,085,000 | 0 | 9,151,000 |
| B8061401 | BASTROP | TX | | 08/22/2018 | 4.875 | 1,150,000 | 0 | 1,533,000 |
| B8091703 | BEDFORD | TX | | 11/21/2018 | 5.000 | 2,650,000 | 0 | 3,647,000 |
| B8100412 | BROWNSVILLE | TX | | 12/21/2018 | 5.250 | 1,500,000 | 0 | 2,571,000 |
| B8062001 | BUDA | TX | | 08/17/2018 | 4.875 | 3,500,000 | 0 | 4,727,000 |
| B8042605 | CARROLLTON | TX | | 06/01/2018 | 5.000 | 3,885,000 | 0 | 5,234,000 |
| B8051002 | CARROLLTON | TX | | 07/26/2018 | 5.000 | 5,200,000 | 0 | 7,028,000 |
| B8100802 | CARROLLTON | TX | | 12/13/2018 | 5.125 | 1,470,000 | 0 | 2,275,000 |
| B8040905 | CEDAR PARK | TX | | 06/26/2018 | 4.875 | 660,000 | 0 | 1,319,000 |
| B8082101 | CLUTE | TX | | 10/29/2018 | 5.000 | 3,750,000 | 0 | 5,042,000 |
| B8100417 | COPPERAS COVE | TX | | 12/18/2018 | 5.000 | 2,650,000 | 0 | 3,563,000 |
| B7112801 | CORPUS CHRISTI | TX | | 02/02/2018 | 4.625 | 1,800,000 | 0 | 2,412,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| B8021301 | CYPRESS | TX | | 04/20/2018 | 5.750 | 6,050,000 | 0 | 8,197,000 |
| B8012906 | DALLAS | TX | | 04/20/2018 | 5.125 | 1,250,000 | 0 | 2,212,000 |
| B8061502 | DALLAS | TX | | 08/17/2018 | 5.000 | 890,000 | 0 | 1,273,000 |
| B8061504 | DALLAS | TX | | 08/23/2018 | 5.375 | 2,400,000 | 0 | 3,991,000 |
| B8062902 | DALLAS | TX | | 08/27/2018 | 5.000 | 1,830,000 | 0 | 2,639,000 |
| B8072002 | DALLAS | TX | | 09/20/2018 | 5.000 | 8,000,000 | 0 | 12,707,000 |
| W7012001 | DALLAS | TX | | 03/17/2017 | 6.125 | 0 | 301,858 | 23,117,000 |
| B7112102 | EL PASO | TX | | 02/09/2018 | 5.000 | 3,500,000 | 0 | 4,820,000 |
| B7112103 | EL PASO | TX | | 01/31/2018 | 5.000 | 3,500,000 | 0 | 4,724,000 |
| B8032803 | EL PASO | TX | | 06/25/2018 | 5.375 | 1,600,000 | 0 | 2,230,000 |
| B8080301 | FOREST HILL | TX | | 09/28/2018 | 5.000 | 825,000 | 0 | 1,391,000 |
| B8053002 | GEORGETOWN | TX | | 07/30/2018 | 4.875 | 3,900,000 | 0 | 5,200,000 |
| B8092601 | HEATH | TX | | 12/12/2018 | 4.875 | 1,025,000 | 0 | 1,697,000 |
| B8051606 | HORSESHOE BAY | TX | | 07/20/2018 | 4.750 | 3,600,000 | 0 | 4,840,000 |
| B7063001 | HOUSTON | TX | | 08/25/2017 | 5.125 | 0 | 3,107,706 | 23,342,000 |
| B7102604 | HOUSTON | TX | | 01/10/2018 | 4.500 | 4,250,000 | 0 | 5,665,000 |
| B7103003 | HOUSTON | TX | | 01/10/2018 | 4.750 | 1,100,000 | 0 | 1,467,000 |
| B8012305 | HOUSTON | TX | | 05/24/2018 | 5.000 | 6,000,000 | 0 | 8,491,000 |
| B8020210 | HOUSTON | TX | | 03/09/2018 | 4.750 | 950,000 | 0 | 2,430,000 |
| B8020804 | HOUSTON | TX | | 04/13/2018 | 4.750 | 3,700,000 | 0 | 6,044,000 |
| B8030201 | HOUSTON | TX | | 05/16/2018 | 4.875 | 14,200,000 | 0 | 19,560,000 |
| B8032603 | HOUSTON | TX | | 07/23/2018 | 4.750 | 4,600,000 | 0 | 6,131,000 |
| B8040303 | HOUSTON | TX | | 05/17/2018 | 4.875 | 1,505,000 | 0 | 2,020,000 |
| B8041101 | HOUSTON | TX | | 06/21/2018 | 4.875 | 2,575,000 | 0 | 3,447,000 |
| B8050901 | HOUSTON | TX | | 07/18/2018 | 5.125 | 1,000,000 | 0 | 1,543,000 |
| B8060702 | HOUSTON | TX | | 08/10/2018 | 5.125 | 8,600,000 | 0 | 11,471,000 |
| B8071202 | HOUSTON | TX | | 08/30/2018 | 5.500 | 11,400,000 | 0 | 15,903,000 |
| B8072303 | HOUSTON | TX | | 10/26/2018 | 4.875 | 15,000,000 | 0 | 21,516,000 |
| B8080803 | HOUSTON | TX | | 10/09/2018 | 5.250 | 1,100,000 | 0 | 1,476,000 |
| B8090603 | HOUSTON | TX | | 11/14/2018 | 5.000 | 2,100,000 | 0 | 2,803,000 |
| W5112401C | HOUSTON | TX | | 12/18/2017 | 8.750 | 0 | 285,428 | 762,038 |
| W5112401D | HOUSTON | TX | | 06/13/2018 | 8.750 | 57,650 | 0 | 135,377 |
| W5112401E | HOUSTON | TX | | 10/17/2018 | 8.750 | 53,626 | 0 | 125,924 |
| W6022501 | HOUSTON | TX | | 03/31/2016 | 6.753 | 0 | 10,110 | 7,011,000 |
| B8021303 | HUMBLE | TX | | 04/20/2018 | 5.750 | 7,550,000 | 0 | 12,533,000 |
| B8080702 | HUMBLE | TX | | 10/11/2018 | 4.875 | 1,600,000 | 0 | 2,498,000 |
| B8012901 | LAREDO | TX | | 05/04/2018 | 4.875 | 1,365,000 | 0 | 1,943,000 |
| B8050406 | LAREDO | TX | | 07/13/2018 | 5.250 | 1,350,000 | 0 | 2,217,000 |
| B8091001 | LAREDO | TX | | 11/14/2018 | 4.625 | 8,250,000 | 0 | 11,031,000 |
| B8101701 | LAREDO | TX | | 12/21/2018 | 5.125 | 6,560,000 | 0 | 9,503,000 |
| B8090506 | MANSFIELD | TX | | 12/04/2018 | 5.250 | 2,100,000 | 0 | 2,802,000 |
| B8042302 | MARSHALL | TX | | 06/27/2018 | 5.000 | 1,500,000 | 0 | 2,000,000 |
| B8091303 | MCALLEN | TX | | 11/30/2018 | 4.875 | 9,350,000 | 0 | 12,682,000 |
| B8051101 | MCKINNEY | TX | | 07/12/2018 | 5.000 | 2,050,000 | 0 | 2,862,000 |
| B8090504 | MIDLAND | TX | | 11/07/2018 | 5.375 | 1,120,000 | 0 | 1,528,000 |
| B8041201 | MISSOURI CITY | TX | | 06/07/2018 | 5.000 | 3,164,000 | 0 | 4,298,000 |
| B8011104 | RICHMOND | TX | | 03/14/2018 | 4.375 | 835,600 | 0 | 1,136,416 |
| B8021302 | RICHMOND | TX | | 04/20/2018 | 5.750 | 18,900,000 | 0 | 27,247,000 |
| B8092704 | ROCKWALL | TX | | 12/17/2018 | 4.750 | 14,000,000 | 0 | 20,414,000 |
| B8013001 | SAN ANGELO | TX | | 05/04/2018 | 4.875 | 2,100,000 | 0 | 2,855,000 |
| B8010401 | SAN ANTONIO | TX | | 03/15/2018 | 4.625 | 1,450,000 | 0 | 2,232,000 |
| B8012301 | SAN ANTONIO | TX | | 03/28/2018 | 4.500 | 1,500,000 | 0 | 3,528,000 |
| B8030903 | SAN ANTONIO | TX | | 06/15/2018 | 5.000 | 1,300,000 | 0 | 1,915,000 |
| B8072001 | SAN ANTONIO | TX | | 09/14/2018 | 4.875 | 1,520,000 | 0 | 2,092,000 |
| B8100403 | SAN MARCOS | TX | | 12/28/2018 | 5.000 | 1,300,000 | 0 | 1,750,000 |
| B8101101 | SHERMAN | TX | | 12/14/2018 | 5.250 | 3,500,000 | 0 | 5,178,000 |
| B8020803 | STAFFORD | TX | | 05/01/2018 | 5.000 | 5,500,000 | 0 | 7,397,000 |
| B8052901 | TERRELL | TX | | 07/25/2018 | 5.000 | 975,000 | 0 | 1,311,000 |
| B8013101 | VICTORIA | TX | | 04/04/2018 | 5.000 | 1,800,000 | 0 | 2,832,000 |
| B8100413 | VICTORIA | TX | | 12/21/2018 | 5.250 | 2,850,000 | 0 | 4,104,000 |
| B8091203 | WAXAHACHIE | TX | | 11/20/2018 | 5.000 | 1,050,000 | 0 | 1,894,000 |
| B8020201 | LAYTON | UT | | 05/04/2018 | 4.750 | 5,350,000 | 0 | 7,191,000 |
| B8100401 | MURRAY | UT | | 12/14/2018 | 5.000 | 1,525,000 | 0 | 2,095,000 |
| B7112202 | WEST VALLEY CITY | UT | | 02/12/2018 | 4.500 | 2,450,000 | 0 | 3,403,000 |
| B8032201 | KILMARNOCK | VA | | 06/06/2018 | 4.875 | 2,400,000 | 0 | 3,435,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| B8020604 | NEWPORT NEWS | VA | | 05/04/2018 | 4.625 | 2,100,000 | 0 | 3,720,000 |
| B8072601 | POQUOSON | VA | | 10/12/2018 | 5.375 | 7,425,000 | 0 | 9,929,000 |
| B8050201 | POUNDING MILL | VA | | 08/24/2018 | 5.375 | 2,600,000 | 0 | 4,047,000 |
| B3050902 | VIENNA | VA | | 07/19/2013 | 5.125 | 0 | 291,982 | 4,854,992 |
| B8101702 | BAINBRIDGE ISLAND | WA | | 12/12/2018 | 5.125 | 4,750,000 | 0 | 6,411,000 |
| B8011901 | BELLEVUE | WA | | 03/28/2018 | 4.500 | 15,000,000 | 0 | 21,855,000 |
| B8051802 | BURLINGTON | WA | | 08/13/2018 | 5.125 | 1,800,000 | 0 | 2,590,000 |
| A9111101-1 | EVERETT | WA | | 01/12/2018 | 4.750 | 1,500,000 | 0 | 2,501,359 |
| B8011802 | EVERETT | WA | | 04/30/2018 | 4.375 | 825,000 | 0 | 1,100,000 |
| B8052501 | FIRCREST | WA | | 08/03/2018 | 5.000 | 2,500,000 | 0 | 4,285,000 |
| B8030202 | KENT | WA | | 06/04/2018 | 4.750 | 3,000,000 | 0 | 5,714,000 |
| B8041301 | LYNNWOOD | WA | | 06/04/2018 | 4.875 | 6,700,000 | 0 | 10,342,000 |
| B8092701 | PUYALLUP | WA | | 12/03/2018 | 5.000 | 4,650,000 | 0 | 8,717,000 |
| B8100201 | PUYALLUP | WA | | 11/28/2018 | 5.125 | 3,250,000 | 0 | 4,377,000 |
| B8040901 | RITZVILLE | WA | | 06/28/2018 | 5.000 | 700,000 | 0 | 1,089,000 |
| W8091301 | SAMMAMISH | WA | | 10/31/2018 | 6.250 | 3,700,000 | 0 | 5,716,000 |
| B8020606 | SEATTLE | WA | | 03/30/2018 | 4.875 | 3,200,000 | 0 | 5,598,000 |
| B8081002 | SEATTLE | WA | | 09/27/2018 | 4.875 | 1,600,000 | 0 | 2,313,000 |
| W8091901 | SEATTLE | WA | | 10/31/2018 | 5.875 | 3,950,000 | 0 | 5,300,000 |
| W8101801 | SEATTLE | WA | | 11/28/2018 | 6.250 | 4,580,000 | 0 | 7,351,000 |
| B8101704 | SNOHOMISH | WA | | 12/18/2018 | 5.000 | 1,650,000 | 0 | 2,200,000 |
| B7112203 | SPOKANE VALLEY | WA | | 02/26/2018 | 4.500 | 8,500,000 | 0 | 13,565,000 |
| B8010902 | VANCOUVER | WA | | 02/28/2018 | 4.500 | 5,000,000 | 0 | 8,411,000 |
| W8100902 | VANCOUVER | WA | | 11/16/2018 | 6.000 | 2,000,000 | 0 | 2,986,000 |
| B7121502 | WOODINVILLE | WA | | 02/15/2018 | 4.750 | 1,400,000 | 0 | 1,989,000 |
| B8071102 | GREEN BAY | WI | | 08/31/2018 | 5.000 | 1,470,000 | 0 | 2,074,000 |
| W8062602 | SOUTH MILWAUKEE | WI | | 07/31/2018 | 6.375 | 10,436,000 | 0 | 14,421,000 |
| B8071101 | WAUNAKEE | WI | | 08/31/2018 | 5.000 | 945,000 | 0 | 1,260,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 1,803,635,859 | 112,822,175 | 3,360,937,984 |
| 0899999. Total Mortgages in good standing | | | | | | 1,803,635,859 | 112,822,175 | 3,360,937,984 |
| 1699999. Total - Restructured Mortgages | | | | | | 0 | 0 | 0 |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | 0 | 0 | 0 |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | 0 | 0 | 0 |
| 3399999 - Totals | | | | | | 1,803,635,859 | 112,822,175 | 3,360,937,984 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7040502 | BIRMINGHAM | AL | | 06/27/2007 | 12/27/2018 | 244,626 | 0 | 0 | 0 | 0 | 0 | 0 | 244,626 | 244,626 | 0 | 0 | 0 |
| A4083001 | GADSDEN | AL | | 11/22/2004 | 07/27/2018 | 416,583 | 0 | 0 | 0 | 0 | 0 | 0 | 416,583 | 416,583 | 0 | 0 | 0 |
| B3062604 | GARDENDALE | AL | | 09/17/2013 | 08/20/2018 | 1,148,406 | 0 | 0 | 0 | 0 | 0 | 0 | 1,148,406 | 1,148,406 | 0 | 0 | 0 |
| B4100704 | CAVE CREEK | AZ | | 12/10/2014 | 09/13/2018 | 567,059 | 0 | 0 | 0 | 0 | 0 | 0 | 567,059 | 567,059 | 0 | 0 | 0 |
| A7031404 | GLENDALE | AZ | | 04/17/2007 | 08/08/2018 | 17,850,000 | 0 | 0 | 0 | 0 | 0 | 0 | 17,850,000 | 17,850,000 | 0 | 0 | 0 |
| A8030702 | GOODYEAR | AZ | | 06/04/2008 | 07/18/2018 | 754,022 | 0 | 0 | 0 | 0 | 0 | 0 | 754,022 | 754,022 | 0 | 0 | 0 |
| B0120303 | MESA | AZ | | 01/31/2011 | 06/27/2018 | 468,053 | 0 | 0 | 0 | 0 | 0 | 0 | 468,053 | 468,053 | 0 | 0 | 0 |
| B10328013 | MESA | AZ | | 06/01/2011 | 03/01/2018 | 103,619 | 0 | 0 | 0 | 0 | 0 | 0 | 103,619 | 103,619 | 0 | 0 | 0 |
| B1042603 | MESA | AZ | | 06/30/2011 | 08/13/2018 | 356,889 | 0 | 0 | 0 | 0 | 0 | 0 | 356,889 | 356,889 | 0 | 0 | 0 |
| B7012301 | MESA | AZ | | 04/03/2017 | 08/30/2018 | 1,685,985 | 0 | 0 | 0 | 0 | 0 | 0 | 1,685,985 | 1,685,985 | 0 | 0 | 0 |
| B7091201 | MESA | AZ | | 11/01/2017 | 12/12/2018 | 387,600 | 0 | 0 | 0 | 0 | 0 | 0 | 387,600 | 387,600 | 0 | 0 | 0 |
| W5090102 | MESA | AZ | | 10/28/2015 | 09/07/2018 | 4,427,308 | 0 | 0 | 0 | 0 | 0 | 0 | 4,427,308 | 4,427,308 | 0 | 0 | 0 |
| W7102701 | MESA | AZ | | 12/21/2017 | 07/12/2018 | 8,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 8,000,000 | 8,000,000 | 0 | 0 | 0 |
| A8041401 | PEORIA | AZ | | 06/19/2008 | 06/29/2018 | 235,114 | 0 | 0 | 0 | 0 | 0 | 0 | 235,114 | 235,114 | 0 | 0 | 0 |
| A3060301 | PHOENIX | AZ | | 09/03/2003 | 07/23/2018 | 59,435 | 0 | 0 | 0 | 0 | 0 | 0 | 59,435 | 59,435 | 0 | 0 | 0 |
| B6022301 | PHOENIX | AZ | | 04/20/2016 | 01/11/2018 | 1,342,699 | 0 | 0 | 0 | 0 | 0 | 0 | 1,342,699 | 1,342,699 | 0 | 0 | 0 |
| A8010301 | PRESCOTT VALLEY | AZ | | 03/13/2008 | 01/31/2018 | 565,692 | 0 | 0 | 0 | 0 | 0 | 0 | 565,692 | 565,692 | 0 | 0 | 0 |
| B5090304 | SAHUARITA | AZ | | 12/14/2015 | 07/13/2018 | 854,662 | 0 | 0 | 0 | 0 | 0 | 0 | 854,662 | 854,662 | 0 | 0 | 0 |
| A8041501 | SCOTTSDALE | AZ | | 06/05/2008 | 03/16/2018 | 203,756 | 0 | 0 | 0 | 0 | 0 | 0 | 203,756 | 203,756 | 0 | 0 | 0 |
| B0081010 | SCOTTSDALE | AZ | | 06/24/2011 | 06/11/2018 | 656,290 | 0 | 0 | 0 | 0 | 0 | 0 | 656,290 | 656,290 | 0 | 0 | 0 |
| B1072202 | SCOTTSDALE | AZ | | 09/15/2011 | 07/02/2018 | 2,241,123 | 0 | 0 | 0 | 0 | 0 | 0 | 2,241,123 | 2,241,123 | 0 | 0 | 0 |
| A5040601 | SIERRA VISTA | AZ | | 07/25/2005 | 03/21/2018 | 67,853 | 0 | 0 | 0 | 0 | 0 | 0 | 67,853 | 67,853 | 0 | 0 | 0 |
| B1031703 | SIERRA VISTA | AZ | | 07/18/2011 | 05/23/2018 | 503,465 | 0 | 0 | 0 | 0 | 0 | 0 | 503,465 | 503,465 | 0 | 0 | 0 |
| B4010601 | SUN CITY | AZ | | 03/12/2014 | 01/04/2018 | 1,845,780 | 0 | 0 | 0 | 0 | 0 | 0 | 1,845,780 | 1,845,780 | 0 | 0 | 0 |
| A8022012 | TEMPE | AZ | | 05/07/2008 | 02/15/2018 | 364,689 | 0 | 0 | 0 | 0 | 0 | 0 | 364,689 | 364,689 | 0 | 0 | 0 |
| A3030601 | TUCSON | AZ | | 12/31/2006 | 02/27/2018 | 141,033 | 0 | 0 | 0 | 0 | 0 | 0 | 141,033 | 141,033 | 0 | 0 | 0 |
| A8020803 | TUCSON | AZ | | 04/29/2008 | 01/31/2018 | 1,520,346 | 0 | 0 | 0 | 0 | 0 | 0 | 1,520,346 | 1,520,346 | 0 | 0 | 0 |
| A8052202 | TUCSON | AZ | | 07/30/2008 | 08/10/2018 | 213,512 | 0 | 0 | 0 | 0 | 0 | 0 | 213,512 | 213,512 | 0 | 0 | 0 |
| A3051402 | AGOURA HILLS | CA | | 07/29/2003 | 07/12/2018 | 20,763 | 0 | 0 | 0 | 0 | 0 | 0 | 20,763 | 20,763 | 0 | 0 | 0 |
| A8013103 | AGOURA HILLS | CA | | 04/17/2008 | 01/22/2018 | 1,184,799 | 0 | 0 | 0 | 0 | 0 | 0 | 1,184,799 | 1,184,799 | 0 | 0 | 0 |
| W5031201 | AGOURA HILLS | CA | | 04/29/2015 | 10/15/2018 | 6,930,631 | 0 | 0 | 0 | 0 | 0 | 0 | 6,930,631 | 6,930,631 | 0 | 0 | 0 |
| W5031201A | AGOURA HILLS | CA | | 06/13/2017 | 10/15/2018 | 72,235 | 0 | 0 | 0 | 0 | 0 | 0 | 1,193,791 | 1,193,791 | 0 | 0 | 0 |
| A6020902 | ANAHEIM | CA | | 12/31/2006 | 11/09/2018 | 283,464 | 0 | 0 | 0 | 0 | 0 | 0 | 283,464 | 283,464 | 0 | 0 | 0 |
| A2111101 | ANTIOCH | CA | | 01/30/2003 | 12/27/2018 | 63,196 | 0 | 0 | 0 | 0 | 0 | 0 | 63,196 | 63,196 | 0 | 0 | 0 |
| A8091102 | APPLE VALLEY | CA | | 12/05/2008 | 09/04/2018 | 579,923 | 0 | 0 | 0 | 0 | 0 | 0 | 579,923 | 579,923 | 0 | 0 | 0 |
| A7082402 | AUBURN | CA | | 11/19/2007 | 03/20/2018 | 791,319 | 0 | 0 | 0 | 0 | 0 | 0 | 791,319 | 791,319 | 0 | 0 | 0 |
| A8093001 | AUBURN | CA | | 12/08/2008 | 11/27/2018 | 230,605 | 0 | 0 | 0 | 0 | 0 | 0 | 230,605 | 230,605 | 0 | 0 | 0 |
| A8093002 | AUBURN | CA | | 12/08/2008 | 11/27/2018 | 272,526 | 0 | 0 | 0 | 0 | 0 | 0 | 272,526 | 272,526 | 0 | 0 | 0 |
| A9081811 | BELLFLOWER | CA | | 10/20/2009 | 11/19/2018 | 1,202,396 | 0 | 0 | 0 | 0 | 0 | 0 | 1,202,396 | 1,202,396 | 0 | 0 | 0 |
| B0071504 | BREA | CA | | 10/01/2010 | 06/28/2018 | 672,975 | 0 | 0 | 0 | 0 | 0 | 0 | 672,975 | 672,975 | 0 | 0 | 0 |
| B2100802 | BUENA PARK | CA | | 12/12/2012 | 11/20/2018 | 75,817 | 0 | 0 | 0 | 0 | 0 | 0 | 75,817 | 75,817 | 0 | 0 | 0 |
| B1030405 | BURBANK | CA | | 05/25/2011 | 09/27/2018 | 799,440 | 0 | 0 | 0 | 0 | 0 | 0 | 799,440 | 799,440 | 0 | 0 | 0 |
| A4110102 | CAMERON PARK | CA | | 01/27/2005 | 07/05/2018 | 127,522 | 0 | 0 | 0 | 0 | 0 | 0 | 127,522 | 127,522 | 0 | 0 | 0 |
| A8021904 | CANOGA PARK | CA | | 05/05/2008 | 05/31/2018 | 176,731 | 0 | 0 | 0 | 0 | 0 | 0 | 176,731 | 176,731 | 0 | 0 | 0 |
| A3012403 | CARLSBAD | CA | | 03/26/2003 | 04/03/2018 | 14,660 | 0 | 0 | 0 | 0 | 0 | 0 | 14,660 | 14,660 | 0 | 0 | 0 |
| B7110702 | CARLSBAD | CA | | 01/11/2018 | 11/30/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,750,000 | 1,750,000 | 0 | 0 | 0 |
| 97081803 | CATHEDRAL CITY | CA | | 03/24/1998 | 03/08/2018 | 24,685 | 0 | 0 | 0 | 0 | 0 | 0 | 24,685 | 24,685 | 0 | 0 | 0 |
| A8073101 | CATHEDRAL CITY | CA | | 09/30/2008 | 08/14/2018 | 403,446 | 0 | 0 | 0 | 0 | 0 | 0 | 403,446 | 403,446 | 0 | 0 | 0 |
| B0020902 | CHICO | CA | | 04/12/2010 | 03/13/2018 | 903,660 | 0 | 0 | 0 | 0 | 0 | 0 | 903,660 | 903,660 | 0 | 0 | 0 |
| B2083005 | CHINO | CA | | 11/28/2012 | 12/07/2018 | 72,400 | 0 | 0 | 0 | 0 | 0 | 0 | 72,400 | 72,400 | 0 | 0 | 0 |
| A3052104 | CHULA VISTA | CA | | 12/31/2006 | 06/15/2018 | 33,608 | 0 | 0 | 0 | 0 | 0 | 0 | 33,608 | 33,608 | 0 | 0 | 0 |
| B0090105 | CITRUS HEIGHTS | CA | | 12/01/2010 | 10/19/2018 | 288,268 | 0 | 0 | 0 | 0 | 0 | 0 | 288,268 | 288,268 | 0 | 0 | 0 |
| B4080801 | COSTA MESA | CA | | 09/17/2014 | 08/30/2018 | 243,610 | 0 | 0 | 0 | 0 | 0 | 0 | 243,610 | 243,610 | 0 | 0 | 0 |
| A3021103 | CULVER CITY | CA | | 04/23/2003 | 04/16/2018 | 34,561 | 0 | 0 | 0 | 0 | 0 | 0 | 34,561 | 34,561 | 0 | 0 | 0 |
| A3021913 | DAVIS | CA | | 06/12/2003 | 06/21/2018 | 29,872 | 0 | 0 | 0 | 0 | 0 | 0 | 29,872 | 29,872 | 0 | 0 | 0 |
| A3021914 | DAVIS | CA | | 06/12/2003 | 06/21/2018 | 26,956 | 0 | 0 | 0 | 0 | 0 | 0 | 26,956 | 26,956 | 0 | 0 | 0 |
| B0072104 | DOWNEY | CA | | 08/19/2010 | 10/04/2018 | 5,736,798 | 0 | 0 | 0 | 0 | 0 | 0 | 5,736,798 | 5,736,798 | 0 | 0 | 0 |
| A3062308 | EL CENTRO | CA | | 09/18/2003 | 07/11/2018 | 37,089 | 0 | 0 | 0 | 0 | 0 | 0 | 37,089 | 37,089 | 0 | 0 | 0 |
| A7121801 | EL CERRITO | CA | | 04/28/2008 | 03/29/2018 | 1,246,780 | 0 | 0 | 0 | 0 | 0 | 0 | 1,246,780 | 1,246,780 | 0 | 0 | 0 |
| A8061002 | ENCINITAS | CA | | 09/26/2008 | 06/08/2018 | 924,733 | 0 | 0 | 0 | 0 | 0 | 0 | 924,733 | 924,733 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8080801 | ENCINITAS | CA | | 10/03/2008 | 09/28/2018 | 1,292,598 | 0 | 0 | 0 | 0 | 0 | 0 | 1,292,598 | 1,292,598 | 0 | 0 | 0 |
| W6080302 | ENCINITAS | CA | | 09/23/2016 | 05/09/2018 | 11,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 11,200,000 | 11,200,000 | 0 | 0 | 0 |
| A8032506 | ESCONDIDO | CA | | 06/25/2008 | 03/05/2018 | 133,068 | 0 | 0 | 0 | 0 | 0 | 0 | 133,068 | 133,068 | 0 | 0 | 0 |
| B5081901 | ESCONDIDO | CA | | 11/02/2015 | 01/05/2018 | 368,786 | 0 | 0 | 0 | 0 | 0 | 0 | 368,786 | 368,786 | 0 | 0 | 0 |
| A2042603 | FONTANA | CA | | 08/15/2002 | 11/15/2018 | 583,097 | 0 | 0 | 0 | 0 | 0 | 0 | 583,097 | 583,097 | 0 | 0 | 0 |
| A3041801 | FOUNTAIN VALLEY | CA | | 06/02/2003 | 06/29/2018 | 87,999 | 0 | 0 | 0 | 0 | 0 | 0 | 87,999 | 87,999 | 0 | 0 | 0 |
| A5071403 | FOUNTAIN VALLEY | CA | | 12/31/2006 | 12/13/2018 | 174,714 | 0 | 0 | 0 | 0 | 0 | 0 | 174,714 | 174,714 | 0 | 0 | 0 |
| A3021206 | FRESNO | CA | | 12/31/2006 | 08/15/2018 | 96,875 | 0 | 0 | 0 | 0 | 0 | 0 | 96,875 | 96,875 | 0 | 0 | 0 |
| A3032002 | FRESNO | CA | | 05/22/2003 | 05/07/2018 | 53,619 | 0 | 0 | 0 | 0 | 0 | 0 | 53,619 | 53,619 | 0 | 0 | 0 |
| A3062606 | FRESNO | CA | | 09/17/2003 | 10/03/2018 | 33,187 | 0 | 0 | 0 | 0 | 0 | 0 | 33,187 | 33,187 | 0 | 0 | 0 |
| A5072206 | FRESNO | CA | | 12/31/2006 | 01/08/2018 | 32,779 | 0 | 0 | 0 | 0 | 0 | 0 | 32,779 | 32,779 | 0 | 0 | 0 |
| A8040201 | FRESNO | CA | | 06/05/2008 | 06/22/2018 | 17,620 | 0 | 0 | 0 | 0 | 0 | 0 | 17,620 | 17,620 | 0 | 0 | 0 |
| A8042801 | FRESNO | CA | | 07/01/2008 | 12/19/2018 | 405,405 | 0 | 0 | 0 | 0 | 0 | 0 | 405,405 | 405,405 | 0 | 0 | 0 |
| W6022601A | FULLERTON | CA | | 06/01/2017 | 05/01/2018 | 157,812 | 0 | 0 | 0 | 0 | 0 | 0 | 157,812 | 157,812 | 0 | 0 | 0 |
| W6022601B | FULLERTON | CA | | 06/13/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,541,000 | 1,541,000 | 0 | 0 | 0 |
| A7101601 | HESPERIA | CA | | 12/06/2007 | 01/04/2018 | 198,220 | 0 | 0 | 0 | 0 | 0 | 0 | 198,220 | 198,220 | 0 | 0 | 0 |
| B2103109 | HESPERIA | CA | | 01/17/2013 | 12/05/2018 | 1,416,820 | 0 | 0 | 0 | 0 | 0 | 0 | 1,416,820 | 1,416,820 | 0 | 0 | 0 |
| A3030405 | HUNTINGTON BEACH | CA | | 05/28/2003 | 05/30/2018 | 927,796 | 0 | 0 | 0 | 0 | 0 | 0 | 927,796 | 927,796 | 0 | 0 | 0 |
| A5061503 | HUNTINGTON BEACH | CA | | 12/31/2006 | 04/13/2018 | 146,348 | 0 | 0 | 0 | 0 | 0 | 0 | 146,348 | 146,348 | 0 | 0 | 0 |
| B0062803 | HUNTINGTON BEACH | CA | | 09/15/2010 | 12/14/2018 | 1,022,395 | 0 | 0 | 0 | 0 | 0 | 0 | 1,022,395 | 1,022,395 | 0 | 0 | 0 |
| A3062707 | IMPERIAL BEACH | CA | | 09/24/2003 | 07/11/2018 | 42,379 | 0 | 0 | 0 | 0 | 0 | 0 | 42,379 | 42,379 | 0 | 0 | 0 |
| B1081704 | INGLEWOOD | CA | | 10/19/2011 | 07/12/2018 | 621,473 | 0 | 0 | 0 | 0 | 0 | 0 | 621,473 | 621,473 | 0 | 0 | 0 |
| A7122102 | IRVINE | CA | | 03/05/2008 | 01/30/2018 | 220,191 | 0 | 0 | 0 | 0 | 0 | 0 | 220,191 | 220,191 | 0 | 0 | 0 |
| B4120910 | IVANHOE | CA | | 01/28/2015 | 08/08/2018 | 297,439 | 0 | 0 | 0 | 0 | 0 | 0 | 297,439 | 297,439 | 0 | 0 | 0 |
| A8031011 | KING CITY | CA | | 06/04/2008 | 06/19/2018 | 14,374 | 0 | 0 | 0 | 0 | 0 | 0 | 14,374 | 14,374 | 0 | 0 | 0 |
| A3010201 | LADERA RANCH | CA | | 04/29/2003 | 02/01/2018 | 17,464 | 0 | 0 | 0 | 0 | 0 | 0 | 17,464 | 17,464 | 0 | 0 | 0 |
| B2051702 | LONG BEACH | CA | | 07/23/2012 | 06/22/2018 | 1,024,810 | 0 | 0 | 0 | 0 | 0 | 0 | 1,024,810 | 1,024,810 | 0 | 0 | 0 |
| A3012402 | LOS ANGELES | CA | | 05/15/2003 | 02/01/2018 | 2,953 | 0 | 0 | 0 | 0 | 0 | 0 | 2,953 | 2,953 | 0 | 0 | 0 |
| A3092601 | LOS ANGELES | CA | | 11/24/2003 | 11/30/2018 | 132,154 | 0 | 0 | 0 | 0 | 0 | 0 | 132,154 | 132,154 | 0 | 0 | 0 |
| A6110606 | LOS ANGELES | CA | | 01/18/2007 | 05/01/2018 | 611,245 | 0 | 0 | 0 | 0 | 0 | 0 | 611,245 | 611,245 | 0 | 0 | 0 |
| A7032807 | LOS ANGELES | CA | | 06/13/2007 | 04/30/2018 | 885,126 | 0 | 0 | 0 | 0 | 0 | 0 | 885,126 | 885,126 | 0 | 0 | 0 |
| A8112502 | LOS ANGELES | CA | | 02/05/2009 | 12/07/2018 | 345,032 | 0 | 0 | 0 | 0 | 0 | 0 | 345,032 | 345,032 | 0 | 0 | 0 |
| A9102303 | LOS ANGELES | CA | | 12/23/2009 | 06/28/2018 | 1,085,497 | 0 | 0 | 0 | 0 | 0 | 0 | 1,085,497 | 1,085,497 | 0 | 0 | 0 |
| A9122803 | LOS ANGELES | CA | | 02/10/2010 | 03/05/2018 | 726,938 | 0 | 0 | 0 | 0 | 0 | 0 | 726,938 | 726,938 | 0 | 0 | 0 |
| B0061406 | LOS ANGELES | CA | | 08/17/2010 | 12/04/2018 | 532,062 | 0 | 0 | 0 | 0 | 0 | 0 | 532,062 | 532,062 | 0 | 0 | 0 |
| B1102705 | LOS ANGELES | CA | | 01/17/2012 | 10/03/2018 | 1,543,774 | 0 | 0 | 0 | 0 | 0 | 0 | 1,543,774 | 1,543,774 | 0 | 0 | 0 |
| B1122001 | LOS ANGELES | CA | | 02/21/2012 | 06/01/2018 | 2,197,385 | 0 | 0 | 0 | 0 | 0 | 0 | 2,197,385 | 2,197,385 | 0 | 0 | 0 |
| B2110801 | LOS ANGELES | CA | | 01/30/2013 | 02/15/2018 | 223,904 | 0 | 0 | 0 | 0 | 0 | 0 | 223,904 | 223,904 | 0 | 0 | 0 |
| B3012804 | LOS ANGELES | CA | | 04/30/2013 | 01/18/2018 | 3,147,157 | 0 | 0 | 0 | 0 | 0 | 0 | 3,147,157 | 3,147,157 | 0 | 0 | 0 |
| B3082002 | LOS ANGELES | CA | | 11/08/2013 | 11/13/2018 | 2,092,406 | 0 | 0 | 0 | 0 | 0 | 0 | 2,092,406 | 2,092,406 | 0 | 0 | 0 |
| B4071601 | LOS ANGELES | CA | | 10/08/2014 | 01/09/2018 | 991,827 | 0 | 0 | 0 | 0 | 0 | 0 | 991,827 | 991,827 | 0 | 0 | 0 |
| B6112202 | LOS ANGELES | CA | | 02/14/2017 | 04/27/2018 | 1,146,811 | 0 | 0 | 0 | 0 | 0 | 0 | 1,146,811 | 1,146,811 | 0 | 0 | 0 |
| W6102001A | LOS ANGELES | CA | | 12/04/2017 | 12/01/2018 | 236,968 | 0 | 0 | 0 | 0 | 0 | 0 | 882,470 | 882,470 | 0 | 0 | 0 |
| W6102001B | LOS ANGELES | CA | | 03/01/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 144,757 | 144,757 | 0 | 0 | 0 |
| W6102001C | LOS ANGELES | CA | | 04/01/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 130,200 | 130,200 | 0 | 0 | 0 |
| W6102001D | LOS ANGELES | CA | | 04/13/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 171,426 | 171,426 | 0 | 0 | 0 |
| W6102001E | LOS ANGELES | CA | | 06/14/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 235,967 | 235,967 | 0 | 0 | 0 |
| W6102001F | LOS ANGELES | CA | | 09/17/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 354,931 | 354,931 | 0 | 0 | 0 |
| W6102001G | LOS ANGELES | CA | | 10/17/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 424,301 | 424,301 | 0 | 0 | 0 |
| A3061704 | LOS GATOS | CA | | 12/31/2006 | 08/14/2018 | 45,877 | 0 | 0 | 0 | 0 | 0 | 0 | 45,877 | 45,877 | 0 | 0 | 0 |
| B1011402 | LOS GATOS | CA | | 03/07/2011 | 07/24/2018 | 1,207,648 | 0 | 0 | 0 | 0 | 0 | 0 | 1,207,648 | 1,207,648 | 0 | 0 | 0 |
| B2062805 | LOS GATOS | CA | | 08/01/2012 | 07/31/2018 | 1,939,897 | 0 | 0 | 0 | 0 | 0 | 0 | 1,939,897 | 1,939,897 | 0 | 0 | 0 |
| B2062805-1 | LOS GATOS | CA | | 09/29/2014 | 07/31/2018 | 232,494 | 0 | 0 | 0 | 0 | 0 | 0 | 232,494 | 232,494 | 0 | 0 | 0 |
| A3051901 | MANTECA | CA | | 09/03/2003 | 08/06/2018 | 59,802 | 0 | 0 | 0 | 0 | 0 | 0 | 59,802 | 59,802 | 0 | 0 | 0 |
| A3100501 | MARTINEZ | CA | | 12/11/2003 | 10/16/2018 | 141,285 | 0 | 0 | 0 | 0 | 0 | 0 | 141,285 | 141,285 | 0 | 0 | 0 |
| B2121807 | MILPITAS | CA | | 02/12/2013 | 11/09/2018 | 329,493 | 0 | 0 | 0 | 0 | 0 | 0 | 329,493 | 329,493 | 0 | 0 | 0 |
| A7121402 | MISSION VIEJO | CA | | 03/14/2008 | 04/02/2018 | 17,074 | 0 | 0 | 0 | 0 | 0 | 0 | 17,074 | 17,074 | 0 | 0 | 0 |
| B1110301 | MODESTO | CA | | 01/24/2012 | 06/26/2018 | 414,739 | 0 | 0 | 0 | 0 | 0 | 0 | 414,739 | 414,739 | 0 | 0 | 0 |
| B3011604 | MORENO VALLEY | CA | | 03/11/2013 | 02/23/2018 | 1,073,214 | 0 | 0 | 0 | 0 | 0 | 0 | 1,073,214 | 1,073,214 | 0 | 0 | 0 |
| A2082606 | MOUNTAIN VIEW | CA | | 11/12/2002 | 12/21/2018 | 317,200 | 0 | 0 | 0 | 0 | 0 | 0 | 317,200 | 317,200 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A2010301 | MURRIETA | CA | | 03/05/2002 | 10/16/2018 | 213,048 | 0 | 0 | 0 | 0 | 0 | 0 | 213,048 | 213,048 | 0 | 0 | 0 |
| B1060905 | MURRIETA | CA | | 09/07/2011 | 09/25/2018 | 622,276 | 0 | 0 | 0 | 0 | 0 | 0 | 622,276 | 622,276 | 0 | 0 | 0 |
| A3101401 | NEWBURY PARK | CA | | 12/22/2003 | 12/24/2018 | 45,640 | 0 | 0 | 0 | 0 | 0 | 0 | 45,640 | 45,640 | 0 | 0 | 0 |
| A5011101 | NORCO | CA | | 03/09/2005 | 09/19/2018 | 153,564 | 0 | 0 | 0 | 0 | 0 | 0 | 153,564 | 153,564 | 0 | 0 | 0 |
| A3080802 | OAKLAND | CA | | 12/31/2006 | 10/12/2018 | 94,516 | 0 | 0 | 0 | 0 | 0 | 0 | 94,516 | 94,516 | 0 | 0 | 0 |
| B4080601 | OAKLAND | CA | | 10/01/2014 | 05/09/2018 | 693,279 | 0 | 0 | 0 | 0 | 0 | 0 | 693,279 | 693,279 | 0 | 0 | 0 |
| A3062708 | OCEANSIDE | CA | | 09/24/2003 | 07/11/2018 | 45,116 | 0 | 0 | 0 | 0 | 0 | 0 | 45,116 | 45,116 | 0 | 0 | 0 |
| A6020801 | OXNARD | CA | | 12/31/2006 | 08/09/2018 | 83,894 | 0 | 0 | 0 | 0 | 0 | 0 | 83,894 | 83,894 | 0 | 0 | 0 |
| A9052001 | PALM SPRINGS | CA | | 07/29/2009 | 03/16/2018 | 494,921 | 0 | 0 | 0 | 0 | 0 | 0 | 494,921 | 494,921 | 0 | 0 | 0 |
| B4121505 | PALMDALE | CA | | 02/02/2015 | 11/30/2018 | 1,037,242 | 0 | 0 | 0 | 0 | 0 | 0 | 1,037,242 | 1,037,242 | 0 | 0 | 0 |
| A4040801 | PERRIS | CA | | 07/01/2004 | 11/30/2018 | 1,012,528 | 0 | 0 | 0 | 0 | 0 | 0 | 1,012,528 | 1,012,528 | 0 | 0 | 0 |
| A3101705 | PLEASANTON | CA | | 12/31/2006 | 12/19/2018 | 413,676 | 0 | 0 | 0 | 0 | 0 | 0 | 413,676 | 413,676 | 0 | 0 | 0 |
| A31017053 | PLEASANTON | CA | | 12/01/2008 | 12/19/2018 | 532,490 | 0 | 0 | 0 | 0 | 0 | 0 | 532,490 | 532,490 | 0 | 0 | 0 |
| B1110401 | PLEASANTON | CA | | 01/18/2012 | 02/27/2018 | 449,960 | 0 | 0 | 0 | 0 | 0 | 0 | 449,960 | 449,960 | 0 | 0 | 0 |
| A7111402 | POMONA | CA | | 01/24/2008 | 01/23/2018 | 322,444 | 0 | 0 | 0 | 0 | 0 | 0 | 322,444 | 322,444 | 0 | 0 | 0 |
| B6022201 | POWAY | CA | | 04/27/2016 | 08/24/2018 | 523,622 | 0 | 0 | 0 | 0 | 0 | 0 | 523,622 | 523,622 | 0 | 0 | 0 |
| A7101802 | RANCHO CUCAMONGA | CA | | 01/04/2008 | 01/03/2018 | 236,916 | 0 | 0 | 0 | 0 | 0 | 0 | 236,916 | 236,916 | 0 | 0 | 0 |
| A4020303 | REDWOOD CITY | CA | | 04/15/2004 | 01/09/2018 | 125,359 | 0 | 0 | 0 | 0 | 0 | 0 | 125,359 | 125,359 | 0 | 0 | 0 |
| B4100703 | RIALTO | CA | | 12/05/2014 | 04/25/2018 | 358,566 | 0 | 0 | 0 | 0 | 0 | 0 | 358,566 | 358,566 | 0 | 0 | 0 |
| B1020804 | RIVERSIDE | CA | | 04/28/2011 | 08/28/2018 | 244,710 | 0 | 0 | 0 | 0 | 0 | 0 | 244,710 | 244,710 | 0 | 0 | 0 |
| A2122301 | ROCKLIN | CA | | 02/28/2003 | 03/01/2018 | 274,451 | 0 | 0 | 0 | 0 | 0 | 0 | 274,451 | 274,451 | 0 | 0 | 0 |
| A3111403 | ROSEVILLE | CA | | 01/26/2004 | 04/12/2018 | 142,306 | 0 | 0 | 0 | 0 | 0 | 0 | 142,306 | 142,306 | 0 | 0 | 0 |
| B5091101 | ROSEVILLE | CA | | 11/30/2015 | 02/27/2018 | 897,297 | 0 | 0 | 0 | 0 | 0 | 0 | 897,297 | 897,297 | 0 | 0 | 0 |
| A2081904 | SACRAMENTO | CA | | 11/12/2002 | 06/04/2018 | 1,127,815 | 0 | 0 | 0 | 0 | 0 | 0 | 1,127,815 | 1,127,815 | 0 | 0 | 0 |
| A20819043 | SACRAMENTO | CA | | 08/28/2008 | 06/04/2018 | 1,391,980 | 0 | 0 | 0 | 0 | 0 | 0 | 1,391,980 | 1,391,980 | 0 | 0 | 0 |
| A3061701 | SACRAMENTO | CA | | 08/21/2003 | 12/12/2018 | 677,675 | 0 | 0 | 0 | 0 | 0 | 0 | 677,675 | 677,675 | 0 | 0 | 0 |
| A4061802 | SACRAMENTO | CA | | 09/02/2004 | 12/13/2018 | 178,874 | 0 | 0 | 0 | 0 | 0 | 0 | 178,874 | 178,874 | 0 | 0 | 0 |
| B2100502 | SACRAMENTO | CA | | 03/19/2013 | 01/30/2018 | 819,479 | 0 | 0 | 0 | 0 | 0 | 0 | 819,479 | 819,479 | 0 | 0 | 0 |
| A8072901 | SAN CARLOS | CA | | 10/09/2008 | 10/26/2018 | 663,509 | 0 | 0 | 0 | 0 | 0 | 0 | 663,509 | 663,509 | 0 | 0 | 0 |
| A3021006 | SAN DIEGO | CA | | 04/23/2003 | 04/23/2018 | 17,132 | 0 | 0 | 0 | 0 | 0 | 0 | 17,132 | 17,132 | 0 | 0 | 0 |
| A8022701 | SAN DIEGO | CA | | 05/29/2008 | 02/01/2018 | 1,288,574 | 0 | 0 | 0 | 0 | 0 | 0 | 1,288,574 | 1,288,574 | 0 | 0 | 0 |
| B1030201 | SAN DIEGO | CA | | 05/26/2011 | 01/18/2018 | 2,728,629 | 0 | 0 | 0 | 0 | 0 | 0 | 2,728,629 | 2,728,629 | 0 | 0 | 0 |
| B1082504 | SAN DIEGO | CA | | 11/21/2011 | 07/27/2018 | 311,161 | 0 | 0 | 0 | 0 | 0 | 0 | 311,161 | 311,161 | 0 | 0 | 0 |
| B5051904 | SAN DIEGO | CA | | 08/10/2015 | 05/29/2018 | 924,251 | 0 | 0 | 0 | 0 | 0 | 0 | 924,251 | 924,251 | 0 | 0 | 0 |
| W6080301 | SAN DIEGO | CA | | 09/23/2016 | 05/09/2018 | 5,911,542 | 0 | 0 | 0 | 0 | 0 | 0 | 5,911,542 | 5,911,542 | 0 | 0 | 0 |
| W6080301A | SAN DIEGO | CA | | 12/15/2017 | 05/09/2018 | 88,458 | 0 | 0 | 0 | 0 | 0 | 0 | 88,458 | 88,458 | 0 | 0 | 0 |
| B4042202 | SAN DIMAS | CA | | 07/11/2014 | 06/01/2018 | 1,790,195 | 0 | 0 | 0 | 0 | 0 | 0 | 1,790,195 | 1,790,195 | 0 | 0 | 0 |
| A3050201 | SAN FRANCISCO | CA | | 07/30/2003 | 07/23/2018 | 139,050 | 0 | 0 | 0 | 0 | 0 | 0 | 139,050 | 139,050 | 0 | 0 | 0 |
| B3122005 | SAN FRANCISCO | CA | | 02/19/2014 | 12/13/2018 | 568,456 | 0 | 0 | 0 | 0 | 0 | 0 | 568,456 | 568,456 | 0 | 0 | 0 |
| A2120602 | SAN JOSE | CA | | 02/26/2003 | 01/03/2018 | 396,687 | 0 | 0 | 0 | 0 | 0 | 0 | 396,687 | 396,687 | 0 | 0 | 0 |
| A21206023 | SAN JOSE | CA | | 03/21/2007 | 01/03/2018 | 643,651 | 0 | 0 | 0 | 0 | 0 | 0 | 643,651 | 643,651 | 0 | 0 | 0 |
| A3060203 | SAN JOSE | CA | | 12/31/2006 | 05/18/2018 | 10,975 | 0 | 0 | 0 | 0 | 0 | 0 | 10,975 | 10,975 | 0 | 0 | 0 |
| A8082601 | SAN JOSE | CA | | 10/23/2008 | 10/16/2018 | 40,780 | 0 | 0 | 0 | 0 | 0 | 0 | 40,780 | 40,780 | 0 | 0 | 0 |
| B3060401 | SAN JOSE | CA | | 08/08/2013 | 05/25/2018 | 348,338 | 0 | 0 | 0 | 0 | 0 | 0 | 348,338 | 348,338 | 0 | 0 | 0 |
| A3050902 | SAN LEANDRO | CA | | 09/11/2003 | 09/12/2018 | 133,343 | 0 | 0 | 0 | 0 | 0 | 0 | 133,343 | 133,343 | 0 | 0 | 0 |
| A3063001 | SAN LEANDRO | CA | | 09/15/2003 | 07/12/2018 | 342,461 | 0 | 0 | 0 | 0 | 0 | 0 | 342,461 | 342,461 | 0 | 0 | 0 |
| A7081004 | SAN LUIS OBISPO | CA | | 10/31/2007 | 08/14/2018 | 582,112 | 0 | 0 | 0 | 0 | 0 | 0 | 582,112 | 582,112 | 0 | 0 | 0 |
| A3100201 | SANTA ANA | CA | | 01/14/2004 | 10/01/2018 | 3,219 | 0 | 0 | 0 | 0 | 0 | 0 | 3,219 | 3,219 | 0 | 0 | 0 |
| A8051202 | SANTA ANA | CA | | 07/10/2008 | 07/09/2018 | 315,273 | 0 | 0 | 0 | 0 | 0 | 0 | 315,273 | 315,273 | 0 | 0 | 0 |
| B5052601 | SANTA ANA | CA | | 08/03/2015 | 01/19/2018 | 2,710,955 | 0 | 0 | 0 | 0 | 0 | 0 | 2,710,955 | 2,710,955 | 0 | 0 | 0 |
| A3010101 | SANTA BARBARA | CA | | 03/13/2003 | 03/13/2018 | 21,754 | 0 | 0 | 0 | 0 | 0 | 0 | 21,754 | 21,754 | 0 | 0 | 0 |
| A3030703 | SANTA FE SPRINGS | CA | | 05/21/2003 | 03/05/2018 | 17,276 | 0 | 0 | 0 | 0 | 0 | 0 | 17,276 | 17,276 | 0 | 0 | 0 |
| A4122401 | SANTA FE SPRINGS | CA | | 03/15/2005 | 04/25/2018 | 195,220 | 0 | 0 | 0 | 0 | 0 | 0 | 195,220 | 195,220 | 0 | 0 | 0 |
| A3031104 | SANTA MARIA | CA | | 05/20/2003 | 05/30/2018 | 18,677 | 0 | 0 | 0 | 0 | 0 | 0 | 18,677 | 18,677 | 0 | 0 | 0 |
| A7012606 | SANTA MARIA | CA | | 04/23/2007 | 01/02/2018 | 206,900 | 0 | 0 | 0 | 0 | 0 | 0 | 206,900 | 206,900 | 0 | 0 | 0 |
| A3081403 | SANTA MONICA | CA | | 11/13/2003 | 11/30/2018 | 69,493 | 0 | 0 | 0 | 0 | 0 | 0 | 69,493 | 69,493 | 0 | 0 | 0 |
| A8011701 | SANTA ROSA | CA | | 04/11/2008 | 04/27/2018 | 650,943 | 0 | 0 | 0 | 0 | 0 | 0 | 650,943 | 650,943 | 0 | 0 | 0 |
| B2041604 | SANTA ROSA | CA | | 07/25/2012 | 01/31/2018 | 399,805 | 0 | 0 | 0 | 0 | 0 | 0 | 399,805 | 399,805 | 0 | 0 | 0 |
| B3073101 | SEASIDE | CA | | 11/08/2013 | 11/21/2018 | 731,058 | 0 | 0 | 0 | 0 | 0 | 0 | 731,058 | 731,058 | 0 | 0 | 0 |
| B1041105 | SHERMAN OAKS | CA | | 07/05/2011 | 06/07/2018 | 712,716 | 0 | 0 | 0 | 0 | 0 | 0 | 712,716 | 712,716 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7042504 | SOLVANG | CA | | 06/26/2007 | 11/21/2018 | 1,234,197 | 0 | 0 | 0 | 0 | 0 | 0 | 1,234,197 | 1,234,197 | 0 | 0 | 0 |
| A2112501 | SOUTH EL MONTE | CA | | 04/03/2003 | 03/16/2018 | 2,226 | 0 | 0 | 0 | 0 | 0 | 0 | 2,226 | 2,226 | 0 | 0 | 0 |
| A3041505 | STOCKTON | CA | | 08/01/2003 | 05/16/2018 | 1,314 | 0 | 0 | 0 | 0 | 0 | 0 | 1,314 | 1,314 | 0 | 0 | 0 |
| A5081201 | SUNNYVALE | CA | | 12/31/2006 | 02/28/2018 | 157,471 | 0 | 0 | 0 | 0 | 0 | 0 | 157,471 | 157,471 | 0 | 0 | 0 |
| A3050701 | SYLMAR | CA | | 07/29/2003 | 07/11/2018 | 43,454 | 0 | 0 | 0 | 0 | 0 | 0 | 43,454 | 43,454 | 0 | 0 | 0 |
| A3031801 | TARZANA | CA | | 05/15/2003 | 04/05/2018 | 45,601 | 0 | 0 | 0 | 0 | 0 | 0 | 45,601 | 45,601 | 0 | 0 | 0 |
| B4110301 | TEMECULA | CA | | 12/19/2014 | 05/29/2018 | 1,282,500 | 0 | 0 | 0 | 0 | 0 | 0 | 1,282,500 | 1,282,500 | 0 | 0 | 0 |
| B5092206 | TEMECULA | CA | | 01/08/2016 | 08/28/2018 | 756,465 | 0 | 0 | 0 | 0 | 0 | 0 | 756,465 | 756,465 | 0 | 0 | 0 |
| W6080303 | TEMECULA | CA | | 09/23/2016 | 05/09/2018 | 7,155,506 | 0 | 0 | 0 | 0 | 0 | 0 | 7,155,506 | 7,155,506 | 0 | 0 | 0 |
| W6080303A | TEMECULA | CA | | 03/14/2018 | 05/09/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 144,494 | 144,494 | 0 | 0 | 0 |
| A3120801 | THOUSAND OAKS | CA | | 03/01/2004 | 12/06/2018 | 121,036 | 0 | 0 | 0 | 0 | 0 | 0 | 121,036 | 121,036 | 0 | 0 | 0 |
| A3012104 | TORRANCE | CA | | 02/26/2003 | 01/12/2018 | 50,018 | 0 | 0 | 0 | 0 | 0 | 0 | 50,018 | 50,018 | 0 | 0 | 0 |
| A3030702 | UPLAND | CA | | 05/21/2003 | 03/05/2018 | 25,315 | 0 | 0 | 0 | 0 | 0 | 0 | 25,315 | 25,315 | 0 | 0 | 0 |
| A4122402 | VACAVILLE | CA | | 03/15/2005 | 12/06/2018 | 263,814 | 0 | 0 | 0 | 0 | 0 | 0 | 263,814 | 263,814 | 0 | 0 | 0 |
| B1012607 | VALENCIA | CA | | 02/28/2011 | 03/02/2018 | 5,141,550 | 0 | 0 | 0 | 0 | 0 | 0 | 5,141,550 | 5,141,550 | 0 | 0 | 0 |
| B0060303 | VALLEJO | CA | | 07/20/2010 | 02/01/2018 | 1,013,088 | 0 | 0 | 0 | 0 | 0 | 0 | 1,013,088 | 1,013,088 | 0 | 0 | 0 |
| B0060303-1 | VALLEJO | CA | | 03/03/2016 | 02/01/2018 | 327,045 | 0 | 0 | 0 | 0 | 0 | 0 | 327,045 | 327,045 | 0 | 0 | 0 |
| A3021915 | VENTURA | CA | | 05/15/2003 | 04/13/2018 | 25,551 | 0 | 0 | 0 | 0 | 0 | 0 | 25,551 | 25,551 | 0 | 0 | 0 |
| A3062706 | VENTURA | CA | | 09/16/2003 | 08/21/2018 | 650,690 | 0 | 0 | 0 | 0 | 0 | 0 | 650,690 | 650,690 | 0 | 0 | 0 |
| A9021902 | WEST SACRAMENTO | CA | | 04/28/2009 | 08/29/2018 | 321,505 | 0 | 0 | 0 | 0 | 0 | 0 | 321,505 | 321,505 | 0 | 0 | 0 |
| A9020305 | WOODLAND | CA | | 04/01/2009 | 03/22/2018 | 627,961 | 0 | 0 | 0 | 0 | 0 | 0 | 627,961 | 627,961 | 0 | 0 | 0 |
| A8050603 | WOODLAND HILLS | CA | | 07/15/2008 | 07/16/2018 | 26,370 | 0 | 0 | 0 | 0 | 0 | 0 | 26,370 | 26,370 | 0 | 0 | 0 |
| B1070619 | WOODLAND HILLS | CA | | 09/29/2011 | 06/11/2018 | 1,532,287 | 0 | 0 | 0 | 0 | 0 | 0 | 1,532,287 | 1,532,287 | 0 | 0 | 0 |
| A4072205 | AURORA | CO | | 09/29/2004 | 04/06/2018 | 266,525 | 0 | 0 | 0 | 0 | 0 | 0 | 266,525 | 266,525 | 0 | 0 | 0 |
| B2051602 | AURORA | CO | | 07/19/2012 | 08/10/2018 | 1,093,826 | 0 | 0 | 0 | 0 | 0 | 0 | 1,093,826 | 1,093,826 | 0 | 0 | 0 |
| A3082501 | DENVER | CO | | 10/28/2003 | 10/30/2018 | 18,573 | 0 | 0 | 0 | 0 | 0 | 0 | 18,573 | 18,573 | 0 | 0 | 0 |
| A7120412 | DENVER | CO | | 01/18/2008 | 01/29/2018 | 1,421,911 | 0 | 0 | 0 | 0 | 0 | 0 | 1,421,911 | 1,421,911 | 0 | 0 | 0 |
| B2082804 | DENVER | CO | | 11/21/2012 | 05/23/2018 | 1,089,082 | 0 | 0 | 0 | 0 | 0 | 0 | 1,089,082 | 1,089,082 | 0 | 0 | 0 |
| B5021002 | DENVER | CO | | 06/04/2015 | 01/24/2018 | 426,554 | 0 | 0 | 0 | 0 | 0 | 0 | 426,554 | 426,554 | 0 | 0 | 0 |
| B5060403 | DENVER | CO | | 08/14/2015 | 08/20/2018 | 2,207,252 | 0 | 0 | 0 | 0 | 0 | 0 | 2,207,252 | 2,207,252 | 0 | 0 | 0 |
| A8050801 | LAKEWOOD | CO | | 09/30/2008 | 09/20/2018 | 686,760 | 0 | 0 | 0 | 0 | 0 | 0 | 686,760 | 686,760 | 0 | 0 | 0 |
| B1071401 | LITTLETON | CO | | 09/29/2011 | 03/30/2018 | 301,390 | 0 | 0 | 0 | 0 | 0 | 0 | 301,390 | 301,390 | 0 | 0 | 0 |
| B5012201 | LONGMONT | CO | | 04/06/2015 | 06/04/2018 | 500,128 | 0 | 0 | 0 | 0 | 0 | 0 | 500,128 | 500,128 | 0 | 0 | 0 |
| A7080705 | PUEBLO | CO | | 10/05/2007 | 05/08/2018 | 341,311 | 0 | 0 | 0 | 0 | 0 | 0 | 341,311 | 341,311 | 0 | 0 | 0 |
| B3013003 | WOODLAND PARK | CO | | 08/29/2013 | 08/17/2018 | 732,740 | 0 | 0 | 0 | 0 | 0 | 0 | 732,740 | 732,740 | 0 | 0 | 0 |
| W5120101A | NEW BRITAIN | CT | | 03/08/2017 | 03/01/2018 | 265,872 | 0 | 0 | 0 | 0 | 0 | 0 | 265,872 | 265,872 | 0 | 0 | 0 |
| W5120101B | NEW BRITAIN | CT | | 12/13/2017 | 03/01/2018 | 90,143 | 0 | 0 | 0 | 0 | 0 | 0 | 95,835 | 95,835 | 0 | 0 | 0 |
| W5120101C | NEW BRITAIN | CT | | 03/01/2018 | 03/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,812 | 40,812 | 0 | 0 | 0 |
| A8112602 | WINDSOR | CT | | 01/30/2009 | 07/31/2018 | 296,672 | 0 | 0 | 0 | 0 | 0 | 0 | 296,672 | 296,672 | 0 | 0 | 0 |
| A2090401 | WASHINGTON | DC | | 11/20/2002 | 04/12/2018 | 667,485 | 0 | 0 | 0 | 0 | 0 | 0 | 667,485 | 667,485 | 0 | 0 | 0 |
| B1101301 | ALTAMONTE SPRINGS | FL | | 12/20/2011 | 01/02/2018 | 562,943 | 0 | 0 | 0 | 0 | 0 | 0 | 562,943 | 562,943 | 0 | 0 | 0 |
| B2100103 | BRANDON | FL | | 12/14/2012 | 02/02/2018 | 1,326,089 | 0 | 0 | 0 | 0 | 0 | 0 | 1,326,089 | 1,326,089 | 0 | 0 | 0 |
| A8021104 | COCONUT CREEK | FL | | 04/25/2008 | 02/01/2018 | 1,184,441 | 0 | 0 | 0 | 0 | 0 | 0 | 1,184,441 | 1,184,441 | 0 | 0 | 0 |
| A8022214 | CORAL GABLES | FL | | 05/12/2008 | 03/23/2018 | 461,506 | 0 | 0 | 0 | 0 | 0 | 0 | 461,506 | 461,506 | 0 | 0 | 0 |
| A8022215 | CORAL GABLES | FL | | 05/12/2008 | 03/23/2018 | 175,184 | 0 | 0 | 0 | 0 | 0 | 0 | 175,184 | 175,184 | 0 | 0 | 0 |
| A8022216 | CORAL GABLES | FL | | 05/12/2008 | 03/23/2018 | 240,917 | 0 | 0 | 0 | 0 | 0 | 0 | 240,917 | 240,917 | 0 | 0 | 0 |
| A8022217 | CORAL GABLES | FL | | 05/12/2008 | 03/23/2018 | 187,692 | 0 | 0 | 0 | 0 | 0 | 0 | 187,692 | 187,692 | 0 | 0 | 0 |
| A3050602 | CORAL SPRINGS | FL | | 07/31/2003 | 07/31/2018 | 581,137 | 0 | 0 | 0 | 0 | 0 | 0 | 581,137 | 581,137 | 0 | 0 | 0 |
| B3030703 | EDGEWATER | FL | | 05/30/2013 | 09/28/2018 | 489,047 | 0 | 0 | 0 | 0 | 0 | 0 | 489,047 | 489,047 | 0 | 0 | 0 |
| A3060601 | FORT MYERS | FL | | 08/15/2003 | 09/14/2018 | 1,244,610 | 0 | 0 | 0 | 0 | 0 | 0 | 1,244,610 | 1,244,610 | 0 | 0 | 0 |
| A5083106 | FORT MYERS | FL | | 12/31/2006 | 12/03/2018 | 271,314 | 0 | 0 | 0 | 0 | 0 | 0 | 271,314 | 271,314 | 0 | 0 | 0 |
| A50831063 | FORT MYERS | FL | | 12/21/2007 | 12/03/2018 | 250,547 | 0 | 0 | 0 | 0 | 0 | 0 | 250,547 | 250,547 | 0 | 0 | 0 |
| B3052301 | FORT MYERS | FL | | 08/05/2013 | 08/31/2018 | 758,530 | 0 | 0 | 0 | 0 | 0 | 0 | 758,530 | 758,530 | 0 | 0 | 0 |
| B3081302 | FORT MYERS | FL | | 10/25/2013 | 08/17/2018 | 144,109 | 0 | 0 | 0 | 0 | 0 | 0 | 144,109 | 144,109 | 0 | 0 | 0 |
| B4051601 | FORT MYERS | FL | | 07/16/2014 | 04/25/2018 | 843,084 | 0 | 0 | 0 | 0 | 0 | 0 | 843,084 | 843,084 | 0 | 0 | 0 |
| A7060501 | FORT PIERCE | FL | | 08/15/2007 | 08/08/2018 | 189,427 | 0 | 0 | 0 | 0 | 0 | 0 | 189,427 | 189,427 | 0 | 0 | 0 |
| A6052601 | GAINESVILLE | FL | | 12/31/2006 | 09/28/2018 | 768,901 | 0 | 0 | 0 | 0 | 0 | 0 | 768,901 | 768,901 | 0 | 0 | 0 |
| A8071101 | GAINESVILLE | FL | | 09/10/2008 | 08/17/2018 | 585,604 | 0 | 0 | 0 | 0 | 0 | 0 | 585,604 | 585,604 | 0 | 0 | 0 |
| A2111508 | JUPITER | FL | | 12/31/2006 | 02/22/2018 | 14,837 | 0 | 0 | 0 | 0 | 0 | 0 | 14,837 | 14,837 | 0 | 0 | 0 |
| B4042102 | LAKE WORTH | FL | | 06/25/2014 | 01/29/2018 | 423,082 | 0 | 0 | 0 | 0 | 0 | 0 | 423,082 | 423,082 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2061401 | LAKELAND | FL | | 08/24/2012 | 06/12/2018 | 1,305,560 | 0 | 0 | 0 | 0 | 0 | 0 | 1,305,560 | 1,305,560 | 0 | 0 | 0 |
| B1042702 | LARGO | FL | | 07/14/2011 | 06/01/2018 | 504,527 | 0 | 0 | 0 | 0 | 0 | 0 | 504,527 | 504,527 | 0 | 0 | 0 |
| W5090101 | LYNN HAVEN | FL | | 11/03/2015 | 02/07/2018 | 3,668,453 | 0 | 0 | 0 | 0 | 0 | 0 | 3,775,000 | 3,775,000 | 0 | 0 | 0 |
| W5090101A | LYNN HAVEN | FL | | 02/14/2017 | 01/01/2018 | 106,547 | 0 | 0 | 0 | 0 | 0 | 0 | 106,547 | 106,547 | 0 | 0 | 0 |
| B3100302 | MEDLEY | FL | | 12/11/2013 | 07/27/2018 | 979,177 | 0 | 0 | 0 | 0 | 0 | 0 | 979,177 | 979,177 | 0 | 0 | 0 |
| B2110902 | MELBOURNE | FL | | 02/27/2013 | 12/20/2018 | 405,308 | 0 | 0 | 0 | 0 | 0 | 0 | 405,308 | 405,308 | 0 | 0 | 0 |
| B2122106 | MERRITT ISLAND | FL | | 03/20/2013 | 03/28/2018 | 434,464 | 0 | 0 | 0 | 0 | 0 | 0 | 434,464 | 434,464 | 0 | 0 | 0 |
| A3030705 | MIAMI | FL | | 05/14/2003 | 06/01/2018 | 54,090 | 0 | 0 | 0 | 0 | 0 | 0 | 54,090 | 54,090 | 0 | 0 | 0 |
| A3091503 | MIAMI | FL | | 11/25/2003 | 11/29/2018 | 69,462 | 0 | 0 | 0 | 0 | 0 | 0 | 69,462 | 69,462 | 0 | 0 | 0 |
| B3091601 | MIAMI | FL | | 12/05/2013 | 09/05/2018 | 508,577 | 0 | 0 | 0 | 0 | 0 | 0 | 508,577 | 508,577 | 0 | 0 | 0 |
| A7011702 | MINNEOLA | FL | | 03/27/2007 | 06/08/2018 | 192,255 | 0 | 0 | 0 | 0 | 0 | 0 | 192,255 | 192,255 | 0 | 0 | 0 |
| B3022203 | NAPLES | FL | | 05/01/2013 | 10/25/2018 | 631,021 | 0 | 0 | 0 | 0 | 0 | 0 | 631,021 | 631,021 | 0 | 0 | 0 |
| A8030601 | NAVARRE | FL | | 09/18/2008 | 11/14/2018 | 829,859 | 0 | 0 | 0 | 0 | 0 | 0 | 829,859 | 829,859 | 0 | 0 | 0 |
| A8022213 | ORLANDO | FL | | 05/13/2008 | 07/06/2018 | 93,202 | 0 | 0 | 0 | 0 | 0 | 0 | 93,202 | 93,202 | 0 | 0 | 0 |
| W6031601 | PALM BEACH GARDENS | FL | | 05/05/2016 | 01/11/2018 | 6,028,629 | 0 | 0 | 0 | 0 | 0 | 0 | 6,028,629 | 6,028,629 | 0 | 0 | 0 |
| W6031601A | PALM BEACH GARDENS | FL | | 08/18/2017 | 01/11/2018 | 119,017 | 0 | 0 | 0 | 0 | 0 | 0 | 119,017 | 119,017 | 0 | 0 | 0 |
| A8080407 | PEMBROKE PINES | FL | | 10/23/2008 | 07/19/2018 | 2,100,452 | 0 | 0 | 0 | 0 | 0 | 0 | 2,100,452 | 2,100,452 | 0 | 0 | 0 |
| W6040701A | PINELLAS PARK | FL | | 01/19/2018 | 08/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 286,404 | 286,404 | 0 | 0 | 0 |
| B0010604 | PLANT CITY | FL | | 03/24/2010 | 05/22/2018 | 863,886 | 0 | 0 | 0 | 0 | 0 | 0 | 863,886 | 863,886 | 0 | 0 | 0 |
| B2112904 | POMPANO BEACH | FL | | 01/31/2013 | 07/02/2018 | 1,437,055 | 0 | 0 | 0 | 0 | 0 | 0 | 1,437,055 | 1,437,055 | 0 | 0 | 0 |
| B2112703 | TALLAHASSEE | FL | | 02/08/2013 | 04/11/2018 | 1,673,065 | 0 | 0 | 0 | 0 | 0 | 0 | 1,673,065 | 1,673,065 | 0 | 0 | 0 |
| B0010605 | TAMPA | FL | | 03/24/2010 | 07/20/2018 | 1,051,689 | 0 | 0 | 0 | 0 | 0 | 0 | 1,051,689 | 1,051,689 | 0 | 0 | 0 |
| B2122105 | TITUSVILLE | FL | | 03/20/2013 | 03/28/2018 | 361,870 | 0 | 0 | 0 | 0 | 0 | 0 | 361,870 | 361,870 | 0 | 0 | 0 |
| B3011001 | VALRICO | FL | | 03/15/2013 | 04/09/2018 | 1,106,431 | 0 | 0 | 0 | 0 | 0 | 0 | 1,106,431 | 1,106,431 | 0 | 0 | 0 |
| A4021701 | ALPHARETTA | GA | | 04/15/2004 | 07/10/2018 | 759,673 | 0 | 0 | 0 | 0 | 0 | 0 | 759,673 | 759,673 | 0 | 0 | 0 |
| A8030401 | ALPHARETTA | GA | | 05/15/2008 | 05/31/2018 | 2,337,247 | 0 | 0 | 0 | 0 | 0 | 0 | 2,337,247 | 2,337,247 | 0 | 0 | 0 |
| B1040107 | ALPHARETTA | GA | | 06/01/2011 | 04/04/2018 | 657,418 | 0 | 0 | 0 | 0 | 0 | 0 | 657,418 | 657,418 | 0 | 0 | 0 |
| B0090801 | ATHENS | GA | | 11/18/2010 | 08/20/2018 | 681,678 | 0 | 0 | 0 | 0 | 0 | 0 | 681,678 | 681,678 | 0 | 0 | 0 |
| B0090802 | ATHENS | GA | | 11/18/2010 | 08/20/2018 | 626,004 | 0 | 0 | 0 | 0 | 0 | 0 | 626,004 | 626,004 | 0 | 0 | 0 |
| A8021501 | ATLANTA | GA | | 04/21/2008 | 04/25/2018 | 174,310 | 0 | 0 | 0 | 0 | 0 | 0 | 174,310 | 174,310 | 0 | 0 | 0 |
| A8050201 | ATLANTA | GA | | 07/24/2008 | 04/20/2018 | 318,846 | 0 | 0 | 0 | 0 | 0 | 0 | 318,846 | 318,846 | 0 | 0 | 0 |
| B1031701 | ATLANTA | GA | | 05/31/2011 | 03/07/2018 | 441,573 | 0 | 0 | 0 | 0 | 0 | 0 | 441,573 | 441,573 | 0 | 0 | 0 |
| A6032704 | AUGUSTA | GA | | 06/22/2006 | 06/14/2018 | 1,550,883 | 0 | 0 | 0 | 0 | 0 | 0 | 1,550,883 | 1,550,883 | 0 | 0 | 0 |
| B4033101 | BUFORD | GA | | 06/10/2014 | 07/31/2018 | 581,899 | 0 | 0 | 0 | 0 | 0 | 0 | 581,899 | 581,899 | 0 | 0 | 0 |
| A8021304 | CANTON | GA | | 03/21/2008 | 02/26/2018 | 212,917 | 0 | 0 | 0 | 0 | 0 | 0 | 212,917 | 212,917 | 0 | 0 | 0 |
| A5083104 | CARROLLTON | GA | | 12/31/2006 | 07/30/2018 | 75,323 | 0 | 0 | 0 | 0 | 0 | 0 | 75,323 | 75,323 | 0 | 0 | 0 |
| A8021303 | DACULA | GA | | 03/21/2008 | 02/26/2018 | 233,411 | 0 | 0 | 0 | 0 | 0 | 0 | 233,411 | 233,411 | 0 | 0 | 0 |
| B0072901 | DECATUR | GA | | 11/15/2010 | 11/09/2018 | 1,280,957 | 0 | 0 | 0 | 0 | 0 | 0 | 1,280,957 | 1,280,957 | 0 | 0 | 0 |
| A3070203 | EAST ELLIJAY | GA | | 12/31/2006 | 07/12/2018 | 24,023 | 0 | 0 | 0 | 0 | 0 | 0 | 24,023 | 24,023 | 0 | 0 | 0 |
| A9081805 | HAPEVILLE | GA | | 11/10/2009 | 11/07/2018 | 53,019 | 0 | 0 | 0 | 0 | 0 | 0 | 53,019 | 53,019 | 0 | 0 | 0 |
| A3091102 | LAWRENCEVILLE | GA | | 12/17/2003 | 12/18/2018 | 64,810 | 0 | 0 | 0 | 0 | 0 | 0 | 64,810 | 64,810 | 0 | 0 | 0 |
| B0020105 | LAWRENCEVILLE | GA | | 03/31/2010 | 05/15/2018 | 894,694 | 0 | 0 | 0 | 0 | 0 | 0 | 894,694 | 894,694 | 0 | 0 | 0 |
| A3071601 | MACON | GA | | 10/06/2003 | 10/16/2018 | 37,839 | 0 | 0 | 0 | 0 | 0 | 0 | 37,839 | 37,839 | 0 | 0 | 0 |
| B0090210 | MACON | GA | | 11/18/2010 | 08/17/2018 | 416,273 | 0 | 0 | 0 | 0 | 0 | 0 | 416,273 | 416,273 | 0 | 0 | 0 |
| A8030502 | NEWNAN | GA | | 06/05/2008 | 04/02/2018 | 213,162 | 0 | 0 | 0 | 0 | 0 | 0 | 213,162 | 213,162 | 0 | 0 | 0 |
| A3021405 | NORCROSS | GA | | 04/24/2003 | 03/29/2018 | 358,582 | 0 | 0 | 0 | 0 | 0 | 0 | 358,582 | 358,582 | 0 | 0 | 0 |
| B3082304 | RIVERDALE | GA | | 10/30/2013 | 08/13/2018 | 574,108 | 0 | 0 | 0 | 0 | 0 | 0 | 574,108 | 574,108 | 0 | 0 | 0 |
| A6100718 | ROME | GA | | 11/29/2006 | 03/28/2018 | 218,485 | 0 | 0 | 0 | 0 | 0 | 0 | 218,485 | 218,485 | 0 | 0 | 0 |
| A8012901 | SMYRNA | GA | | 04/04/2008 | 02/20/2018 | 907,756 | 0 | 0 | 0 | 0 | 0 | 0 | 907,756 | 907,756 | 0 | 0 | 0 |
| A8030504 | WATKINSVILLE | GA | | 06/30/2008 | 04/30/2018 | 259,990 | 0 | 0 | 0 | 0 | 0 | 0 | 259,990 | 259,990 | 0 | 0 | 0 |
| A7092601 | WOODSTOCK | GA | | 12/13/2007 | 11/16/2018 | 694,357 | 0 | 0 | 0 | 0 | 0 | 0 | 694,357 | 694,357 | 0 | 0 | 0 |
| A8012304 | WOODSTOCK | GA | | 04/22/2008 | 04/26/2018 | 2,773,343 | 0 | 0 | 0 | 0 | 0 | 0 | 2,773,343 | 2,773,343 | 0 | 0 | 0 |
| A3092502 | COUNCIL BLUFFS | IA | | 12/12/2003 | 12/20/2018 | 38,902 | 0 | 0 | 0 | 0 | 0 | 0 | 38,902 | 38,902 | 0 | 0 | 0 |
| B5120101 | EAGLE | ID | | 01/29/2016 | 12/21/2018 | 321,546 | 0 | 0 | 0 | 0 | 0 | 0 | 321,546 | 321,546 | 0 | 0 | 0 |
| A7012905 | NAMPA | ID | | 04/30/2007 | 07/24/2018 | 383,437 | 0 | 0 | 0 | 0 | 0 | 0 | 383,437 | 383,437 | 0 | 0 | 0 |
| A2121703 | CHICAGO | IL | | 02/28/2003 | 04/30/2018 | 421,975 | 0 | 0 | 0 | 0 | 0 | 0 | 421,975 | 421,975 | 0 | 0 | 0 |
| A8022107 | CHICAGO | IL | | 05/19/2008 | 07/30/2018 | 2,805,978 | 0 | 0 | 0 | 0 | 0 | 0 | 2,805,978 | 2,805,978 | 0 | 0 | 0 |
| A9101302 | ELMHURST | IL | | 12/29/2009 | 04/18/2018 | 2,053,971 | 0 | 0 | 0 | 0 | 0 | 0 | 2,053,971 | 2,053,971 | 0 | 0 | 0 |
| W5040101 | JOLIET | IL | | 07/31/2015 | 02/22/2018 | 2,948,214 | 0 | 0 | 0 | 0 | 0 | 0 | 2,948,214 | 2,948,214 | 0 | 0 | 0 |
| A8012306 | ANGOLA | IN | | 03/05/2008 | 02/02/2018 | 131,312 | 0 | 0 | 0 | 0 | 0 | 0 | 131,312 | 131,312 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6082802 | CARMEL | IN | | 10/10/2006 | 11/02/2018 | 1,433,117 | 0 | 0 | 0 | 0 | 0 | 0 | 1,433,117 | 1,433,117 | 0 | 0 | 0 |
| A8080804 | CHESTERFIELD | IN | | 10/28/2008 | 05/02/2018 | 463,328 | 0 | 0 | 0 | 0 | 0 | 0 | 463,328 | 463,328 | 0 | 0 | 0 |
| B6100610 | FORT WAYNE | IN | | 12/21/2016 | 08/30/2018 | 1,094,409 | 0 | 0 | 0 | 0 | 0 | 0 | 1,094,409 | 1,094,409 | 0 | 0 | 0 |
| B3052001 | INDIANAPOLIS | IN | | 09/13/2013 | 10/04/2018 | 279,834 | 0 | 0 | 0 | 0 | 0 | 0 | 279,834 | 279,834 | 0 | 0 | 0 |
| B1022805 | JEFFERSONVILLE | IN | | 05/09/2011 | 01/31/2018 | 297,105 | 0 | 0 | 0 | 0 | 0 | 0 | 297,105 | 297,105 | 0 | 0 | 0 |
| A8082602 | LAWRENCE | IN | | 10/30/2008 | 11/09/2018 | 2,442,127 | 0 | 0 | 0 | 0 | 0 | 0 | 2,442,127 | 2,442,127 | 0 | 0 | 0 |
| A8082602-1 | LAWRENCE | IN | | 05/18/2017 | 11/09/2018 | 445,947 | 0 | 0 | 0 | 0 | 0 | 0 | 445,947 | 445,947 | 0 | 0 | 0 |
| W4060501 | PENDLETON | IN | | 07/22/2014 | 07/18/2018 | 2,716,903 | 0 | 0 | 0 | 0 | 0 | 0 | 2,716,903 | 2,716,903 | 0 | 0 | 0 |
| B6100608 | WARSAW | IN | | 12/21/2016 | 08/30/2018 | 1,041,127 | 0 | 0 | 0 | 0 | 0 | 0 | 1,041,127 | 1,041,127 | 0 | 0 | 0 |
| B3042401 | LEAWOOD | KS | | 06/28/2013 | 06/28/2018 | 821,018 | 0 | 0 | 0 | 0 | 0 | 0 | 821,018 | 821,018 | 0 | 0 | 0 |
| A3092201 | LENEXA | KS | | 12/16/2003 | 12/19/2018 | 135,592 | 0 | 0 | 0 | 0 | 0 | 0 | 135,592 | 135,592 | 0 | 0 | 0 |
| A3092202 | LENEXA | KS | | 12/31/2006 | 12/19/2018 | 56,993 | 0 | 0 | 0 | 0 | 0 | 0 | 56,993 | 56,993 | 0 | 0 | 0 |
| B0041901 | WICHITA | KS | | 06/30/2010 | 06/20/2018 | 4,356,982 | 0 | 0 | 0 | 0 | 0 | 0 | 4,356,982 | 4,356,982 | 0 | 0 | 0 |
| A3093002 | LOUISVILLE | KY | | 01/29/2004 | 12/20/2018 | 116,892 | 0 | 0 | 0 | 0 | 0 | 0 | 116,892 | 116,892 | 0 | 0 | 0 |
| A8012404 | BRIDGEWATER | MA | | 03/26/2008 | 02/28/2018 | 141,416 | 0 | 0 | 0 | 0 | 0 | 0 | 141,416 | 141,416 | 0 | 0 | 0 |
| A3052708 | CHELMSFORD | MA | | 08/25/2003 | 06/01/2018 | 541,562 | 0 | 0 | 0 | 0 | 0 | 0 | 541,562 | 541,562 | 0 | 0 | 0 |
| A3042802 | LYNN | MA | | 07/31/2003 | 01/23/2018 | 794,968 | 0 | 0 | 0 | 0 | 0 | 0 | 794,968 | 794,968 | 0 | 0 | 0 |
| B6121603 | NORTH EASTON | MA | | 04/07/2017 | 05/02/2018 | 7,300,726 | 0 | 0 | 0 | 0 | 0 | 0 | 7,300,726 | 7,300,726 | 0 | 0 | 0 |
| B4022803 | NORWELL | MA | | 05/30/2014 | 09/14/2018 | 933,520 | 0 | 0 | 0 | 0 | 0 | 0 | 933,520 | 933,520 | 0 | 0 | 0 |
| B2121202 | SPRINGFIELD | MA | | 05/21/2013 | 06/08/2018 | 231,846 | 0 | 0 | 0 | 0 | 0 | 0 | 231,846 | 231,846 | 0 | 0 | 0 |
| A3020401 | BALTIMORE | MD | | 05/22/2003 | 06/08/2018 | 350,936 | 0 | 0 | 0 | 0 | 0 | 0 | 350,936 | 350,936 | 0 | 0 | 0 |
| A30204013 | BALTIMORE | MD | | 09/23/2005 | 06/08/2018 | 214,449 | 0 | 0 | 0 | 0 | 0 | 0 | 214,449 | 214,449 | 0 | 0 | 0 |
| B4080602 | BALTIMORE | MD | | 10/16/2014 | 09/28/2018 | 2,805,987 | 0 | 0 | 0 | 0 | 0 | 0 | 2,805,987 | 2,805,987 | 0 | 0 | 0 |
| B1083101 | BEL AIR | MD | | 12/13/2011 | 09/04/2018 | 3,297,723 | 0 | 0 | 0 | 0 | 0 | 0 | 3,297,723 | 3,297,723 | 0 | 0 | 0 |
| B1101906 | ELKRIDGE | MD | | 01/04/2012 | 04/11/2018 | 2,867,377 | 0 | 0 | 0 | 0 | 0 | 0 | 2,867,377 | 2,867,377 | 0 | 0 | 0 |
| B1012006 | GERMANTOWN | MD | | 04/25/2011 | 04/11/2018 | 4,133,124 | 0 | 0 | 0 | 0 | 0 | 0 | 4,133,124 | 4,133,124 | 0 | 0 | 0 |
| W6011201 | LANHAM | MD | | 03/23/2016 | 12/17/2018 | 4,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,300,000 | 4,300,000 | 0 | 0 | 0 |
| A7042304 | ROCKVILLE | MD | | 07/06/2007 | 09/20/2018 | 244,030 | 0 | 0 | 0 | 0 | 0 | 0 | 244,030 | 244,030 | 0 | 0 | 0 |
| A3070101 | WALDORF | MD | | 12/31/2006 | 04/11/2018 | 759,116 | 0 | 0 | 0 | 0 | 0 | 0 | 759,116 | 759,116 | 0 | 0 | 0 |
| A7092801 | PORTLAND | ME | | 01/18/2008 | 01/05/2018 | 237,419 | 0 | 0 | 0 | 0 | 0 | 0 | 237,419 | 237,419 | 0 | 0 | 0 |
| A8030603 | SCARBOROUGH | ME | | 06/06/2008 | 04/18/2018 | 586,118 | 0 | 0 | 0 | 0 | 0 | 0 | 586,118 | 586,118 | 0 | 0 | 0 |
| B5071706 | SCARBOROUGH | ME | | 09/03/2015 | 08/07/2018 | 6,806,382 | 0 | 0 | 0 | 0 | 0 | 0 | 6,806,382 | 6,806,382 | 0 | 0 | 0 |
| B2061501 | AUBURN HILLS | MI | | 08/07/2012 | 11/16/2018 | 1,359,401 | 0 | 0 | 0 | 0 | 0 | 0 | 1,359,401 | 1,359,401 | 0 | 0 | 0 |
| W6090901A | AUBURN HILLS | MI | | 03/15/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 334,000 | 334,000 | 0 | 0 | 0 |
| W6090901B | AUBURN HILLS | MI | | 09/19/2018 | 12/01/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,110,210 | 1,110,210 | 0 | 0 | 0 |
| B1090203 | BELDING | MI | | 10/28/2011 | 06/11/2018 | 1,104,018 | 0 | 0 | 0 | 0 | 0 | 0 | 1,104,018 | 1,104,018 | 0 | 0 | 0 |
| A8082001 | BIRMINGHAM | MI | | 11/03/2008 | 01/08/2018 | 674,780 | 0 | 0 | 0 | 0 | 0 | 0 | 674,780 | 674,780 | 0 | 0 | 0 |
| A2101702 | BLOOMFIELD | MI | | 01/23/2003 | 01/02/2018 | 13,120 | 0 | 0 | 0 | 0 | 0 | 0 | 13,120 | 13,120 | 0 | 0 | 0 |
| A8090305 | CANTON | MI | | 11/20/2008 | 08/03/2018 | 348,402 | 0 | 0 | 0 | 0 | 0 | 0 | 348,402 | 348,402 | 0 | 0 | 0 |
| A8090310 | DEARBORN HEIGHTS | MI | | 11/20/2008 | 08/03/2018 | 306,584 | 0 | 0 | 0 | 0 | 0 | 0 | 306,584 | 306,584 | 0 | 0 | 0 |
| A7112907 | DETROIT | MI | | 02/01/2008 | 01/05/2018 | 205,057 | 0 | 0 | 0 | 0 | 0 | 0 | 205,057 | 205,057 | 0 | 0 | 0 |
| B5102802 | DUNDEE | MI | | 01/13/2016 | 04/26/2018 | 1,760,365 | 0 | 0 | 0 | 0 | 0 | 0 | 1,760,365 | 1,760,365 | 0 | 0 | 0 |
| A8081803 | EAST LANSING | MI | | 10/31/2008 | 09/28/2018 | 1,695,600 | 0 | 0 | 0 | 0 | 0 | 0 | 1,695,600 | 1,695,600 | 0 | 0 | 0 |
| B6063002 | EASTPOINTE | MI | | 09/09/2016 | 06/18/2018 | 1,165,101 | 0 | 0 | 0 | 0 | 0 | 0 | 1,165,101 | 1,165,101 | 0 | 0 | 0 |
| B4082101 | FARMINGTON HILLS | MI | | 12/10/2014 | 11/27/2018 | 396,599 | 0 | 0 | 0 | 0 | 0 | 0 | 396,599 | 396,599 | 0 | 0 | 0 |
| B5021703 | FARMINGTON HILLS | MI | | 05/08/2015 | 04/03/2018 | 287,276 | 0 | 0 | 0 | 0 | 0 | 0 | 287,276 | 287,276 | 0 | 0 | 0 |
| W4111001 | GRAND RAPIDS | MI | | 03/13/2015 | 07/20/2018 | 2,927,724 | 0 | 0 | 0 | 0 | 0 | 0 | 2,927,724 | 2,927,724 | 0 | 0 | 0 |
| A8090307 | HOWELL | MI | | 11/20/2008 | 08/03/2018 | 174,201 | 0 | 0 | 0 | 0 | 0 | 0 | 174,201 | 174,201 | 0 | 0 | 0 |
| B0060203 | LANSING | MI | | 07/26/2010 | 04/30/2018 | 849,476 | 0 | 0 | 0 | 0 | 0 | 0 | 849,476 | 849,476 | 0 | 0 | 0 |
| B5040803 | LIVONIA | MI | | 08/31/2015 | 09/19/2018 | 845,804 | 0 | 0 | 0 | 0 | 0 | 0 | 845,804 | 845,804 | 0 | 0 | 0 |
| A8021101 | ORCHARD LAKE | MI | | 07/09/2008 | 07/30/2018 | 644,294 | 0 | 0 | 0 | 0 | 0 | 0 | 644,294 | 644,294 | 0 | 0 | 0 |
| A8090311 | ROYAL OAK | MI | | 11/20/2008 | 08/03/2018 | 208,964 | 0 | 0 | 0 | 0 | 0 | 0 | 208,964 | 208,964 | 0 | 0 | 0 |
| A3052004 | SHELBY TOWNSHIP | MI | | 09/03/2003 | 08/14/2018 | 220,468 | 0 | 0 | 0 | 0 | 0 | 0 | 220,468 | 220,468 | 0 | 0 | 0 |
| A3092204 | SHELBY TOWNSHIP | MI | | 12/08/2003 | 12/19/2018 | 538,236 | 0 | 0 | 0 | 0 | 0 | 0 | 538,236 | 538,236 | 0 | 0 | 0 |
| B3082804 | SHELBY TOWNSHIP | MI | | 11/13/2013 | 04/24/2018 | 469,480 | 0 | 0 | 0 | 0 | 0 | 0 | 469,480 | 469,480 | 0 | 0 | 0 |
| A3050603 | TROY | MI | | 07/28/2003 | 07/05/2018 | 33,548 | 0 | 0 | 0 | 0 | 0 | 0 | 33,548 | 33,548 | 0 | 0 | 0 |
| A8013104 | APPLE VALLEY | MN | | 03/31/2008 | 07/31/2018 | 609,444 | 0 | 0 | 0 | 0 | 0 | 0 | 609,444 | 609,444 | 0 | 0 | 0 |
| A8013104-1 | APPLE VALLEY | MN | | 08/29/2016 | 07/31/2018 | 100,905 | 0 | 0 | 0 | 0 | 0 | 0 | 100,905 | 100,905 | 0 | 0 | 0 |
| B2052105 | MINNETONKA | MN | | 07/27/2012 | 04/27/2018 | 315,293 | 0 | 0 | 0 | 0 | 0 | 0 | 315,293 | 315,293 | 0 | 0 | 0 |
| A4121701 | ROSEVILLE | MN | | 02/28/2005 | 04/06/2018 | 89,833 | 0 | 0 | 0 | 0 | 0 | 0 | 89,833 | 89,833 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A3031401 | ST BONIFACIUS | MN | | 06/11/2003 | 06/29/2018 | 26,850 | 0 | 0 | 0 | 0 | 0 | 0 | 26,850 | 26,850 | 0 | 0 | 0 |
| A3062501 | ST PAUL | MN | | 09/22/2003 | 07/03/2018 | 353,328 | 0 | 0 | 0 | 0 | 0 | 0 | 353,328 | 353,328 | 0 | 0 | 0 |
| A7080203 | KANSAS CITY | MO | | 09/20/2007 | 12/26/2018 | 546,422 | 0 | 0 | 0 | 0 | 0 | 0 | 546,422 | 546,422 | 0 | 0 | 0 |
| A8012402 | ST PETERS | MO | | 04/30/2008 | 03/06/2018 | 1,496,136 | 0 | 0 | 0 | 0 | 0 | 0 | 1,496,136 | 1,496,136 | 0 | 0 | 0 |
| W5091501 | ST. CHARLES | MO | | 11/19/2015 | 05/07/2018 | 5,722,031 | 0 | 0 | 0 | 0 | 0 | 0 | 5,722,031 | 5,722,031 | 0 | 0 | 0 |
| B0082604 | ST. LOUIS | MO | | 12/02/2010 | 08/31/2018 | 676,319 | 0 | 0 | 0 | 0 | 0 | 0 | 676,319 | 676,319 | 0 | 0 | 0 |
| A7112702 | SOUTHAVEN | MS | | 01/29/2008 | 01/02/2018 | 1,084,650 | 0 | 0 | 0 | 0 | 0 | 0 | 1,084,650 | 1,084,650 | 0 | 0 | 0 |
| A71127029 | SOUTHAVEN | MS | | 12/22/2010 | 01/02/2018 | 40,492 | 0 | 0 | 0 | 0 | 0 | 0 | 40,492 | 40,492 | 0 | 0 | 0 |
| B0030101 | CARY | NC | | 05/07/2010 | 12/11/2018 | 890,189 | 0 | 0 | 0 | 0 | 0 | 0 | 890,189 | 890,189 | 0 | 0 | 0 |
| A7012910 | CHARLOTTE | NC | | 03/15/2007 | 06/29/2018 | 3,378,011 | 0 | 0 | 0 | 0 | 0 | 0 | 3,378,011 | 3,378,011 | 0 | 0 | 0 |
| B3050206 | CHARLOTTE | NC | | 07/23/2013 | 06/22/2018 | 375,757 | 0 | 0 | 0 | 0 | 0 | 0 | 375,757 | 375,757 | 0 | 0 | 0 |
| B3022704 | KITTY HAWK | NC | | 06/28/2013 | 05/01/2018 | 694,635 | 0 | 0 | 0 | 0 | 0 | 0 | 694,635 | 694,635 | 0 | 0 | 0 |
| A7080801 | RALEIGH | NC | | 10/22/2007 | 08/08/2018 | 478,082 | 0 | 0 | 0 | 0 | 0 | 0 | 478,082 | 478,082 | 0 | 0 | 0 |
| A7102007 | ROCKY MOUNT | NC | | 03/27/2008 | 05/30/2018 | 1,697,772 | 0 | 0 | 0 | 0 | 0 | 0 | 1,697,772 | 1,697,772 | 0 | 0 | 0 |
| A7102007A | ROCKY MOUNT | NC | | 05/19/2008 | 05/30/2018 | 1,690,552 | 0 | 0 | 0 | 0 | 0 | 0 | 1,690,552 | 1,690,552 | 0 | 0 | 0 |
| A7102011 | ROCKY MOUNT | NC | | 03/27/2008 | 05/30/2018 | 429,445 | 0 | 0 | 0 | 0 | 0 | 0 | 429,445 | 429,445 | 0 | 0 | 0 |
| B3082001 | WILMINGTON | NC | | 12/10/2013 | 10/26/2018 | 507,000 | 0 | 0 | 0 | 0 | 0 | 0 | 507,000 | 507,000 | 0 | 0 | 0 |
| A3010901 | OMAHA | NE | | 04/22/2003 | 04/25/2018 | 31,855 | 0 | 0 | 0 | 0 | 0 | 0 | 31,855 | 31,855 | 0 | 0 | 0 |
| A3061902 | OMAHA | NE | | 08/22/2003 | 06/04/2018 | 108,635 | 0 | 0 | 0 | 0 | 0 | 0 | 108,635 | 108,635 | 0 | 0 | 0 |
| A7031604 | OMAHA | NE | | 05/30/2007 | 07/30/2018 | 467,017 | 0 | 0 | 0 | 0 | 0 | 0 | 467,017 | 467,017 | 0 | 0 | 0 |
| A8030606 | OMAHA | NE | | 05/05/2008 | 03/19/2018 | 494,745 | 0 | 0 | 0 | 0 | 0 | 0 | 494,745 | 494,745 | 0 | 0 | 0 |
| A3112603 | BELLEVILLE | NJ | | 02/27/2004 | 08/27/2018 | 384,999 | 0 | 0 | 0 | 0 | 0 | 0 | 384,999 | 384,999 | 0 | 0 | 0 |
| A3051501 | MOUNTAINSIDE | NJ | | 07/31/2003 | 05/01/2018 | 262,641 | 0 | 0 | 0 | 0 | 0 | 0 | 262,641 | 262,641 | 0 | 0 | 0 |
| A5082202 | PATERSON | NJ | | 10/31/2005 | 08/09/2018 | 1,512,753 | 0 | 0 | 0 | 0 | 0 | 0 | 1,512,753 | 1,512,753 | 0 | 0 | 0 |
| A5082203 | PATERSON | NJ | | 10/31/2005 | 08/09/2018 | 335,157 | 0 | 0 | 0 | 0 | 0 | 0 | 335,157 | 335,157 | 0 | 0 | 0 |
| A8041403 | PATERSON | NJ | | 06/19/2008 | 08/09/2018 | 206,120 | 0 | 0 | 0 | 0 | 0 | 0 | 206,120 | 206,120 | 0 | 0 | 0 |
| B0040504 | ALBUQUERQUE | NM | | 06/04/2010 | 09/28/2018 | 739,252 | 0 | 0 | 0 | 0 | 0 | 0 | 739,252 | 739,252 | 0 | 0 | 0 |
| B0040505 | ALBUQUERQUE | NM | | 06/04/2010 | 09/28/2018 | 400,686 | 0 | 0 | 0 | 0 | 0 | 0 | 400,686 | 400,686 | 0 | 0 | 0 |
| B0040506 | ALBUQUERQUE | NM | | 06/04/2010 | 09/28/2018 | 1,673,189 | 0 | 0 | 0 | 0 | 0 | 0 | 1,673,189 | 1,673,189 | 0 | 0 | 0 |
| A7120301 | LAS CRUCES | NM | | 03/20/2008 | 09/24/2018 | 148,294 | 0 | 0 | 0 | 0 | 0 | 0 | 148,294 | 148,294 | 0 | 0 | 0 |
| A7120408 | SANTA FE | NM | | 02/25/2008 | 03/21/2018 | 304,296 | 0 | 0 | 0 | 0 | 0 | 0 | 304,296 | 304,296 | 0 | 0 | 0 |
| B1112902 | SANTA TERESA | NM | | 02/28/2012 | 05/24/2018 | 670,193 | 0 | 0 | 0 | 0 | 0 | 0 | 670,193 | 670,193 | 0 | 0 | 0 |
| A8022705 | LAS VEGAS | NV | | 05/13/2008 | 05/23/2018 | 223,671 | 0 | 0 | 0 | 0 | 0 | 0 | 223,671 | 223,671 | 0 | 0 | 0 |
| B0071202 | LAS VEGAS | NV | | 10/06/2010 | 12/28/2018 | 286,979 | 0 | 0 | 0 | 0 | 0 | 0 | 286,979 | 286,979 | 0 | 0 | 0 |
| B0072603 | LAS VEGAS | NV | | 10/12/2010 | 12/28/2018 | 206,423 | 0 | 0 | 0 | 0 | 0 | 0 | 206,423 | 206,423 | 0 | 0 | 0 |
| B0122701 | LAS VEGAS | NV | | 03/11/2011 | 03/16/2018 | 1,172,688 | 0 | 0 | 0 | 0 | 0 | 0 | 1,172,688 | 1,172,688 | 0 | 0 | 0 |
| B3032701 | LAS VEGAS | NV | | 05/21/2013 | 03/02/2018 | 1,218,643 | 0 | 0 | 0 | 0 | 0 | 0 | 1,218,643 | 1,218,643 | 0 | 0 | 0 |
| B4082102 | LAS VEGAS | NV | | 11/05/2014 | 06/19/2018 | 393,240 | 0 | 0 | 0 | 0 | 0 | 0 | 393,240 | 393,240 | 0 | 0 | 0 |
| B4102204 | LAS VEGAS | NV | | 12/11/2014 | 03/21/2018 | 869,182 | 0 | 0 | 0 | 0 | 0 | 0 | 869,182 | 869,182 | 0 | 0 | 0 |
| B4120301 | LAS VEGAS | NV | | 02/12/2015 | 04/11/2018 | 452,659 | 0 | 0 | 0 | 0 | 0 | 0 | 452,659 | 452,659 | 0 | 0 | 0 |
| B5010602 | LAS VEGAS | NV | | 03/09/2015 | 10/25/2018 | 428,059 | 0 | 0 | 0 | 0 | 0 | 0 | 428,059 | 428,059 | 0 | 0 | 0 |
| A7121703 | NORTH LAS VEGAS | NV | | 04/04/2008 | 03/01/2018 | 198,785 | 0 | 0 | 0 | 0 | 0 | 0 | 198,785 | 198,785 | 0 | 0 | 0 |
| A7121709 | NORTH LAS VEGAS | NV | | 04/25/2008 | 03/01/2018 | 305,695 | 0 | 0 | 0 | 0 | 0 | 0 | 305,695 | 305,695 | 0 | 0 | 0 |
| A9030202 | RENO | NV | | 05/15/2009 | 02/15/2018 | 563,920 | 0 | 0 | 0 | 0 | 0 | 0 | 563,920 | 563,920 | 0 | 0 | 0 |
| A9031305 | RENO | NV | | 05/19/2009 | 11/30/2018 | 753,037 | 0 | 0 | 0 | 0 | 0 | 0 | 753,037 | 753,037 | 0 | 0 | 0 |
| A9031306 | RENO | NV | | 05/19/2009 | 11/30/2018 | 546,067 | 0 | 0 | 0 | 0 | 0 | 0 | 546,067 | 546,067 | 0 | 0 | 0 |
| A9021903 | SPARKS | NV | | 04/27/2009 | 11/30/2018 | 983,395 | 0 | 0 | 0 | 0 | 0 | 0 | 983,395 | 983,395 | 0 | 0 | 0 |
| A9021904 | SPARKS | NV | | 04/27/2009 | 11/30/2018 | 316,331 | 0 | 0 | 0 | 0 | 0 | 0 | 316,331 | 316,331 | 0 | 0 | 0 |
| A2111505 | AMHERST | NY | | 02/26/2003 | 02/28/2018 | 92,783 | 0 | 0 | 0 | 0 | 0 | 0 | 92,783 | 92,783 | 0 | 0 | 0 |
| A4042004 | BUFFALO | NY | | 07/12/2004 | 04/12/2018 | 88,761 | 0 | 0 | 0 | 0 | 0 | 0 | 88,761 | 88,761 | 0 | 0 | 0 |
| A7031605 | BUFFALO | NY | | 06/22/2007 | 03/19/2018 | 212,063 | 0 | 0 | 0 | 0 | 0 | 0 | 212,063 | 212,063 | 0 | 0 | 0 |
| B3071703 | BUFFALO | NY | | 10/11/2013 | 09/27/2018 | 86,497 | 0 | 0 | 0 | 0 | 0 | 0 | 86,497 | 86,497 | 0 | 0 | 0 |
| A6110801 | CHEEKTOWAGA | NY | | 01/30/2007 | 02/02/2018 | 214,108 | 0 | 0 | 0 | 0 | 0 | 0 | 214,108 | 214,108 | 0 | 0 | 0 |
| B3070101 | EAST MORICHES | NY | | 09/26/2013 | 07/02/2018 | 397,210 | 0 | 0 | 0 | 0 | 0 | 0 | 397,210 | 397,210 | 0 | 0 | 0 |
| B3012901 | EAST SETAUKET | NY | | 06/24/2013 | 07/25/2018 | 3,257,046 | 0 | 0 | 0 | 0 | 0 | 0 | 3,257,046 | 3,257,046 | 0 | 0 | 0 |
| A3021201 | LAKE PLACID | NY | | 06/26/2003 | 01/16/2018 | 32,554 | 0 | 0 | 0 | 0 | 0 | 0 | 32,554 | 32,554 | 0 | 0 | 0 |
| A8070801 | LIVERPOOL | NY | | 09/17/2008 | 08/15/2018 | 718,039 | 0 | 0 | 0 | 0 | 0 | 0 | 718,039 | 718,039 | 0 | 0 | 0 |
| A8012101 | NEW YORK | NY | | 04/02/2008 | 07/27/2018 | 199,160 | 0 | 0 | 0 | 0 | 0 | 0 | 199,160 | 199,160 | 0 | 0 | 0 |
| A4121603 | RONKONKOMA | NY | | 03/31/2005 | 12/18/2018 | 86,550 | 0 | 0 | 0 | 0 | 0 | 0 | 86,550 | 86,550 | 0 | 0 | 0 |
| B3051610 | SOMERS | NY | | 07/26/2013 | 06/27/2018 | 383,568 | 0 | 0 | 0 | 0 | 0 | 0 | 383,568 | 383,568 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A3052706 | WHEATFIELD | NY | | 12/31/2006 | 08/16/2018 | 41,482 | 0 | 0 | 0 | 0 | 0 | 0 | 41,482 | 41,482 | 0 | 0 | 0 |
| B3050702 | AKRON | OH | | 08/07/2013 | 11/15/2018 | 628,433 | 0 | 0 | 0 | 0 | 0 | 0 | 628,433 | 628,433 | 0 | 0 | 0 |
| B3050702-1 | AKRON | OH | | 08/17/2016 | 11/15/2018 | 513,066 | 0 | 0 | 0 | 0 | 0 | 0 | 513,066 | 513,066 | 0 | 0 | 0 |
| A8093005 | BRUNSWICK | OH | | 11/20/2008 | 11/19/2018 | 551,297 | 0 | 0 | 0 | 0 | 0 | 0 | 551,297 | 551,297 | 0 | 0 | 0 |
| A80930053 | BRUNSWICK | OH | | 09/03/2009 | 11/19/2018 | 240,382 | 0 | 0 | 0 | 0 | 0 | 0 | 240,382 | 240,382 | 0 | 0 | 0 |
| A3042401 | CINCINNATI | OH | | 08/19/2003 | 03/16/2018 | 35,025 | 0 | 0 | 0 | 0 | 0 | 0 | 35,025 | 35,025 | 0 | 0 | 0 |
| A6070703 | CINCINNATI | OH | | 09/22/2006 | 06/20/2018 | 72,702 | 0 | 0 | 0 | 0 | 0 | 0 | 72,702 | 72,702 | 0 | 0 | 0 |
| A6070704 | CINCINNATI | OH | | 09/26/2006 | 07/09/2018 | 28,834 | 0 | 0 | 0 | 0 | 0 | 0 | 28,834 | 28,834 | 0 | 0 | 0 |
| A7111201 | CINCINNATI | OH | | 08/22/2008 | 08/30/2018 | 25,321 | 0 | 0 | 0 | 0 | 0 | 0 | 25,321 | 25,321 | 0 | 0 | 0 |
| A7122705 | DAYTON | OH | | 08/01/2008 | 03/07/2018 | 186,678 | 0 | 0 | 0 | 0 | 0 | 0 | 186,678 | 186,678 | 0 | 0 | 0 |
| A8050702 | DAYTON | OH | | 08/01/2008 | 08/15/2018 | 375,825 | 0 | 0 | 0 | 0 | 0 | 0 | 375,825 | 375,825 | 0 | 0 | 0 |
| B1022302 | DAYTON | OH | | 04/28/2011 | 10/17/2018 | 256,440 | 0 | 0 | 0 | 0 | 0 | 0 | 256,440 | 256,440 | 0 | 0 | 0 |
| A7110503 | DUBLIN | OH | | 05/22/2008 | 03/13/2018 | 382,697 | 0 | 0 | 0 | 0 | 0 | 0 | 382,697 | 382,697 | 0 | 0 | 0 |
| A4031506 | HAMILTON | OH | | 06/10/2004 | 04/18/2018 | 102,096 | 0 | 0 | 0 | 0 | 0 | 0 | 102,096 | 102,096 | 0 | 0 | 0 |
| B6100611 | MANSFIELD | OH | | 12/15/2016 | 08/30/2018 | 1,020,628 | 0 | 0 | 0 | 0 | 0 | 0 | 1,020,628 | 1,020,628 | 0 | 0 | 0 |
| A8022011 | MASON | OH | | 05/16/2008 | 06/11/2018 | 334,002 | 0 | 0 | 0 | 0 | 0 | 0 | 334,002 | 334,002 | 0 | 0 | 0 |
| A8033102 | MEDINA | OH | | 06/09/2008 | 04/02/2018 | 1,062,166 | 0 | 0 | 0 | 0 | 0 | 0 | 1,062,166 | 1,062,166 | 0 | 0 | 0 |
| A80331023 | MEDINA | OH | | 11/07/2008 | 04/02/2018 | 367,621 | 0 | 0 | 0 | 0 | 0 | 0 | 367,621 | 367,621 | 0 | 0 | 0 |
| A7040308 | NORTH OLMSTED | OH | | 07/02/2007 | 05/30/2018 | 101,564 | 0 | 0 | 0 | 0 | 0 | 0 | 101,564 | 101,564 | 0 | 0 | 0 |
| A3053004 | PARMA | OH | | 09/03/2003 | 02/01/2018 | 66,597 | 0 | 0 | 0 | 0 | 0 | 0 | 66,597 | 66,597 | 0 | 0 | 0 |
| B6060701 | SHARONVILLE | OH | | 08/09/2016 | 06/15/2018 | 597,018 | 0 | 0 | 0 | 0 | 0 | 0 | 597,018 | 597,018 | 0 | 0 | 0 |
| A8012803 | SIDNEY | OH | | 04/11/2008 | 04/17/2018 | 592,066 | 0 | 0 | 0 | 0 | 0 | 0 | 592,066 | 592,066 | 0 | 0 | 0 |
| A6070705 | SPRINGDALE | OH | | 09/22/2006 | 06/20/2018 | 117,013 | 0 | 0 | 0 | 0 | 0 | 0 | 117,013 | 117,013 | 0 | 0 | 0 |
| A3052103 | TOLEDO | OH | | 08/21/2003 | 08/31/2018 | 45,485 | 0 | 0 | 0 | 0 | 0 | 0 | 45,485 | 45,485 | 0 | 0 | 0 |
| A8012804 | UNIONTOWN | OH | | 04/11/2008 | 03/09/2018 | 664,199 | 0 | 0 | 0 | 0 | 0 | 0 | 664,199 | 664,199 | 0 | 0 | 0 |
| A8040401 | WADSWORTH | OH | | 07/07/2008 | 05/15/2018 | 405,405 | 0 | 0 | 0 | 0 | 0 | 0 | 405,405 | 405,405 | 0 | 0 | 0 |
| A9070601 | OKLAHOMA CITY | OK | | 08/31/2009 | 05/25/2018 | 260,178 | 0 | 0 | 0 | 0 | 0 | 0 | 260,178 | 260,178 | 0 | 0 | 0 |
| W6042901A | OKLAHOMA CITY | OK | | 09/12/2017 | 07/01/2018 | 261,862 | 0 | 0 | 0 | 0 | 0 | 0 | 428,572 | 428,572 | 0 | 0 | 0 |
| A5012911 | STILLWATER | OK | | 04/29/2005 | 02/23/2018 | 190,105 | 0 | 0 | 0 | 0 | 0 | 0 | 190,105 | 190,105 | 0 | 0 | 0 |
| A7101602 | TULSA | OK | | 01/17/2008 | 01/31/2018 | 259,179 | 0 | 0 | 0 | 0 | 0 | 0 | 259,179 | 259,179 | 0 | 0 | 0 |
| B2042603 | TULSA | OK | | 06/26/2012 | 09/21/2018 | 281,387 | 0 | 0 | 0 | 0 | 0 | 0 | 281,387 | 281,387 | 0 | 0 | 0 |
| A4051401 | ALBANY | OR | | 07/22/2004 | 11/08/2018 | 776,362 | 0 | 0 | 0 | 0 | 0 | 0 | 776,362 | 776,362 | 0 | 0 | 0 |
| A2093001 | BEAVERTON | OR | | 12/12/2002 | 11/08/2018 | 274,541 | 0 | 0 | 0 | 0 | 0 | 0 | 274,541 | 274,541 | 0 | 0 | 0 |
| B1101201 | BEAVERTON | OR | | 12/21/2011 | 08/22/2018 | 904,907 | 0 | 0 | 0 | 0 | 0 | 0 | 904,907 | 904,907 | 0 | 0 | 0 |
| A3042205 | BEND | OR | | 08/01/2003 | 07/25/2018 | 214,074 | 0 | 0 | 0 | 0 | 0 | 0 | 214,074 | 214,074 | 0 | 0 | 0 |
| A9040301 | HILLSBORO | OR | | 05/12/2009 | 07/02/2018 | 3,714,307 | 0 | 0 | 0 | 0 | 0 | 0 | 3,714,307 | 3,714,307 | 0 | 0 | 0 |
| 15882 | NORTH BEND | OR | | 10/21/1988 | 10/19/2018 | 40,009 | 0 | 0 | 0 | 0 | 0 | 0 | 40,009 | 40,009 | 0 | 0 | 0 |
| A3012101 | PORTLAND | OR | | 04/01/2003 | 03/09/2018 | 4,521 | 0 | 0 | 0 | 0 | 0 | 0 | 4,521 | 4,521 | 0 | 0 | 0 |
| A3031201 | PORTLAND | OR | | 05/16/2003 | 05/29/2018 | 1,389,017 | 0 | 0 | 0 | 0 | 0 | 0 | 1,389,017 | 1,389,017 | 0 | 0 | 0 |
| A3081202 | PORTLAND | OR | | 10/28/2003 | 09/11/2018 | 105,640 | 0 | 0 | 0 | 0 | 0 | 0 | 105,640 | 105,640 | 0 | 0 | 0 |
| A3091902 | PORTLAND | OR | | 12/05/2003 | 12/20/2018 | 82,592 | 0 | 0 | 0 | 0 | 0 | 0 | 82,592 | 82,592 | 0 | 0 | 0 |
| A3091903 | PORTLAND | OR | | 12/05/2003 | 12/20/2018 | 28,007 | 0 | 0 | 0 | 0 | 0 | 0 | 28,007 | 28,007 | 0 | 0 | 0 |
| A3112602 | PORTLAND | OR | | 12/31/2006 | 11/01/2018 | 62,748 | 0 | 0 | 0 | 0 | 0 | 0 | 62,748 | 62,748 | 0 | 0 | 0 |
| A5013101 | PORTLAND | OR | | 04/05/2005 | 08/24/2018 | 56,415 | 0 | 0 | 0 | 0 | 0 | 0 | 56,415 | 56,415 | 0 | 0 | 0 |
| A5051701 | PORTLAND | OR | | 07/28/2005 | 08/13/2018 | 41,153 | 0 | 0 | 0 | 0 | 0 | 0 | 41,153 | 41,153 | 0 | 0 | 0 |
| A8041101 | PORTLAND | OR | | 07/07/2008 | 08/06/2018 | 797,726 | 0 | 0 | 0 | 0 | 0 | 0 | 797,726 | 797,726 | 0 | 0 | 0 |
| A8041701 | PORTLAND | OR | | 06/23/2008 | 03/02/2018 | 802,813 | 0 | 0 | 0 | 0 | 0 | 0 | 802,813 | 802,813 | 0 | 0 | 0 |
| B2040905 | PORTLAND | OR | | 06/29/2012 | 09/25/2018 | 551,067 | 0 | 0 | 0 | 0 | 0 | 0 | 551,067 | 551,067 | 0 | 0 | 0 |
| B5011309 | PORTLAND | OR | | 04/30/2015 | 11/28/2018 | 2,007,125 | 0 | 0 | 0 | 0 | 0 | 0 | 2,007,125 | 2,007,125 | 0 | 0 | 0 |
| B5012603 | PORTLAND | OR | | 06/02/2015 | 08/13/2018 | 550,655 | 0 | 0 | 0 | 0 | 0 | 0 | 550,655 | 550,655 | 0 | 0 | 0 |
| B6031402 | PORTLAND | OR | | 05/16/2016 | 10/25/2018 | 5,736,853 | 0 | 0 | 0 | 0 | 0 | 0 | 5,736,853 | 5,736,853 | 0 | 0 | 0 |
| A3101303 | REDMOND | OR | | 12/03/2003 | 10/24/2018 | 300,214 | 0 | 0 | 0 | 0 | 0 | 0 | 300,214 | 300,214 | 0 | 0 | 0 |
| A5032102 | SHERWOOD | OR | | 06/06/2005 | 11/05/2018 | 1,815,884 | 0 | 0 | 0 | 0 | 0 | 0 | 1,815,884 | 1,815,884 | 0 | 0 | 0 |
| A5032102-1 | SHERWOOD | OR | | 07/07/2015 | 11/02/2018 | 556,381 | 0 | 0 | 0 | 0 | 0 | 0 | 556,381 | 556,381 | 0 | 0 | 0 |
| A2091201 | TUALATIN | OR | | 07/30/2003 | 03/14/2018 | 264,803 | 0 | 0 | 0 | 0 | 0 | 0 | 264,803 | 264,803 | 0 | 0 | 0 |
| A7092103 | TUALATIN | OR | | 12/14/2007 | 01/02/2018 | 1,535,735 | 0 | 0 | 0 | 0 | 0 | 0 | 1,535,735 | 1,535,735 | 0 | 0 | 0 |
| A8033001 | WEST LINN | OR | | 06/19/2008 | 06/15/2018 | 225,177 | 0 | 0 | 0 | 0 | 0 | 0 | 225,177 | 225,177 | 0 | 0 | 0 |
| B1111801 | WILSONVILLE | OR | | 01/12/2012 | 11/08/2018 | 1,562,507 | 0 | 0 | 0 | 0 | 0 | 0 | 1,562,507 | 1,562,507 | 0 | 0 | 0 |
| B5031103 | WILSONVILLE | OR | | 05/29/2015 | 11/02/2018 | 564,738 | 0 | 0 | 0 | 0 | 0 | 0 | 564,738 | 564,738 | 0 | 0 | 0 |
| A3052002 | LANCASTER | PA | | 12/31/2006 | 09/07/2018 | 305,583 | 0 | 0 | 0 | 0 | 0 | 0 | 305,583 | 305,583 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A3102001 | LANCASTER | PA | | 12/29/2003 | 11/26/2018 | 881,351 | 0 | 0 | 0 | 0 | 0 | 0 | 881,351 | 881,351 | 0 | 0 | 0 |
| A3021101 | OAKS | PA | | 05/15/2003 | 05/24/2018 | 1,284,933 | 0 | 0 | 0 | 0 | 0 | 0 | 1,284,933 | 1,284,933 | 0 | 0 | 0 |
| A3050903 | PHILADELPHIA | PA | | 08/27/2003 | 11/29/2018 | 1,634,936 | 0 | 0 | 0 | 0 | 0 | 0 | 1,634,936 | 1,634,936 | 0 | 0 | 0 |
| A3050904 | PHILADELPHIA | PA | | 08/27/2003 | 11/29/2018 | 1,926,660 | 0 | 0 | 0 | 0 | 0 | 0 | 1,926,660 | 1,926,660 | 0 | 0 | 0 |
| A8021401 | PITTSBURGH | PA | | 04/14/2008 | 04/23/2018 | 12,453 | 0 | 0 | 0 | 0 | 0 | 0 | 12,453 | 12,453 | 0 | 0 | 0 |
| A8022805 | PITTSBURGH | PA | | 06/30/2008 | 05/14/2018 | 174,950 | 0 | 0 | 0 | 0 | 0 | 0 | 174,950 | 174,950 | 0 | 0 | 0 |
| A3072902 | RADNOR TOWNSHIP | PA | | 11/17/2003 | 09/05/2018 | 311,312 | 0 | 0 | 0 | 0 | 0 | 0 | 311,312 | 311,312 | 0 | 0 | 0 |
| A2072502 | SOMERSET | PA | | 12/31/2006 | 02/28/2018 | 459,301 | 0 | 0 | 0 | 0 | 0 | 0 | 459,301 | 459,301 | 0 | 0 | 0 |
| A8043001 | BLUFFTON | SC | | 07/10/2008 | 06/19/2018 | 259,365 | 0 | 0 | 0 | 0 | 0 | 0 | 259,365 | 259,365 | 0 | 0 | 0 |
| A8022211 | CHARLESTON | SC | | 05/22/2008 | 06/01/2018 | 719,406 | 0 | 0 | 0 | 0 | 0 | 0 | 719,406 | 719,406 | 0 | 0 | 0 |
| B4052901 | COLUMBIA | SC | | 10/23/2014 | 03/20/2018 | 642,635 | 0 | 0 | 0 | 0 | 0 | 0 | 642,635 | 642,635 | 0 | 0 | 0 |
| B3011101 | MT PLEASANT | SC | | 03/27/2013 | 04/30/2018 | 1,284,406 | 0 | 0 | 0 | 0 | 0 | 0 | 1,284,406 | 1,284,406 | 0 | 0 | 0 |
| B6100609 | NORTH MYRTLE BEACH | SC | | 12/15/2016 | 08/30/2018 | 901,760 | 0 | 0 | 0 | 0 | 0 | 0 | 901,760 | 901,760 | 0 | 0 | 0 |
| A3062704 | ARLINGTON | TN | | 09/18/2003 | 09/14/2018 | 88,071 | 0 | 0 | 0 | 0 | 0 | 0 | 88,071 | 88,071 | 0 | 0 | 0 |
| A8012201 | CHATTANOOGA | TN | | 03/17/2008 | 02/16/2018 | 282,826 | 0 | 0 | 0 | 0 | 0 | 0 | 282,826 | 282,826 | 0 | 0 | 0 |
| B6102703 | CLARKSVILLE | TN | | 01/23/2017 | 08/01/2018 | 2,440,892 | 0 | 0 | 0 | 0 | 0 | 0 | 2,440,892 | 2,440,892 | 0 | 0 | 0 |
| A6032702 | CROSSVILLE | TN | | 12/31/2006 | 06/15/2018 | 446,230 | 0 | 0 | 0 | 0 | 0 | 0 | 446,230 | 446,230 | 0 | 0 | 0 |
| A8040801 | FRANKLIN | TN | | 06/05/2008 | 03/28/2018 | 845,937 | 0 | 0 | 0 | 0 | 0 | 0 | 845,937 | 845,937 | 0 | 0 | 0 |
| B3091901 | HERMITAGE | TN | | 12/10/2013 | 07/26/2018 | 929,164 | 0 | 0 | 0 | 0 | 0 | 0 | 929,164 | 929,164 | 0 | 0 | 0 |
| A3031003 | KNOXVILLE | TN | | 05/27/2003 | 05/23/2018 | 227,827 | 0 | 0 | 0 | 0 | 0 | 0 | 227,827 | 227,827 | 0 | 0 | 0 |
| A3031004 | KNOXVILLE | TN | | 05/27/2003 | 05/23/2018 | 227,827 | 0 | 0 | 0 | 0 | 0 | 0 | 227,827 | 227,827 | 0 | 0 | 0 |
| A3090504 | MEMPHIS | TN | | 12/31/2006 | 12/11/2018 | 70,711 | 0 | 0 | 0 | 0 | 0 | 0 | 70,711 | 70,711 | 0 | 0 | 0 |
| B2100801 | MEMPHIS | TN | | 02/26/2013 | 02/15/2018 | 2,002,546 | 0 | 0 | 0 | 0 | 0 | 0 | 2,002,546 | 2,002,546 | 0 | 0 | 0 |
| B2100801-1 | MEMPHIS | TN | | 12/22/2014 | 02/15/2018 | 692,876 | 0 | 0 | 0 | 0 | 0 | 0 | 692,876 | 692,876 | 0 | 0 | 0 |
| B1040806 | MURFREESBORO | TN | | 06/29/2011 | 01/25/2018 | 1,372,811 | 0 | 0 | 0 | 0 | 0 | 0 | 1,372,811 | 1,372,811 | 0 | 0 | 0 |
| W6110801 | NASHVILLE | TN | | 01/31/2017 | 06/29/2018 | 4,413,860 | 0 | 0 | 0 | 0 | 0 | 0 | 4,585,164 | 4,585,164 | 0 | 0 | 0 |
| W6110801-1 | NASHVILLE | TN | | 05/02/2017 | 06/29/2018 | 1,258,643 | 0 | 0 | 0 | 0 | 0 | 0 | 1,276,537 | 1,276,537 | 0 | 0 | 0 |
| W6110801-1A | NASHVILLE | TN | | 03/01/2018 | 06/29/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,042 | 9,042 | 0 | 0 | 0 |
| W6110801-1B | NASHVILLE | TN | | 04/01/2018 | 06/29/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,113 | 9,113 | 0 | 0 | 0 |
| W6110801-1C | NASHVILLE | TN | | 05/01/2018 | 06/29/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,439 | 18,439 | 0 | 0 | 0 |
| W6110801A | NASHVILLE | TN | | 03/01/2018 | 06/29/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,638 | 22,638 | 0 | 0 | 0 |
| W6110801B | NASHVILLE | TN | | 04/01/2018 | 06/29/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 161,874 | 161,874 | 0 | 0 | 0 |
| W6110801C | NASHVILLE | TN | | 05/01/2018 | 06/29/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 47,775 | 47,775 | 0 | 0 | 0 |
| B6052702 | SPRING HILL | TN | | 08/19/2016 | 11/06/2018 | 573,660 | 0 | 0 | 0 | 0 | 0 | 0 | 573,660 | 573,660 | 0 | 0 | 0 |
| A8082505 | ABILENE | TX | | 11/14/2008 | 10/23/2018 | 877,931 | 0 | 0 | 0 | 0 | 0 | 0 | 877,931 | 877,931 | 0 | 0 | 0 |
| A9021303 | ADDISON | TX | | 04/07/2009 | 09/28/2018 | 361,773 | 0 | 0 | 0 | 0 | 0 | 0 | 361,773 | 361,773 | 0 | 0 | 0 |
| A7110504 | ARLINGTON | TX | | 01/15/2008 | 03/22/2018 | 404,351 | 0 | 0 | 0 | 0 | 0 | 0 | 404,351 | 404,351 | 0 | 0 | 0 |
| A3042501 | AUSTIN | TX | | 07/14/2003 | 07/05/2018 | 39,079 | 0 | 0 | 0 | 0 | 0 | 0 | 39,079 | 39,079 | 0 | 0 | 0 |
| A7072706 | AUSTIN | TX | | 10/10/2007 | 02/16/2018 | 424,818 | 0 | 0 | 0 | 0 | 0 | 0 | 424,818 | 424,818 | 0 | 0 | 0 |
| A7092110 | AUSTIN | TX | | 12/10/2007 | 03/16/2018 | 325,158 | 0 | 0 | 0 | 0 | 0 | 0 | 325,158 | 325,158 | 0 | 0 | 0 |
| B0090209 | AUSTIN | TX | | 12/03/2010 | 01/31/2018 | 990,541 | 0 | 0 | 0 | 0 | 0 | 0 | 990,541 | 990,541 | 0 | 0 | 0 |
| B4070302 | AUSTIN | TX | | 10/30/2014 | 06/27/2018 | 1,995,711 | 0 | 0 | 0 | 0 | 0 | 0 | 1,995,711 | 1,995,711 | 0 | 0 | 0 |
| B5022707 | AUSTIN | TX | | 07/13/2015 | 02/16/2018 | 1,298,873 | 0 | 0 | 0 | 0 | 0 | 0 | 1,298,873 | 1,298,873 | 0 | 0 | 0 |
| B5071601 | AUSTIN | TX | | 09/24/2015 | 09/05/2018 | 1,079,042 | 0 | 0 | 0 | 0 | 0 | 0 | 1,079,042 | 1,079,042 | 0 | 0 | 0 |
| A7120414 | BEDFORD | TX | | 01/22/2008 | 04/27/2018 | 261,870 | 0 | 0 | 0 | 0 | 0 | 0 | 261,870 | 261,870 | 0 | 0 | 0 |
| B6010501 | CEDAR PARK | TX | | 03/15/2016 | 04/20/2018 | 376,785 | 0 | 0 | 0 | 0 | 0 | 0 | 376,785 | 376,785 | 0 | 0 | 0 |
| B3071501 | CLUTE | TX | | 09/24/2013 | 10/29/2018 | 667,604 | 0 | 0 | 0 | 0 | 0 | 0 | 667,604 | 667,604 | 0 | 0 | 0 |
| B2050801 | COLLEGE STATION | TX | | 07/03/2012 | 09/14/2018 | 661,669 | 0 | 0 | 0 | 0 | 0 | 0 | 661,669 | 661,669 | 0 | 0 | 0 |
| B5110302 | COPPERAS COVE | TX | | 01/11/2016 | 12/18/2018 | 1,220,388 | 0 | 0 | 0 | 0 | 0 | 0 | 1,220,388 | 1,220,388 | 0 | 0 | 0 |
| B0061105 | CYPRESS | TX | | 08/02/2010 | 05/10/2018 | 815,950 | 0 | 0 | 0 | 0 | 0 | 0 | 815,950 | 815,950 | 0 | 0 | 0 |
| A3112607 | DALLAS | TX | | 02/17/2004 | 08/17/2018 | 266,376 | 0 | 0 | 0 | 0 | 0 | 0 | 266,376 | 266,376 | 0 | 0 | 0 |
| A7101101 | DALLAS | TX | | 01/31/2008 | 01/31/2018 | 202,885 | 0 | 0 | 0 | 0 | 0 | 0 | 202,885 | 202,885 | 0 | 0 | 0 |
| A8042802 | DALLAS | TX | | 07/02/2008 | 04/04/2018 | 762,023 | 0 | 0 | 0 | 0 | 0 | 0 | 762,023 | 762,023 | 0 | 0 | 0 |
| A8081405 | DALLAS | TX | | 10/01/2008 | 08/23/2018 | 75,077 | 0 | 0 | 0 | 0 | 0 | 0 | 75,077 | 75,077 | 0 | 0 | 0 |
| A8082006 | DALLAS | TX | | 09/30/2008 | 07/11/2018 | 450,254 | 0 | 0 | 0 | 0 | 0 | 0 | 450,254 | 450,254 | 0 | 0 | 0 |
| B2022704 | DALLAS | TX | | 05/11/2012 | 07/11/2018 | 535,288 | 0 | 0 | 0 | 0 | 0 | 0 | 535,288 | 535,288 | 0 | 0 | 0 |
| B2042004 | DALLAS | TX | | 06/27/2012 | 08/27/2018 | 571,661 | 0 | 0 | 0 | 0 | 0 | 0 | 571,661 | 571,661 | 0 | 0 | 0 |
| B2050203 | DALLAS | TX | | 06/15/2012 | 01/10/2018 | 348,481 | 0 | 0 | 0 | 0 | 0 | 0 | 348,481 | 348,481 | 0 | 0 | 0 |
| B6091905 | DALLAS | TX | | 11/04/2016 | 04/30/2018 | 756,766 | 0 | 0 | 0 | 0 | 0 | 0 | 756,766 | 756,766 | 0 | 0 | 0 |
| W7012001 | DALLAS | TX | | 03/17/2017 | 06/19/2018 | 15,773,650 | 0 | 0 | 0 | 0 | 0 | 0 | 16,075,508 | 16,075,508 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A3112001 | EL PASO | TX | | 01/28/2004 | 11/29/2018 | 142,801 | 0 | 0 | 0 | 0 | 0 | 0 | 142,801 | 142,801 | 0 | 0 | 0 |
| A3112002 | EL PASO | TX | | 12/31/2006 | 11/01/2018 | 81,681 | 0 | 0 | 0 | 0 | 0 | 0 | 81,681 | 81,681 | 0 | 0 | 0 |
| A3112004 | EL PASO | TX | | 01/28/2004 | 11/29/2018 | 164,881 | 0 | 0 | 0 | 0 | 0 | 0 | 164,881 | 164,881 | 0 | 0 | 0 |
| A8082804 | FORT WORTH | TX | | 10/07/2008 | 09/28/2018 | 288,734 | 0 | 0 | 0 | 0 | 0 | 0 | 288,734 | 288,734 | 0 | 0 | 0 |
| B3110801 | FORT WORTH | TX | | 04/23/2014 | 09/11/2018 | 1,159,459 | 0 | 0 | 0 | 0 | 0 | 0 | 1,159,459 | 1,159,459 | 0 | 0 | 0 |
| B5012002 | FORT WORTH | TX | | 05/15/2015 | 08/30/2018 | 1,283,545 | 0 | 0 | 0 | 0 | 0 | 0 | 1,283,545 | 1,283,545 | 0 | 0 | 0 |
| B2101806 | FRISCO | TX | | 12/21/2012 | 06/07/2018 | 335,510 | 0 | 0 | 0 | 0 | 0 | 0 | 335,510 | 335,510 | 0 | 0 | 0 |
| B2022901 | GALVESTON | TX | | 06/27/2012 | 10/04/2018 | 327,514 | 0 | 0 | 0 | 0 | 0 | 0 | 327,514 | 327,514 | 0 | 0 | 0 |
| A8082005 | GARLAND | TX | | 09/30/2008 | 07/11/2018 | 539,276 | 0 | 0 | 0 | 0 | 0 | 0 | 539,276 | 539,276 | 0 | 0 | 0 |
| A8052301 | GRAND PRAIRIE | TX | | 07/23/2008 | 06/08/2018 | 454,864 | 0 | 0 | 0 | 0 | 0 | 0 | 454,864 | 454,864 | 0 | 0 | 0 |
| A8082002 | GRAND PRAIRIE | TX | | 09/30/2008 | 07/11/2018 | 319,354 | 0 | 0 | 0 | 0 | 0 | 0 | 319,354 | 319,354 | 0 | 0 | 0 |
| A8090401 | GREENVILLE | TX | | 11/14/2008 | 10/23/2018 | 829,186 | 0 | 0 | 0 | 0 | 0 | 0 | 829,186 | 829,186 | 0 | 0 | 0 |
| A8051501 | HILLSBORO | TX | | 07/14/2008 | 01/23/2018 | 204,636 | 0 | 0 | 0 | 0 | 0 | 0 | 204,636 | 204,636 | 0 | 0 | 0 |
| A3061606 | HOUSTON | TX | | 09/04/2003 | 07/06/2018 | 80,659 | 0 | 0 | 0 | 0 | 0 | 0 | 80,659 | 80,659 | 0 | 0 | 0 |
| A3062401 | HOUSTON | TX | | 09/10/2003 | 01/31/2018 | 66,178 | 0 | 0 | 0 | 0 | 0 | 0 | 66,178 | 66,178 | 0 | 0 | 0 |
| A3070804 | HOUSTON | TX | | 09/29/2003 | 01/10/2018 | 49,566 | 0 | 0 | 0 | 0 | 0 | 0 | 49,566 | 49,566 | 0 | 0 | 0 |
| A4022001 | HOUSTON | TX | | 05/13/2004 | 05/25/2018 | 80,638 | 0 | 0 | 0 | 0 | 0 | 0 | 80,638 | 80,638 | 0 | 0 | 0 |
| A4042418 | HOUSTON | TX | | 07/01/2004 | 05/11/2018 | 438,993 | 0 | 0 | 0 | 0 | 0 | 0 | 438,993 | 438,993 | 0 | 0 | 0 |
| A7041901 | HOUSTON | TX | | 06/26/2007 | 05/07/2018 | 279,260 | 0 | 0 | 0 | 0 | 0 | 0 | 279,260 | 279,260 | 0 | 0 | 0 |
| A8031201 | HOUSTON | TX | | 04/24/2008 | 02/21/2018 | 574,549 | 0 | 0 | 0 | 0 | 0 | 0 | 574,549 | 574,549 | 0 | 0 | 0 |
| A8031902 | HOUSTON | TX | | 05/05/2008 | 05/03/2018 | 295,276 | 0 | 0 | 0 | 0 | 0 | 0 | 295,276 | 295,276 | 0 | 0 | 0 |
| A8080602 | HOUSTON | TX | | 09/09/2008 | 09/25/2018 | 997,531 | 0 | 0 | 0 | 0 | 0 | 0 | 997,531 | 997,531 | 0 | 0 | 0 |
| B1080301 | HOUSTON | TX | | 11/08/2011 | 10/26/2018 | 2,039,101 | 0 | 0 | 0 | 0 | 0 | 0 | 2,039,101 | 2,039,101 | 0 | 0 | 0 |
| B3042903 | HOUSTON | TX | | 07/11/2013 | 05/25/2018 | 1,002,378 | 0 | 0 | 0 | 0 | 0 | 0 | 1,002,378 | 1,002,378 | 0 | 0 | 0 |
| B3051301 | HOUSTON | TX | | 08/15/2013 | 12/14/2018 | 1,428,730 | 0 | 0 | 0 | 0 | 0 | 0 | 1,428,730 | 1,428,730 | 0 | 0 | 0 |
| B5033102 | HOUSTON | TX | | 06/10/2015 | 10/12/2018 | 1,674,060 | 0 | 0 | 0 | 0 | 0 | 0 | 1,674,060 | 1,674,060 | 0 | 0 | 0 |
| B6031803 | HOUSTON | TX | | 06/08/2016 | 10/18/2018 | 289,228 | 0 | 0 | 0 | 0 | 0 | 0 | 289,228 | 289,228 | 0 | 0 | 0 |
| W6022501 | HOUSTON | TX | | 03/31/2016 | 10/03/2018 | 5,189,890 | 0 | 0 | 0 | 0 | 0 | 0 | 5,200,000 | 5,200,000 | 0 | 0 | 0 |
| W6022501A | HOUSTON | TX | | 12/15/2017 | 05/01/2018 | 10,110 | 0 | 0 | 0 | 0 | 0 | 0 | 10,110 | 10,110 | 0 | 0 | 0 |
| B4041503 | HUNTSVILLE | TX | | 05/29/2014 | 05/17/2018 | 249,117 | 0 | 0 | 0 | 0 | 0 | 0 | 249,117 | 249,117 | 0 | 0 | 0 |
| A3062302 | IRVING | TX | | 09/15/2003 | 09/19/2018 | 102,528 | 0 | 0 | 0 | 0 | 0 | 0 | 102,528 | 102,528 | 0 | 0 | 0 |
| B3120901 | KATY | TX | | 02/18/2014 | 02/28/2018 | 394,690 | 0 | 0 | 0 | 0 | 0 | 0 | 394,690 | 394,690 | 0 | 0 | 0 |
| B2101805 | KELLER | TX | | 12/21/2012 | 06/07/2018 | 344,590 | 0 | 0 | 0 | 0 | 0 | 0 | 344,590 | 344,590 | 0 | 0 | 0 |
| B3041703 | LA PORTE | TX | | 07/03/2013 | 08/31/2018 | 288,824 | 0 | 0 | 0 | 0 | 0 | 0 | 288,824 | 288,824 | 0 | 0 | 0 |
| A7011708 | LAREDO | TX | | 04/16/2007 | 05/04/2018 | 545,374 | 0 | 0 | 0 | 0 | 0 | 0 | 545,374 | 545,374 | 0 | 0 | 0 |
| A8082504 | LONGVIEW | TX | | 11/14/2008 | 10/23/2018 | 846,567 | 0 | 0 | 0 | 0 | 0 | 0 | 846,567 | 846,567 | 0 | 0 | 0 |
| A2101402 | MCKINNEY | TX | | 01/29/2003 | 01/17/2018 | 6,505 | 0 | 0 | 0 | 0 | 0 | 0 | 6,505 | 6,505 | 0 | 0 | 0 |
| A8060201 | MIDLAND | TX | | 08/22/2008 | 05/10/2018 | 176,184 | 0 | 0 | 0 | 0 | 0 | 0 | 176,184 | 176,184 | 0 | 0 | 0 |
| B0061106 | NEW CANEY | TX | | 08/31/2010 | 10/12/2018 | 1,614,350 | 0 | 0 | 0 | 0 | 0 | 0 | 1,614,350 | 1,614,350 | 0 | 0 | 0 |
| B2091203 | ODESSA | TX | | 04/30/2013 | 04/30/2018 | 1,604,587 | 0 | 0 | 0 | 0 | 0 | 0 | 1,604,587 | 1,604,587 | 0 | 0 | 0 |
| A8082507 | ROCKWALL | TX | | 11/14/2008 | 10/23/2018 | 749,077 | 0 | 0 | 0 | 0 | 0 | 0 | 749,077 | 749,077 | 0 | 0 | 0 |
| A7011707 | SAN ANGELO | TX | | 04/09/2007 | 05/04/2018 | 928,741 | 0 | 0 | 0 | 0 | 0 | 0 | 928,741 | 928,741 | 0 | 0 | 0 |
| A6110610 | SAN ANTONIO | TX | | 12/20/2006 | 05/17/2018 | 182,781 | 0 | 0 | 0 | 0 | 0 | 0 | 182,781 | 182,781 | 0 | 0 | 0 |
| A7090404 | SAN ANTONIO | TX | | 11/13/2007 | 01/05/2018 | 2,161,740 | 0 | 0 | 0 | 0 | 0 | 0 | 2,161,740 | 2,161,740 | 0 | 0 | 0 |
| A8011001 | SAN ANTONIO | TX | | 03/07/2008 | 02/23/2018 | 315,157 | 0 | 0 | 0 | 0 | 0 | 0 | 315,157 | 315,157 | 0 | 0 | 0 |
| B2101809 | SAN ANTONIO | TX | | 12/21/2012 | 06/07/2018 | 290,160 | 0 | 0 | 0 | 0 | 0 | 0 | 290,160 | 290,160 | 0 | 0 | 0 |
| B3050104 | SAN ANTONIO | TX | | 07/18/2013 | 04/19/2018 | 539,957 | 0 | 0 | 0 | 0 | 0 | 0 | 539,957 | 539,957 | 0 | 0 | 0 |
| A8033105 | SPRING | TX | | 06/17/2008 | 05/14/2018 | 937,584 | 0 | 0 | 0 | 0 | 0 | 0 | 937,584 | 937,584 | 0 | 0 | 0 |
| B0062805 | SUNNYVALE | TX | | 10/07/2010 | 01/19/2018 | 209,154 | 0 | 0 | 0 | 0 | 0 | 0 | 209,154 | 209,154 | 0 | 0 | 0 |
| B2032701 | SUNNYVALE | TX | | 06/13/2012 | 01/19/2018 | 487,178 | 0 | 0 | 0 | 0 | 0 | 0 | 487,178 | 487,178 | 0 | 0 | 0 |
| A6100602 | THE WOODLANDS | TX | | 12/06/2006 | 12/20/2018 | 376,975 | 0 | 0 | 0 | 0 | 0 | 0 | 376,975 | 376,975 | 0 | 0 | 0 |
| A7032004 | TOMBALL | TX | | 06/05/2007 | 10/10/2018 | 268,334 | 0 | 0 | 0 | 0 | 0 | 0 | 268,334 | 268,334 | 0 | 0 | 0 |
| B4111402 | TOMBALL | TX | | 01/28/2015 | 07/30/2018 | 529,175 | 0 | 0 | 0 | 0 | 0 | 0 | 529,175 | 529,175 | 0 | 0 | 0 |
| A8082506 | TYLER | TX | | 11/14/2008 | 10/23/2018 | 358,908 | 0 | 0 | 0 | 0 | 0 | 0 | 358,908 | 358,908 | 0 | 0 | 0 |
| A3082901 | WACO | TX | | 11/17/2003 | 10/11/2018 | 91,975 | 0 | 0 | 0 | 0 | 0 | 0 | 91,975 | 91,975 | 0 | 0 | 0 |
| A7121303 | DRAPER | UT | | 03/13/2008 | 01/30/2018 | 254,366 | 0 | 0 | 0 | 0 | 0 | 0 | 254,366 | 254,366 | 0 | 0 | 0 |
| A7120709 | HYDE PARK | UT | | 02/21/2008 | 01/08/2018 | 202,175 | 0 | 0 | 0 | 0 | 0 | 0 | 202,175 | 202,175 | 0 | 0 | 0 |
| A7120710 | HYDE PARK | UT | | 02/21/2008 | 01/08/2018 | 190,263 | 0 | 0 | 0 | 0 | 0 | 0 | 190,263 | 190,263 | 0 | 0 | 0 |
| B6062103 | LAYTON | UT | | 10/04/2016 | 06/29/2018 | 2,352,804 | 0 | 0 | 0 | 0 | 0 | 0 | 2,352,804 | 2,352,804 | 0 | 0 | 0 |
| A6013103 | LEHI | UT | | 12/31/2006 | 09/27/2018 | 125,970 | 0 | 0 | 0 | 0 | 0 | 0 | 125,970 | 125,970 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8021301 | LINDON | UT | | 04/15/2008 | 05/01/2018 | 290,907 | 0 | 0 | 0 | 0 | 0 | 0 | 290,907 | 290,907 | 0 | 0 | 0 |
| A7091001 | LOGAN | UT | | 11/20/2007 | 04/05/2018 | 200,282 | 0 | 0 | 0 | 0 | 0 | 0 | 200,282 | 200,282 | 0 | 0 | 0 |
| B3021101 | OGDEN | UT | | 04/22/2013 | 04/24/2018 | 904,869 | 0 | 0 | 0 | 0 | 0 | 0 | 904,869 | 904,869 | 0 | 0 | 0 |
| A5042002 | PAYSON | UT | | 07/22/2005 | 10/17/2018 | 264,247 | 0 | 0 | 0 | 0 | 0 | 0 | 264,247 | 264,247 | 0 | 0 | 0 |
| A8081404 | ROY | UT | | 10/27/2008 | 09/14/2018 | 360,144 | 0 | 0 | 0 | 0 | 0 | 0 | 360,144 | 360,144 | 0 | 0 | 0 |
| A4042204 | SALT LAKE CITY | UT | | 07/13/2004 | 06/14/2018 | 142,011 | 0 | 0 | 0 | 0 | 0 | 0 | 142,011 | 142,011 | 0 | 0 | 0 |
| A7100901 | SALT LAKE CITY | UT | | 12/20/2007 | 06/29/2018 | 227,955 | 0 | 0 | 0 | 0 | 0 | 0 | 227,955 | 227,955 | 0 | 0 | 0 |
| A7112006 | SALT LAKE CITY | UT | | 02/05/2008 | 03/01/2018 | 527,398 | 0 | 0 | 0 | 0 | 0 | 0 | 527,398 | 527,398 | 0 | 0 | 0 |
| A8011703 | SALT LAKE CITY | UT | | 04/18/2008 | 12/13/2018 | 391,341 | 0 | 0 | 0 | 0 | 0 | 0 | 391,341 | 391,341 | 0 | 0 | 0 |
| A8021902 | SALT LAKE CITY | UT | | 05/07/2008 | 02/14/2018 | 561,320 | 0 | 0 | 0 | 0 | 0 | 0 | 561,320 | 561,320 | 0 | 0 | 0 |
| B1032504 | SALT LAKE CITY | UT | | 07/29/2011 | 07/26/2018 | 246,378 | 0 | 0 | 0 | 0 | 0 | 0 | 246,378 | 246,378 | 0 | 0 | 0 |
| B2041203 | SALT LAKE CITY | UT | | 06/22/2012 | 08/02/2018 | 388,069 | 0 | 0 | 0 | 0 | 0 | 0 | 388,069 | 388,069 | 0 | 0 | 0 |
| B2110503 | SALT LAKE CITY | UT | | 12/27/2012 | 11/28/2018 | 268,507 | 0 | 0 | 0 | 0 | 0 | 0 | 268,507 | 268,507 | 0 | 0 | 0 |
| 99042901 | TAYLORSVILLE | UT | | 07/22/1999 | 10/22/2018 | 152,066 | 0 | 0 | 0 | 0 | 0 | 0 | 152,066 | 152,066 | 0 | 0 | 0 |
| B3062601 | TAYLORSVILLE | UT | | 09/10/2013 | 12/14/2018 | 459,196 | 0 | 0 | 0 | 0 | 0 | 0 | 459,196 | 459,196 | 0 | 0 | 0 |
| A3021404 | WEST VALLEY CITY | UT | | 04/24/2003 | 02/12/2018 | 736,108 | 0 | 0 | 0 | 0 | 0 | 0 | 736,108 | 736,108 | 0 | 0 | 0 |
| A30214043 | WEST VALLEY CITY | UT | | 02/17/2009 | 02/12/2018 | 1,021,846 | 0 | 0 | 0 | 0 | 0 | 0 | 1,021,846 | 1,021,846 | 0 | 0 | 0 |
| A8040202 | WEST VALLEY CITY | UT | | 06/27/2008 | 04/10/2018 | 454,184 | 0 | 0 | 0 | 0 | 0 | 0 | 454,184 | 454,184 | 0 | 0 | 0 |
| A3121704 | CHESAPEAKE | VA | | 02/25/2004 | 10/24/2018 | 343,214 | 0 | 0 | 0 | 0 | 0 | 0 | 343,214 | 343,214 | 0 | 0 | 0 |
| B3022703 | CHESAPEAKE | VA | | 06/28/2013 | 04/05/2018 | 836,934 | 0 | 0 | 0 | 0 | 0 | 0 | 836,934 | 836,934 | 0 | 0 | 0 |
| B3022706 | CHESAPEAKE | VA | | 06/28/2013 | 04/05/2018 | 1,816,165 | 0 | 0 | 0 | 0 | 0 | 0 | 1,816,165 | 1,816,165 | 0 | 0 | 0 |
| B3102501 | GLOUCESTER | VA | | 02/12/2014 | 09/10/2018 | 504,326 | 0 | 0 | 0 | 0 | 0 | 0 | 504,326 | 504,326 | 0 | 0 | 0 |
| A6122101 | MIDLOTHIAN | VA | | 03/07/2007 | 10/15/2018 | 378,404 | 0 | 0 | 0 | 0 | 0 | 0 | 378,404 | 378,404 | 0 | 0 | 0 |
| A8050602 | NEWPORT NEWS | VA | | 07/22/2008 | 05/04/2018 | 542,096 | 0 | 0 | 0 | 0 | 0 | 0 | 542,096 | 542,096 | 0 | 0 | 0 |
| A3042204 | RICHMOND | VA | | 07/01/2003 | 02/23/2018 | 43,999 | 0 | 0 | 0 | 0 | 0 | 0 | 43,999 | 43,999 | 0 | 0 | 0 |
| A3051905 | RICHMOND | VA | | 12/31/2006 | 08/20/2018 | 533,115 | 0 | 0 | 0 | 0 | 0 | 0 | 533,115 | 533,115 | 0 | 0 | 0 |
| B5072003 | RICHMOND | VA | | 01/29/2016 | 07/12/2018 | 1,087,500 | 0 | 0 | 0 | 0 | 0 | 0 | 1,087,500 | 1,087,500 | 0 | 0 | 0 |
| B5010501 | STAFFORD | VA | | 03/31/2015 | 03/22/2018 | 811,987 | 0 | 0 | 0 | 0 | 0 | 0 | 811,987 | 811,987 | 0 | 0 | 0 |
| A3031909 | ARLINGTON | WA | | 06/12/2003 | 06/20/2018 | 89,178 | 0 | 0 | 0 | 0 | 0 | 0 | 89,178 | 89,178 | 0 | 0 | 0 |
| A3040701 | BELLEVUE | WA | | 06/20/2003 | 06/22/2018 | 72,296 | 0 | 0 | 0 | 0 | 0 | 0 | 72,296 | 72,296 | 0 | 0 | 0 |
| A9030602 | BELLINGHAM | WA | | 04/29/2009 | 10/05/2018 | 489,984 | 0 | 0 | 0 | 0 | 0 | 0 | 489,984 | 489,984 | 0 | 0 | 0 |
| A3082202 | BOTHELL | WA | | 11/07/2003 | 11/26/2018 | 200,329 | 0 | 0 | 0 | 0 | 0 | 0 | 200,329 | 200,329 | 0 | 0 | 0 |
| B1040109 | BOTHELL | WA | | 06/14/2011 | 05/08/2018 | 1,791,616 | 0 | 0 | 0 | 0 | 0 | 0 | 1,791,616 | 1,791,616 | 0 | 0 | 0 |
| B2051706 | BREMERTON | WA | | 07/31/2012 | 05/30/2018 | 282,433 | 0 | 0 | 0 | 0 | 0 | 0 | 282,433 | 282,433 | 0 | 0 | 0 |
| B2051707 | BREMERTON | WA | | 07/31/2012 | 05/30/2018 | 584,618 | 0 | 0 | 0 | 0 | 0 | 0 | 584,618 | 584,618 | 0 | 0 | 0 |
| A3080601 | KENNEWICK | WA | | 10/27/2003 | 10/12/2018 | 40,171 | 0 | 0 | 0 | 0 | 0 | 0 | 40,171 | 40,171 | 0 | 0 | 0 |
| B1072203 | KENT | WA | | 09/26/2011 | 06/04/2018 | 1,211,942 | 0 | 0 | 0 | 0 | 0 | 0 | 1,211,942 | 1,211,942 | 0 | 0 | 0 |
| A6113003 | LYNNWOOD | WA | | 02/01/2007 | 08/01/2018 | 145,742 | 0 | 0 | 0 | 0 | 0 | 0 | 145,742 | 145,742 | 0 | 0 | 0 |
| B1083102 | LYNNWOOD | WA | | 10/31/2011 | 05/10/2018 | 430,261 | 0 | 0 | 0 | 0 | 0 | 0 | 430,261 | 430,261 | 0 | 0 | 0 |
| A3112604 | REDMOND | WA | | 02/05/2004 | 05/30/2018 | 84,993 | 0 | 0 | 0 | 0 | 0 | 0 | 84,993 | 84,993 | 0 | 0 | 0 |
| A4050606 | RENTON | WA | | 08/10/2004 | 04/05/2018 | 139,497 | 0 | 0 | 0 | 0 | 0 | 0 | 139,497 | 139,497 | 0 | 0 | 0 |
| A8020601 | SEATTLE | WA | | 04/17/2008 | 08/03/2018 | 745,347 | 0 | 0 | 0 | 0 | 0 | 0 | 745,347 | 745,347 | 0 | 0 | 0 |
| A8020601-1 | SEATTLE | WA | | 12/12/2014 | 08/03/2018 | 286,725 | 0 | 0 | 0 | 0 | 0 | 0 | 286,725 | 286,725 | 0 | 0 | 0 |
| A8071003 | TACOMA | WA | | 09/30/2008 | 02/09/2018 | 318,513 | 0 | 0 | 0 | 0 | 0 | 0 | 318,513 | 318,513 | 0 | 0 | 0 |
| A6121509 | VANCOUVER | WA | | 03/01/2007 | 06/01/2018 | 2,639,705 | 0 | 0 | 0 | 0 | 0 | 0 | 2,639,705 | 2,639,705 | 0 | 0 | 0 |
| A8022904 | VANCOUVER | WA | | 05/15/2008 | 02/20/2018 | 1,594,883 | 0 | 0 | 0 | 0 | 0 | 0 | 1,594,883 | 1,594,883 | 0 | 0 | 0 |
| A8062701 | YAKIMA | WA | | 09/09/2008 | 10/01/2018 | 241,263 | 0 | 0 | 0 | 0 | 0 | 0 | 241,263 | 241,263 | 0 | 0 | 0 |
| A5012905 | GREEN BAY | WI | | 04/29/2005 | 02/23/2018 | 142,637 | 0 | 0 | 0 | 0 | 0 | 0 | 142,637 | 142,637 | 0 | 0 | 0 |
| A5012908 | WAUSAU | WI | | 04/27/2005 | 02/23/2018 | 176,828 | 0 | 0 | 0 | 0 | 0 | 0 | 176,829 | 176,829 | 0 | 0 | 0 |
| 0199999. Mortgages closed by repayment | | | | | | 512,074,463 | 0 | 0 | 0 | 0 | 0 | 0 | 521,559,020 | 521,559,020 | 0 | 0 | 0 |
| B3062602 | ALABASTER | AL | | 09/17/2013 | | 314,423 | 0 | 0 | 0 | 0 | 0 | 0 | 13,508 | 13,508 | 0 | 0 | 0 |
| A6100704 | ANNISTON | AL | | 11/30/2006 | | 174,757 | 0 | 0 | 0 | 0 | 0 | 0 | 39,767 | 39,767 | 0 | 0 | 0 |
| A7011213 | ATHENS | AL | | 03/28/2007 | | 299,524 | 0 | 0 | 0 | 0 | 0 | 0 | 14,951 | 14,951 | 0 | 0 | 0 |
| A6100705 | ATTALLA | AL | | 11/29/2006 | | 215,650 | 0 | 0 | 0 | 0 | 0 | 0 | 49,031 | 49,031 | 0 | 0 | 0 |
| B5100606 | BESSEMER | AL | | 01/15/2016 | | 1,225,864 | 0 | 0 | 0 | 0 | 0 | 0 | 29,292 | 29,292 | 0 | 0 | 0 |
| B3100703 | BIRMINGHAM | AL | | 12/20/2013 | | 1,228,603 | 0 | 0 | 0 | 0 | 0 | 0 | 46,193 | 46,193 | 0 | 0 | 0 |
| B5020603 | BIRMINGHAM | AL | | 04/02/2015 | | 1,626,852 | 0 | 0 | 0 | 0 | 0 | 0 | 33,986 | 33,986 | 0 | 0 | 0 |
| A6100719 | BOAZ | AL | | 11/30/2006 | | 372,947 | 0 | 0 | 0 | 0 | 0 | 0 | 84,819 | 84,819 | 0 | 0 | 0 |
| A8112503 | CULLMAN | AL | | 01/28/2009 | | 263,103 | 0 | 0 | 0 | 0 | 0 | 0 | 8,859 | 8,859 | 0 | 0 | 0 |
| B4021304 | CULLMAN | AL | | 04/11/2014 | | 882,014 | 0 | 0 | 0 | 0 | 0 | 0 | 26,581 | 26,581 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8081902 | DECATUR | AL | | 11/07/2008 | | 2,511,118 | 0 | 0 | 0 | 0 | 0 | 0 | 109,831 | 109,831 | 0 | 0 | 0 |
| B7030826 | DOTHAN | AL | | 05/18/2017 | | 1,288,928 | 0 | 0 | 0 | 0 | 0 | 0 | 25,185 | 25,185 | 0 | 0 | 0 |
| B7030827 | DOTHAN | AL | | 05/18/2017 | | 1,284,567 | 0 | 0 | 0 | 0 | 0 | 0 | 25,104 | 25,104 | 0 | 0 | 0 |
| B1030206 | FAIRFIELD | AL | | 05/18/2011 | | 287,491 | 0 | 0 | 0 | 0 | 0 | 0 | 10,196 | 10,196 | 0 | 0 | 0 |
| A7122704 | FLORALA | AL | | 02/14/2008 | | 200,230 | 0 | 0 | 0 | 0 | 0 | 0 | 33,476 | 33,476 | 0 | 0 | 0 |
| A7102901 | FOLEY | AL | | 01/11/2008 | | 157,504 | 0 | 0 | 0 | 0 | 0 | 0 | 9,778 | 9,778 | 0 | 0 | 0 |
| B2071101 | FOLEY | AL | | 10/01/2012 | | 516,981 | 0 | 0 | 0 | 0 | 0 | 0 | 41,079 | 41,079 | 0 | 0 | 0 |
| B5112502 | FULTONDALE | AL | | 02/26/2016 | | 1,198,893 | 0 | 0 | 0 | 0 | 0 | 0 | 37,136 | 37,136 | 0 | 0 | 0 |
| A6100715 | GADSDEN | AL | | 11/30/2006 | | 372,947 | 0 | 0 | 0 | 0 | 0 | 0 | 84,819 | 84,819 | 0 | 0 | 0 |
| A6101422 | GADSDEN | AL | | 03/16/2007 | | 224,764 | 0 | 0 | 0 | 0 | 0 | 0 | 46,520 | 46,520 | 0 | 0 | 0 |
| B7092001 | GARDENDALE | AL | | 11/17/2017 | | 581,400 | 0 | 0 | 0 | 0 | 0 | 0 | 9,381 | 9,381 | 0 | 0 | 0 |
| A6100714 | GUNTERSVILLE | AL | | 11/29/2006 | | 271,018 | 0 | 0 | 0 | 0 | 0 | 0 | 61,620 | 61,620 | 0 | 0 | 0 |
| A6121612 | GUNTERSVILLE | AL | | 03/16/2007 | | 44,644 | 0 | 0 | 0 | 0 | 0 | 0 | 9,284 | 9,284 | 0 | 0 | 0 |
| B2091002 | HOOVER | AL | | 12/20/2012 | | 1,993,145 | 0 | 0 | 0 | 0 | 0 | 0 | 59,980 | 59,980 | 0 | 0 | 0 |
| A6100708 | HUNTSVILLE | AL | | 11/30/2006 | | 230,125 | 0 | 0 | 0 | 0 | 0 | 0 | 52,356 | 52,356 | 0 | 0 | 0 |
| A7011208 | HUNTSVILLE | AL | | 08/15/2007 | | 362,186 | 0 | 0 | 0 | 0 | 0 | 0 | 67,458 | 67,458 | 0 | 0 | 0 |
| B2083002 | HUNTSVILLE | AL | | 10/30/2012 | | 1,343,405 | 0 | 0 | 0 | 0 | 0 | 0 | 39,299 | 39,299 | 0 | 0 | 0 |
| B4111201 | HUNTSVILLE | AL | | 01/30/2015 | | 768,924 | 0 | 0 | 0 | 0 | 0 | 0 | 29,377 | 29,377 | 0 | 0 | 0 |
| B4013101 | IRONDALE | AL | | 04/25/2014 | | 564,495 | 0 | 0 | 0 | 0 | 0 | 0 | 14,886 | 14,886 | 0 | 0 | 0 |
| B7032801 | IRONDALE | AL | | 05/26/2017 | | 3,313,282 | 0 | 0 | 0 | 0 | 0 | 0 | 72,022 | 72,022 | 0 | 0 | 0 |
| A6100706 | JACKSONVILLE | AL | | 11/30/2006 | | 145,657 | 0 | 0 | 0 | 0 | 0 | 0 | 33,136 | 33,136 | 0 | 0 | 0 |
| A6101414 | JACKSONVILLE | AL | | 01/31/2007 | | 79,486 | 0 | 0 | 0 | 0 | 0 | 0 | 17,247 | 17,247 | 0 | 0 | 0 |
| B6113001 | JASPER | AL | | 03/01/2017 | | 1,908,680 | 0 | 0 | 0 | 0 | 0 | 0 | 44,990 | 44,990 | 0 | 0 | 0 |
| B8082401 | MADISON | AL | | 10/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,952,457 | 1,952,457 | 0 | 0 | 0 |
| A5063002 | MOBILE | AL | | 09/19/2005 | | 130,900 | 0 | 0 | 0 | 0 | 0 | 0 | 43,903 | 43,903 | 0 | 0 | 0 |
| B1112901 | MOBILE | AL | | 04/03/2012 | | 555,830 | 0 | 0 | 0 | 0 | 0 | 0 | 15,825 | 15,825 | 0 | 0 | 0 |
| B1112903 | MOBILE | AL | | 04/03/2012 | | 494,865 | 0 | 0 | 0 | 0 | 0 | 0 | 14,087 | 14,087 | 0 | 0 | 0 |
| B2050205 | MONTGOMERY | AL | | 07/27/2012 | | 948,133 | 0 | 0 | 0 | 0 | 0 | 0 | 28,699 | 28,699 | 0 | 0 | 0 |
| B3022002 | MONTGOMERY | AL | | 05/15/2013 | | 516,607 | 0 | 0 | 0 | 0 | 0 | 0 | 14,840 | 14,840 | 0 | 0 | 0 |
| A6100703 | MUSCLE SHOALS | AL | | 11/30/2006 | | 142,671 | 0 | 0 | 0 | 0 | 0 | 0 | 32,483 | 32,483 | 0 | 0 | 0 |
| A6100720 | PELHAM | AL | | 11/30/2006 | | 530,395 | 0 | 0 | 0 | 0 | 0 | 0 | 120,588 | 120,588 | 0 | 0 | 0 |
| B3041602 | PELL CITY | AL | | 07/11/2013 | | 1,464,493 | 0 | 0 | 0 | 0 | 0 | 0 | 43,977 | 43,977 | 0 | 0 | 0 |
| B8062002 | PRATTVILLE | AL | | 08/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,763,047 | 1,763,047 | 0 | 0 | 0 |
| B6111503 | RAINBOW CITY | AL | | 02/01/2017 | | 1,709,387 | 0 | 0 | 0 | 0 | 0 | 0 | 38,482 | 38,482 | 0 | 0 | 0 |
| B8080701 | SARALAND | AL | | 10/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 704,493 | 704,493 | 0 | 0 | 0 |
| B3031309 | FAYETTEVILLE | AR | | 05/13/2013 | | 1,344,870 | 0 | 0 | 0 | 0 | 0 | 0 | 39,749 | 39,749 | 0 | 0 | 0 |
| B5050507 | LITTLE ROCK | AR | | 09/01/2015 | | 380,303 | 0 | 0 | 0 | 0 | 0 | 0 | 22,594 | 22,594 | 0 | 0 | 0 |
| B0080303 | RUSSELLVILLE | AR | | 09/30/2010 | | 352,047 | 0 | 0 | 0 | 0 | 0 | 0 | 21,083 | 21,083 | 0 | 0 | 0 |
| B3031802 | APACHE JUNCTION | AZ | | 06/25/2013 | | 1,104,654 | 0 | 0 | 0 | 0 | 0 | 0 | 34,328 | 34,328 | 0 | 0 | 0 |
| B3052701 | APACHE JUNCTION | AZ | | 08/23/2013 | | 799,548 | 0 | 0 | 0 | 0 | 0 | 0 | 24,554 | 24,554 | 0 | 0 | 0 |
| B6121602 | APACHE JUNCTION | AZ | | 03/09/2017 | | 743,243 | 0 | 0 | 0 | 0 | 0 | 0 | 17,219 | 17,219 | 0 | 0 | 0 |
| B2021303 | AVONDALE | AZ | | 04/13/2012 | | 242,260 | 0 | 0 | 0 | 0 | 0 | 0 | 11,442 | 11,442 | 0 | 0 | 0 |
| B5040309 | AVONDALE | AZ | | 02/26/2016 | | 1,746,921 | 0 | 0 | 0 | 0 | 0 | 0 | 63,512 | 63,512 | 0 | 0 | 0 |
| A8031004 | BENSON | AZ | | 06/04/2008 | | 479,654 | 0 | 0 | 0 | 0 | 0 | 0 | 48,795 | 48,795 | 0 | 0 | 0 |
| B7013101 | BULLHEAD CITY | AZ | | 04/13/2017 | | 7,339,551 | 0 | 0 | 0 | 0 | 0 | 0 | 163,309 | 163,309 | 0 | 0 | 0 |
| B7051702 | BULLHEAD CITY | AZ | | 08/16/2017 | | 697,826 | 0 | 0 | 0 | 0 | 0 | 0 | 14,648 | 14,648 | 0 | 0 | 0 |
| B3012807 | CAVE CREEK | AZ | | 05/29/2013 | | 696,015 | 0 | 0 | 0 | 0 | 0 | 0 | 21,158 | 21,158 | 0 | 0 | 0 |
| A8012406 | CHANDLER | AZ | | 03/31/2008 | | 290,328 | 0 | 0 | 0 | 0 | 0 | 0 | 49,231 | 49,231 | 0 | 0 | 0 |
| A9042402 | CHANDLER | AZ | | 07/17/2009 | | 81,322 | 0 | 0 | 0 | 0 | 0 | 0 | 10,785 | 10,785 | 0 | 0 | 0 |
| A9111302 | CHANDLER | AZ | | 12/29/2009 | | 1,560,282 | 0 | 0 | 0 | 0 | 0 | 0 | 64,265 | 64,265 | 0 | 0 | 0 |
| B1020902 | CHANDLER | AZ | | 10/18/2011 | | 611,558 | 0 | 0 | 0 | 0 | 0 | 0 | 51,776 | 51,776 | 0 | 0 | 0 |
| B1052701 | CHANDLER | AZ | | 08/31/2011 | | 421,248 | 0 | 0 | 0 | 0 | 0 | 0 | 10,851 | 10,851 | 0 | 0 | 0 |
| B1052702 | CHANDLER | AZ | | 08/31/2011 | | 1,087,056 | 0 | 0 | 0 | 0 | 0 | 0 | 28,011 | 28,011 | 0 | 0 | 0 |
| B3053002 | CHANDLER | AZ | | 08/22/2013 | | 374,188 | 0 | 0 | 0 | 0 | 0 | 0 | 16,711 | 16,711 | 0 | 0 | 0 |
| B3061901 | CHANDLER | AZ | | 08/30/2013 | | 487,247 | 0 | 0 | 0 | 0 | 0 | 0 | 13,936 | 13,936 | 0 | 0 | 0 |
| B3100401 | CHANDLER | AZ | | 11/07/2013 | | 506,678 | 0 | 0 | 0 | 0 | 0 | 0 | 14,425 | 14,425 | 0 | 0 | 0 |
| B4082606 | CHANDLER | AZ | | 11/19/2014 | | 231,392 | 0 | 0 | 0 | 0 | 0 | 0 | 6,023 | 6,023 | 0 | 0 | 0 |
| B7072102 | CHANDLER | AZ | | 09/13/2017 | | 743,095 | 0 | 0 | 0 | 0 | 0 | 0 | 15,508 | 15,508 | 0 | 0 | 0 |
| B8091701 | CHANDLER | AZ | | 11/14/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,023,750 | 1,023,750 | 0 | 0 | 0 |
| B1030403 | EL MIRAGE | AZ | | 05/23/2011 | | 972,010 | 0 | 0 | 0 | 0 | 0 | 0 | 28,843 | 28,843 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7082701 | FLAGSTAFF | AZ | | 10/29/2007 | | 250,731 | 0 | 0 | 0 | 0 | 0 | 0 | 18,408 | 18,408 | 0 | 0 | 0 |
| B5020402 | FLAGSTAFF | AZ | | 04/28/2015 | | 528,524 | 0 | 0 | 0 | 0 | 0 | 0 | 13,552 | 13,552 | 0 | 0 | 0 |
| B3040903 | FOUNTAIN HILLS | AZ | | 07/15/2013 | | 761,554 | 0 | 0 | 0 | 0 | 0 | 0 | 22,869 | 22,869 | 0 | 0 | 0 |
| A4121502 | GILBERT | AZ | | 02/25/2005 | | 316,354 | 0 | 0 | 0 | 0 | 0 | 0 | 20,122 | 20,122 | 0 | 0 | 0 |
| A7110201 | GILBERT | AZ | | 02/14/2008 | | 368,445 | 0 | 0 | 0 | 0 | 0 | 0 | 16,189 | 16,189 | 0 | 0 | 0 |
| A9031206 | GILBERT | AZ | | 05/29/2009 | | 1,025,569 | 0 | 0 | 0 | 0 | 0 | 0 | 42,900 | 42,900 | 0 | 0 | 0 |
| B1081703 | GILBERT | AZ | | 11/14/2011 | | 966,698 | 0 | 0 | 0 | 0 | 0 | 0 | 46,319 | 46,319 | 0 | 0 | 0 |
| B5011303 | GILBERT | AZ | | 04/30/2015 | | 392,978 | 0 | 0 | 0 | 0 | 0 | 0 | 10,079 | 10,079 | 0 | 0 | 0 |
| B7061901 | GILBERT | AZ | | 08/23/2017 | | 714,558 | 0 | 0 | 0 | 0 | 0 | 0 | 15,819 | 15,819 | 0 | 0 | 0 |
| B7092101 | GILBERT | AZ | | 11/21/2017 | | 695,970 | 0 | 0 | 0 | 0 | 0 | 0 | 15,977 | 15,977 | 0 | 0 | 0 |
| B8080202 | GILBERT | AZ | | 10/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71,085 | 71,085 | 0 | 0 | 0 |
| A7062601 | GLENDALE | AZ | | 09/25/2007 | | 123,445 | 0 | 0 | 0 | 0 | 0 | 0 | 22,287 | 22,287 | 0 | 0 | 0 |
| A7073002 | GLENDALE | AZ | | 10/18/2007 | | 1,074,565 | 0 | 0 | 0 | 0 | 0 | 0 | 30,569 | 30,569 | 0 | 0 | 0 |
| B0072103 | GLENDALE | AZ | | 09/29/2010 | | 1,349,057 | 0 | 0 | 0 | 0 | 0 | 0 | 44,164 | 44,164 | 0 | 0 | 0 |
| B1082902 | GLENDALE | AZ | | 10/07/2011 | | 2,352,343 | 0 | 0 | 0 | 0 | 0 | 0 | 70,881 | 70,881 | 0 | 0 | 0 |
| B1082902-1 | GLENDALE | AZ | | 02/28/2014 | | 1,294,308 | 0 | 0 | 0 | 0 | 0 | 0 | 40,818 | 40,818 | 0 | 0 | 0 |
| B2062904 | GLENDALE | AZ | | 09/26/2012 | | 633,648 | 0 | 0 | 0 | 0 | 0 | 0 | 19,183 | 19,183 | 0 | 0 | 0 |
| B3120401 | GLENDALE | AZ | | 02/19/2014 | | 327,363 | 0 | 0 | 0 | 0 | 0 | 0 | 9,556 | 9,556 | 0 | 0 | 0 |
| B5051803 | GLENDALE | AZ | | 07/09/2015 | | 1,763,558 | 0 | 0 | 0 | 0 | 0 | 0 | 43,689 | 43,689 | 0 | 0 | 0 |
| B7031302 | GLENDALE | AZ | | 05/05/2017 | | 2,057,724 | 0 | 0 | 0 | 0 | 0 | 0 | 46,331 | 46,331 | 0 | 0 | 0 |
| B8011102 | GLENDALE | AZ | | 03/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,131,784 | 1,131,784 | 0 | 0 | 0 |
| B8030104 | GLENDALE | AZ | | 05/21/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,307,548 | 1,307,548 | 0 | 0 | 0 |
| A5071901 | GLOBE | AZ | | 12/31/2006 | | 67,124 | 0 | 0 | 0 | 0 | 0 | 0 | 21,081 | 21,081 | 0 | 0 | 0 |
| B2042403 | GOODYEAR | AZ | | 07/10/2012 | | 600,453 | 0 | 0 | 0 | 0 | 0 | 0 | 16,968 | 16,968 | 0 | 0 | 0 |
| B4110605 | GOODYEAR | AZ | | 12/19/2014 | | 2,625,926 | 0 | 0 | 0 | 0 | 0 | 0 | 71,121 | 71,121 | 0 | 0 | 0 |
| B3060306 | LAVEEN | AZ | | 08/15/2013 | | 781,057 | 0 | 0 | 0 | 0 | 0 | 0 | 23,980 | 23,980 | 0 | 0 | 0 |
| A6102707 | MARICOPA | AZ | | 12/14/2006 | | 225,404 | 0 | 0 | 0 | 0 | 0 | 0 | 20,783 | 20,783 | 0 | 0 | 0 |
| A7012901 | MARICOPA | AZ | | 03/23/2007 | | 446,536 | 0 | 0 | 0 | 0 | 0 | 0 | 22,495 | 22,495 | 0 | 0 | 0 |
| A3052101 | MESA | AZ | | 07/22/2003 | | 924,415 | 0 | 0 | 0 | 0 | 0 | 0 | 69,565 | 69,565 | 0 | 0 | 0 |
| A3090502 | MESA | AZ | | 12/31/2006 | | 283,415 | 0 | 0 | 0 | 0 | 0 | 0 | 20,306 | 20,306 | 0 | 0 | 0 |
| A3122203 | MESA | AZ | | 03/15/2004 | | 130,180 | 0 | 0 | 0 | 0 | 0 | 0 | 96,798 | 96,798 | 0 | 0 | 0 |
| A8032503 | MESA | AZ | | 06/19/2008 | | 205,413 | 0 | 0 | 0 | 0 | 0 | 0 | 59,785 | 59,785 | 0 | 0 | 0 |
| A9103004 | MESA | AZ | | 12/30/2009 | | 1,836,962 | 0 | 0 | 0 | 0 | 0 | 0 | 74,811 | 74,811 | 0 | 0 | 0 |
| B0060201 | MESA | AZ | | 07/15/2010 | | 842,078 | 0 | 0 | 0 | 0 | 0 | 0 | 34,484 | 34,484 | 0 | 0 | 0 |
| B0081001 | MESA | AZ | | 09/24/2010 | | 612,064 | 0 | 0 | 0 | 0 | 0 | 0 | 16,241 | 16,241 | 0 | 0 | 0 |
| B0081003 | MESA | AZ | | 09/29/2010 | | 612,929 | 0 | 0 | 0 | 0 | 0 | 0 | 16,253 | 16,253 | 0 | 0 | 0 |
| B1011902 | MESA | AZ | | 03/10/2011 | | 1,241,729 | 0 | 0 | 0 | 0 | 0 | 0 | 38,868 | 38,868 | 0 | 0 | 0 |
| B1032801 | MESA | AZ | | 05/25/2011 | | 1,382,061 | 0 | 0 | 0 | 0 | 0 | 0 | 218,783 | 218,783 | 0 | 0 | 0 |
| B2081002 | MESA | AZ | | 10/29/2012 | | 607,759 | 0 | 0 | 0 | 0 | 0 | 0 | 28,147 | 28,147 | 0 | 0 | 0 |
| B3091201 | MESA | AZ | | 01/10/2014 | | 227,533 | 0 | 0 | 0 | 0 | 0 | 0 | 8,799 | 8,799 | 0 | 0 | 0 |
| B4040705 | MESA | AZ | | 06/13/2014 | | 195,676 | 0 | 0 | 0 | 0 | 0 | 0 | 5,097 | 5,097 | 0 | 0 | 0 |
| B4051604 | MESA | AZ | | 07/23/2014 | | 596,325 | 0 | 0 | 0 | 0 | 0 | 0 | 16,643 | 16,643 | 0 | 0 | 0 |
| B4120503 | MESA | AZ | | 01/22/2015 | | 626,958 | 0 | 0 | 0 | 0 | 0 | 0 | 25,313 | 25,313 | 0 | 0 | 0 |
| B5020205 | MESA | AZ | | 03/16/2015 | | 3,684,263 | 0 | 0 | 0 | 0 | 0 | 0 | 101,165 | 101,165 | 0 | 0 | 0 |
| B5111107 | MESA | AZ | | 01/27/2016 | | 1,162,099 | 0 | 0 | 0 | 0 | 0 | 0 | 66,197 | 66,197 | 0 | 0 | 0 |
| B7010501 | MESA | AZ | | 03/01/2017 | | 1,091,851 | 0 | 0 | 0 | 0 | 0 | 0 | 24,863 | 24,863 | 0 | 0 | 0 |
| B8011902 | MESA | AZ | | 03/21/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,297,762 | 5,297,762 | 0 | 0 | 0 |
| B5073004 | MIAMI | AZ | | 01/21/2016 | | 216,777 | 0 | 0 | 0 | 0 | 0 | 0 | 22,370 | 22,370 | 0 | 0 | 0 |
| B1010602 | NOGALES | AZ | | 03/01/2011 | | 1,916,742 | 0 | 0 | 0 | 0 | 0 | 0 | 92,647 | 92,647 | 0 | 0 | 0 |
| A8012302 | ORO VALLEY | AZ | | 03/19/2008 | | 162,190 | 0 | 0 | 0 | 0 | 0 | 0 | 6,522 | 6,522 | 0 | 0 | 0 |
| B0062507 | ORO VALLEY | AZ | | 09/21/2010 | | 710,951 | 0 | 0 | 0 | 0 | 0 | 0 | 37,320 | 37,320 | 0 | 0 | 0 |
| A4102201 | PAYSON | AZ | | 02/02/2005 | | 57,220 | 0 | 0 | 0 | 0 | 0 | 0 | 24,541 | 24,541 | 0 | 0 | 0 |
| A3080401 | PEORIA | AZ | | 10/14/2003 | | 697,802 | 0 | 0 | 0 | 0 | 0 | 0 | 49,977 | 49,977 | 0 | 0 | 0 |
| A7021502 | PEORIA | AZ | | 04/24/2007 | | 373,656 | 0 | 0 | 0 | 0 | 0 | 0 | 18,329 | 18,329 | 0 | 0 | 0 |
| A7050802 | PEORIA | AZ | | 07/16/2007 | | 208,887 | 0 | 0 | 0 | 0 | 0 | 0 | 9,909 | 9,909 | 0 | 0 | 0 |
| B2072401 | PEORIA | AZ | | 09/26/2012 | | 1,254,880 | 0 | 0 | 0 | 0 | 0 | 0 | 39,052 | 39,052 | 0 | 0 | 0 |
| B3062004 | PEORIA | AZ | | 08/29/2013 | | 839,565 | 0 | 0 | 0 | 0 | 0 | 0 | 23,997 | 23,997 | 0 | 0 | 0 |
| B3071804 | PEORIA | AZ | | 11/01/2013 | | 2,843,305 | 0 | 0 | 0 | 0 | 0 | 0 | 112,853 | 112,853 | 0 | 0 | 0 |
| B5011308 | PEORIA | AZ | | 04/30/2015 | | 453,015 | 0 | 0 | 0 | 0 | 0 | 0 | 11,618 | 11,618 | 0 | 0 | 0 |
| B5081304 | PEORIA | AZ | | 10/28/2015 | | 1,003,928 | 0 | 0 | 0 | 0 | 0 | 0 | 26,052 | 26,052 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5111103 | PEORIA | AZ | | 02/16/2016 | | 1,131,982 | 0 | 0 | 0 | 0 | 0 | 0 | 26,888 | 26,888 | 0 | 0 | 0 |
| B6012902 | PEORIA | AZ | | 03/03/2016 | | 1,044,321 | 0 | 0 | 0 | 0 | 0 | 0 | 25,910 | 25,910 | 0 | 0 | 0 |
| B6052501 | PEORIA | AZ | | 07/29/2016 | | 880,633 | 0 | 0 | 0 | 0 | 0 | 0 | 22,439 | 22,439 | 0 | 0 | 0 |
| B8040302 | PHEONIX | AZ | | 05/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,675,966 | 2,675,966 | 0 | 0 | 0 |
| A3031704 | PHOENIX | AZ | | 05/30/2003 | | 266,213 | 0 | 0 | 0 | 0 | 0 | 0 | 20,693 | 20,693 | 0 | 0 | 0 |
| A4042404 | PHOENIX | AZ | | 07/01/2004 | | 346,809 | 0 | 0 | 0 | 0 | 0 | 0 | 20,253 | 20,253 | 0 | 0 | 0 |
| A4042404-1 | PHOENIX | AZ | | 04/29/2014 | | 73,015 | 0 | 0 | 0 | 0 | 0 | 0 | 2,146 | 2,146 | 0 | 0 | 0 |
| A4042409 | PHOENIX | AZ | | 07/01/2004 | | 462,450 | 0 | 0 | 0 | 0 | 0 | 0 | 27,006 | 27,006 | 0 | 0 | 0 |
| A5112101 | PHOENIX | AZ | | 01/17/2006 | | 253,139 | 0 | 0 | 0 | 0 | 0 | 0 | 12,804 | 12,804 | 0 | 0 | 0 |
| A7081702 | PHOENIX | AZ | | 12/14/2007 | | 53,297 | 0 | 0 | 0 | 0 | 0 | 0 | 2,497 | 2,497 | 0 | 0 | 0 |
| A7083106 | PHOENIX | AZ | | 11/09/2007 | | 595,099 | 0 | 0 | 0 | 0 | 0 | 0 | 27,072 | 27,072 | 0 | 0 | 0 |
| A8030711 | PHOENIX | AZ | | 06/09/2008 | | 388,594 | 0 | 0 | 0 | 0 | 0 | 0 | 16,123 | 16,123 | 0 | 0 | 0 |
| A9042706 | PHOENIX | AZ | | 06/29/2009 | | 55,215 | 0 | 0 | 0 | 0 | 0 | 0 | 34,197 | 34,197 | 0 | 0 | 0 |
| B0063007 | PHOENIX | AZ | | 09/02/2010 | | 277,949 | 0 | 0 | 0 | 0 | 0 | 0 | 14,224 | 14,224 | 0 | 0 | 0 |
| B0090106 | PHOENIX | AZ | | 11/08/2010 | | 221,304 | 0 | 0 | 0 | 0 | 0 | 0 | 11,122 | 11,122 | 0 | 0 | 0 |
| B0102102 | PHOENIX | AZ | | 02/09/2011 | | 531,619 | 0 | 0 | 0 | 0 | 0 | 0 | 19,239 | 19,239 | 0 | 0 | 0 |
| B1042901 | PHOENIX | AZ | | 06/28/2011 | | 336,889 | 0 | 0 | 0 | 0 | 0 | 0 | 12,177 | 12,177 | 0 | 0 | 0 |
| B1052303 | PHOENIX | AZ | | 08/12/2011 | | 314,265 | 0 | 0 | 0 | 0 | 0 | 0 | 9,237 | 9,237 | 0 | 0 | 0 |
| B1110802 | PHOENIX | AZ | | 01/03/2012 | | 1,246,662 | 0 | 0 | 0 | 0 | 0 | 0 | 60,938 | 60,938 | 0 | 0 | 0 |
| B2070901 | PHOENIX | AZ | | 08/30/2012 | | 1,743,218 | 0 | 0 | 0 | 0 | 0 | 0 | 53,122 | 53,122 | 0 | 0 | 0 |
| B3012808 | PHOENIX | AZ | | 03/29/2013 | | 576,793 | 0 | 0 | 0 | 0 | 0 | 0 | 17,030 | 17,030 | 0 | 0 | 0 |
| B3060601 | PHOENIX | AZ | | 08/22/2013 | | 923,408 | 0 | 0 | 0 | 0 | 0 | 0 | 26,023 | 26,023 | 0 | 0 | 0 |
| B3061207 | PHOENIX | AZ | | 08/29/2013 | | 460,240 | 0 | 0 | 0 | 0 | 0 | 0 | 18,225 | 18,225 | 0 | 0 | 0 |
| B3062003 | PHOENIX | AZ | | 09/03/2013 | | 1,148,545 | 0 | 0 | 0 | 0 | 0 | 0 | 23,211 | 23,211 | 0 | 0 | 0 |
| B3081304 | PHOENIX | AZ | | 10/24/2013 | | 367,702 | 0 | 0 | 0 | 0 | 0 | 0 | 15,193 | 15,193 | 0 | 0 | 0 |
| B3081404 | PHOENIX | AZ | | 10/25/2013 | | 470,891 | 0 | 0 | 0 | 0 | 0 | 0 | 32,603 | 32,603 | 0 | 0 | 0 |
| B3081404-1 | PHOENIX | AZ | | 08/08/2017 | | 542,697 | 0 | 0 | 0 | 0 | 0 | 0 | 64,212 | 64,212 | 0 | 0 | 0 |
| B3102307 | PHOENIX | AZ | | 01/14/2014 | | 884,039 | 0 | 0 | 0 | 0 | 0 | 0 | 24,126 | 24,126 | 0 | 0 | 0 |
| B3111303 | PHOENIX | AZ | | 02/05/2014 | | 125,970 | 0 | 0 | 0 | 0 | 0 | 0 | 3,576 | 3,576 | 0 | 0 | 0 |
| B3112705 | PHOENIX | AZ | | 02/13/2014 | | 682,174 | 0 | 0 | 0 | 0 | 0 | 0 | 27,328 | 27,328 | 0 | 0 | 0 |
| B3121805 | PHOENIX | AZ | | 04/04/2014 | | 704,424 | 0 | 0 | 0 | 0 | 0 | 0 | 21,250 | 21,250 | 0 | 0 | 0 |
| B3121805-1 | PHOENIX | AZ | | 11/07/2016 | | 306,572 | 0 | 0 | 0 | 0 | 0 | 0 | 9,382 | 9,382 | 0 | 0 | 0 |
| B4011303 | PHOENIX | AZ | | 02/28/2014 | | 1,278,601 | 0 | 0 | 0 | 0 | 0 | 0 | 35,710 | 35,710 | 0 | 0 | 0 |
| B4012905 | PHOENIX | AZ | | 04/01/2014 | | 259,083 | 0 | 0 | 0 | 0 | 0 | 0 | 6,730 | 6,730 | 0 | 0 | 0 |
| B4020501 | PHOENIX | AZ | | 05/27/2014 | | 339,877 | 0 | 0 | 0 | 0 | 0 | 0 | 13,609 | 13,609 | 0 | 0 | 0 |
| B4050103 | PHOENIX | AZ | | 07/28/2014 | | 584,585 | 0 | 0 | 0 | 0 | 0 | 0 | 37,318 | 37,318 | 0 | 0 | 0 |
| B4110701 | PHOENIX | AZ | | 01/21/2015 | | 276,323 | 0 | 0 | 0 | 0 | 0 | 0 | 7,442 | 7,442 | 0 | 0 | 0 |
| B5020602 | PHOENIX | AZ | | 04/09/2015 | | 2,719,485 | 0 | 0 | 0 | 0 | 0 | 0 | 169,954 | 169,954 | 0 | 0 | 0 |
| B5040206 | PHOENIX | AZ | | 06/30/2015 | | 511,318 | 0 | 0 | 0 | 0 | 0 | 0 | 31,167 | 31,167 | 0 | 0 | 0 |
| B5040310 | PHOENIX | AZ | | 06/19/2015 | | 1,952,005 | 0 | 0 | 0 | 0 | 0 | 0 | 51,638 | 51,638 | 0 | 0 | 0 |
| B5073001 | PHOENIX | AZ | | 10/02/2015 | | 640,090 | 0 | 0 | 0 | 0 | 0 | 0 | 22,944 | 22,944 | 0 | 0 | 0 |
| B5092302 | PHOENIX | AZ | | 12/22/2015 | | 429,242 | 0 | 0 | 0 | 0 | 0 | 0 | 10,661 | 10,661 | 0 | 0 | 0 |
| B5111102 | PHOENIX | AZ | | 05/02/2016 | | 933,364 | 0 | 0 | 0 | 0 | 0 | 0 | 22,517 | 22,517 | 0 | 0 | 0 |
| B6030806 | PHOENIX | AZ | | 10/06/2016 | | 520,364 | 0 | 0 | 0 | 0 | 0 | 0 | 11,785 | 11,785 | 0 | 0 | 0 |
| B6041501 | PHOENIX | AZ | | 06/07/2016 | | 1,003,714 | 0 | 0 | 0 | 0 | 0 | 0 | 24,887 | 24,887 | 0 | 0 | 0 |
| B6052007 | PHOENIX | AZ | | 08/19/2016 | | 1,822,394 | 0 | 0 | 0 | 0 | 0 | 0 | 46,946 | 46,946 | 0 | 0 | 0 |
| B6092901 | PHOENIX | AZ | | 01/03/2017 | | 1,186,542 | 0 | 0 | 0 | 0 | 0 | 0 | 28,767 | 28,767 | 0 | 0 | 0 |
| B6111006 | PHOENIX | AZ | | 01/12/2017 | | 1,892,675 | 0 | 0 | 0 | 0 | 0 | 0 | 40,319 | 40,319 | 0 | 0 | 0 |
| B6111008 | PHOENIX | AZ | | 01/19/2017 | | 8,250,183 | 0 | 0 | 0 | 0 | 0 | 0 | 199,989 | 199,989 | 0 | 0 | 0 |
| B6111009 | PHOENIX | AZ | | 01/24/2017 | | 1,234,006 | 0 | 0 | 0 | 0 | 0 | 0 | 29,916 | 29,916 | 0 | 0 | 0 |
| B7120101 | PHOENIX | AZ | | 02/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,582,692 | 1,582,692 | 0 | 0 | 0 |
| B8010202 | PHOENIX | AZ | | 02/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 678,541 | 678,541 | 0 | 0 | 0 |
| B8010203 | PHOENIX | AZ | | 02/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 677,230 | 677,230 | 0 | 0 | 0 |
| B8011903 | PHOENIX | AZ | | 03/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,306,781 | 1,306,781 | 0 | 0 | 0 |
| B8013105 | PHOENIX | AZ | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 897,531 | 897,531 | 0 | 0 | 0 |
| B8040902 | PHOENIX | AZ | | 07/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,128,673 | 1,128,673 | 0 | 0 | 0 |
| B8042502 | PHOENIX | AZ | | 07/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,886,396 | 4,886,396 | 0 | 0 | 0 |
| B8051601 | PHOENIX | AZ | | 07/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,381,767 | 1,381,767 | 0 | 0 | 0 |
| A4080902 | PRESCOTT | AZ | | 10/28/2004 | | 218,575 | 0 | 0 | 0 | 0 | 0 | 0 | 20,386 | 20,386 | 0 | 0 | 0 |
| B1061503 | PRESCOTT VALLEY | AZ | | 10/03/2011 | | 1,862,816 | 0 | 0 | 0 | 0 | 0 | 0 | 88,379 | 88,379 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B7112201 | QUEEN CREEK | AZ | | 01/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,390,187 | 1,390,187 | 0 | 0 | 0 |
| A6110301 | SCOTTSDALE | AZ | | 01/04/2007 | | 308,748 | 0 | 0 | 0 | 0 | 0 | 0 | 8,503 | 8,503 | 0 | 0 | 0 |
| A7010205 | SCOTTSDALE | AZ | | 03/12/2007 | | 126,349 | 0 | 0 | 0 | 0 | 0 | 0 | 11,085 | 11,085 | 0 | 0 | 0 |
| A7120416 | SCOTTSDALE | AZ | | 02/21/2008 | | 125,236 | 0 | 0 | 0 | 0 | 0 | 0 | 5,604 | 5,604 | 0 | 0 | 0 |
| B0032504 | SCOTTSDALE | AZ | | 05/19/2010 | | 1,854,252 | 0 | 0 | 0 | 0 | 0 | 0 | 55,355 | 55,355 | 0 | 0 | 0 |
| B0050704 | SCOTTSDALE | AZ | | 08/06/2010 | | 492,689 | 0 | 0 | 0 | 0 | 0 | 0 | 10,138 | 10,138 | 0 | 0 | 0 |
| B0081004 | SCOTTSDALE | AZ | | 06/24/2011 | | 806,921 | 0 | 0 | 0 | 0 | 0 | 0 | 20,683 | 20,683 | 0 | 0 | 0 |
| B0081005 | SCOTTSDALE | AZ | | 12/15/2010 | | 333,764 | 0 | 0 | 0 | 0 | 0 | 0 | 8,433 | 8,433 | 0 | 0 | 0 |
| B0081009 | SCOTTSDALE | AZ | | 12/15/2010 | | 545,179 | 0 | 0 | 0 | 0 | 0 | 0 | 13,765 | 13,765 | 0 | 0 | 0 |
| B3030803 | SCOTTSDALE | AZ | | 05/10/2013 | | 1,983,101 | 0 | 0 | 0 | 0 | 0 | 0 | 59,441 | 59,441 | 0 | 0 | 0 |
| B3081305 | SCOTTSDALE | AZ | | 11/08/2013 | | 2,553,417 | 0 | 0 | 0 | 0 | 0 | 0 | 67,511 | 67,511 | 0 | 0 | 0 |
| B3101005 | SCOTTSDALE | AZ | | 12/20/2013 | | 404,511 | 0 | 0 | 0 | 0 | 0 | 0 | 11,784 | 11,784 | 0 | 0 | 0 |
| B4031102 | SCOTTSDALE | AZ | | 06/02/2014 | | 491,797 | 0 | 0 | 0 | 0 | 0 | 0 | 13,201 | 13,201 | 0 | 0 | 0 |
| B4032002 | SCOTTSDALE | AZ | | 12/02/2014 | | 833,230 | 0 | 0 | 0 | 0 | 0 | 0 | 20,561 | 20,561 | 0 | 0 | 0 |
| B4040103 | SCOTTSDALE | AZ | | 06/24/2014 | | 553,880 | 0 | 0 | 0 | 0 | 0 | 0 | 14,977 | 14,977 | 0 | 0 | 0 |
| B4040104 | SCOTTSDALE | AZ | | 06/09/2014 | | 468,064 | 0 | 0 | 0 | 0 | 0 | 0 | 12,658 | 12,658 | 0 | 0 | 0 |
| B4081801 | SCOTTSDALE | AZ | | 11/19/2014 | | 216,519 | 0 | 0 | 0 | 0 | 0 | 0 | 5,635 | 5,635 | 0 | 0 | 0 |
| B4090402 | SCOTTSDALE | AZ | | 11/12/2014 | | 268,078 | 0 | 0 | 0 | 0 | 0 | 0 | 6,979 | 6,979 | 0 | 0 | 0 |
| B4111303 | SCOTTSDALE | AZ | | 04/30/2015 | | 1,210,527 | 0 | 0 | 0 | 0 | 0 | 0 | 30,067 | 30,067 | 0 | 0 | 0 |
| B5042802 | SCOTTSDALE | AZ | | 08/20/2015 | | 2,724,177 | 0 | 0 | 0 | 0 | 0 | 0 | 68,166 | 68,166 | 0 | 0 | 0 |
| B5042802-1 | SCOTTSDALE | AZ | | 03/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 213,204 | 213,204 | 0 | 0 | 0 |
| B5111101 | SCOTTSDALE | AZ | | 05/02/2016 | | 215,392 | 0 | 0 | 0 | 0 | 0 | 0 | 5,196 | 5,196 | 0 | 0 | 0 |
| B6030803 | SCOTTSDALE | AZ | | 06/29/2016 | | 525,511 | 0 | 0 | 0 | 0 | 0 | 0 | 12,193 | 12,193 | 0 | 0 | 0 |
| B6041902 | SCOTTSDALE | AZ | | 06/22/2016 | | 709,883 | 0 | 0 | 0 | 0 | 0 | 0 | 18,799 | 18,799 | 0 | 0 | 0 |
| B6041903 | SCOTTSDALE | AZ | | 06/22/2016 | | 653,842 | 0 | 0 | 0 | 0 | 0 | 0 | 17,313 | 17,313 | 0 | 0 | 0 |
| B6072105 | SCOTTSDALE | AZ | | 10/11/2016 | | 256,870 | 0 | 0 | 0 | 0 | 0 | 0 | 9,050 | 9,050 | 0 | 0 | 0 |
| B6111015 | SCOTTSDALE | AZ | | 03/01/2017 | | 2,148,420 | 0 | 0 | 0 | 0 | 0 | 0 | 48,919 | 48,919 | 0 | 0 | 0 |
| B7012003 | SCOTTSDALE | AZ | | 03/22/2017 | | 1,349,932 | 0 | 0 | 0 | 0 | 0 | 0 | 30,738 | 30,738 | 0 | 0 | 0 |
| B7012004 | SCOTTSDALE | AZ | | 02/28/2017 | | 1,354,213 | 0 | 0 | 0 | 0 | 0 | 0 | 31,011 | 31,011 | 0 | 0 | 0 |
| B7032301 | SCOTTSDALE | AZ | | 06/01/2017 | | 1,613,856 | 0 | 0 | 0 | 0 | 0 | 0 | 58,792 | 58,792 | 0 | 0 | 0 |
| B7042003 | SCOTTSDALE | AZ | | 07/10/2017 | | 1,209,040 | 0 | 0 | 0 | 0 | 0 | 0 | 27,389 | 27,389 | 0 | 0 | 0 |
| B7072605 | SCOTTSDALE | AZ | | 10/06/2017 | | 753,835 | 0 | 0 | 0 | 0 | 0 | 0 | 26,695 | 26,695 | 0 | 0 | 0 |
| B7092503 | SCOTTSDALE | AZ | | 11/28/2017 | | 773,175 | 0 | 0 | 0 | 0 | 0 | 0 | 17,132 | 17,132 | 0 | 0 | 0 |
| B8011504 | SCOTTSDALE | AZ | | 04/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 481,913 | 481,913 | 0 | 0 | 0 |
| B8032102 | SCOTTSDALE | AZ | | 07/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,104,820 | 2,104,820 | 0 | 0 | 0 |
| B8041903 | SCOTTSDALE | AZ | | 06/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,336,255 | 5,336,255 | 0 | 0 | 0 |
| B8090503 | SCOTTSDALE | AZ | | 11/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,500 | 36,500 | 0 | 0 | 0 |
| B8090508 | SCOTTSDALE | AZ | | 11/06/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,218,125 | 2,218,125 | 0 | 0 | 0 |
| B5040305 | SEDONA | AZ | | 06/11/2015 | | 914,988 | 0 | 0 | 0 | 0 | 0 | 0 | 24,688 | 24,688 | 0 | 0 | 0 |
| B5111104 | SHOW LOW | AZ | | 01/26/2016 | | 612,039 | 0 | 0 | 0 | 0 | 0 | 0 | 15,114 | 15,114 | 0 | 0 | 0 |
| A8022221 | SUN CITY | AZ | | 04/24/2008 | | 375,290 | 0 | 0 | 0 | 0 | 0 | 0 | 14,975 | 14,975 | 0 | 0 | 0 |
| B6041301 | SUN CITY | AZ | | 07/08/2016 | | 1,184,522 | 0 | 0 | 0 | 0 | 0 | 0 | 29,201 | 29,201 | 0 | 0 | 0 |
| B0030802 | SURPRISE | AZ | | 04/27/2010 | | 499,630 | 0 | 0 | 0 | 0 | 0 | 0 | 15,245 | 15,245 | 0 | 0 | 0 |
| B4080101 | SURPRISE | AZ | | 09/26/2014 | | 2,129,649 | 0 | 0 | 0 | 0 | 0 | 0 | 56,961 | 56,961 | 0 | 0 | 0 |
| B8071203 | SURPRISE | AZ | | 09/05/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,027,358 | 2,027,358 | 0 | 0 | 0 |
| A7031904 | TEMPE | AZ | | 06/12/2007 | | 175,689 | 0 | 0 | 0 | 0 | 0 | 0 | 34,507 | 34,507 | 0 | 0 | 0 |
| A8021506 | TEMPE | AZ | | 05/05/2008 | | 105,517 | 0 | 0 | 0 | 0 | 0 | 0 | 55,657 | 55,657 | 0 | 0 | 0 |
| A8111101 | TEMPE | AZ | | 01/20/2009 | | 667,535 | 0 | 0 | 0 | 0 | 0 | 0 | 28,133 | 28,133 | 0 | 0 | 0 |
| A9071402 | TEMPE | AZ | | 09/01/2009 | | 763,084 | 0 | 0 | 0 | 0 | 0 | 0 | 32,793 | 32,793 | 0 | 0 | 0 |
| A9103005 | TEMPE | AZ | | 12/29/2009 | | 1,118,159 | 0 | 0 | 0 | 0 | 0 | 0 | 45,540 | 45,540 | 0 | 0 | 0 |
| B0081002 | TEMPE | AZ | | 09/24/2010 | | 612,929 | 0 | 0 | 0 | 0 | 0 | 0 | 16,253 | 16,253 | 0 | 0 | 0 |
| B1020102 | TEMPE | AZ | | 04/04/2011 | | 363,501 | 0 | 0 | 0 | 0 | 0 | 0 | 17,065 | 17,065 | 0 | 0 | 0 |
| B1101701 | TEMPE | AZ | | 12/16/2011 | | 375,016 | 0 | 0 | 0 | 0 | 0 | 0 | 34,575 | 34,575 | 0 | 0 | 0 |
| B1102704 | TEMPE | AZ | | 01/03/2012 | | 664,197 | 0 | 0 | 0 | 0 | 0 | 0 | 23,543 | 23,543 | 0 | 0 | 0 |
| B3101503 | TEMPE | AZ | | 04/01/2014 | | 867,819 | 0 | 0 | 0 | 0 | 0 | 0 | 23,584 | 23,584 | 0 | 0 | 0 |
| B3122009 | TEMPE | AZ | | 06/02/2014 | | 498,326 | 0 | 0 | 0 | 0 | 0 | 0 | 13,175 | 13,175 | 0 | 0 | 0 |
| B4043002 | TEMPE | AZ | | 07/15/2014 | | 616,119 | 0 | 0 | 0 | 0 | 0 | 0 | 17,198 | 17,198 | 0 | 0 | 0 |
| B4102701 | TEMPE | AZ | | 01/09/2015 | | 420,853 | 0 | 0 | 0 | 0 | 0 | 0 | 10,820 | 10,820 | 0 | 0 | 0 |
| B5020207 | TEMPE | AZ | | 03/16/2015 | | 2,811,668 | 0 | 0 | 0 | 0 | 0 | 0 | 77,990 | 77,990 | 0 | 0 | 0 |
| B5031905 | TEMPE | AZ | | 05/28/2015 | | 411,086 | 0 | 0 | 0 | 0 | 0 | 0 | 14,737 | 14,737 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5032502 | TEMPE | AZ | | 09/01/2015 | | 1,276,330 | 0 | 0 | 0 | 0 | 0 | 0 | 24,511 | 24,511 | 0 | 0 | 0 |
| B5042803 | TEMPE | AZ | | 07/22/2015 | | 975,703 | 0 | 0 | 0 | 0 | 0 | 0 | 18,554 | 18,554 | 0 | 0 | 0 |
| B5071301 | TEMPE | AZ | | 01/19/2016 | | 502,593 | 0 | 0 | 0 | 0 | 0 | 0 | 12,016 | 12,016 | 0 | 0 | 0 |
| B5092207 | TEMPE | AZ | | 01/15/2016 | | 551,230 | 0 | 0 | 0 | 0 | 0 | 0 | 13,396 | 13,396 | 0 | 0 | 0 |
| B6011202 | TEMPE | AZ | | 03/24/2016 | | 512,049 | 0 | 0 | 0 | 0 | 0 | 0 | 12,708 | 12,708 | 0 | 0 | 0 |
| B8010204 | TEMPE | AZ | | 03/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 953,706 | 953,706 | 0 | 0 | 0 |
| B8041901 | TEMPE | AZ | | 06/21/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 996,555 | 996,555 | 0 | 0 | 0 |
| B8051701 | TEMPE | AZ | | 08/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,791,767 | 1,791,767 | 0 | 0 | 0 |
| A7052101 | TUCSON | AZ | | 08/10/2007 | | 239,581 | 0 | 0 | 0 | 0 | 0 | 0 | 11,164 | 11,164 | 0 | 0 | 0 |
| A7090301 | TUCSON | AZ | | 10/26/2007 | | 450,904 | 0 | 0 | 0 | 0 | 0 | 0 | 13,560 | 13,560 | 0 | 0 | 0 |
| A7100501 | TUCSON | AZ | | 12/12/2007 | | 243,114 | 0 | 0 | 0 | 0 | 0 | 0 | 17,775 | 17,775 | 0 | 0 | 0 |
| A8022802 | TUCSON | AZ | | 05/29/2008 | | 467,488 | 0 | 0 | 0 | 0 | 0 | 0 | 19,792 | 19,792 | 0 | 0 | 0 |
| A8081906 | TUCSON | AZ | | 09/15/2008 | | 1,590,274 | 0 | 0 | 0 | 0 | 0 | 0 | 46,489 | 46,489 | 0 | 0 | 0 |
| A8090302 | TUCSON | AZ | | 11/13/2008 | | 330,056 | 0 | 0 | 0 | 0 | 0 | 0 | 46,503 | 46,503 | 0 | 0 | 0 |
| A9111601 | TUCSON | AZ | | 01/19/2010 | | 136,027 | 0 | 0 | 0 | 0 | 0 | 0 | 8,660 | 8,660 | 0 | 0 | 0 |
| B0072704 | TUCSON | AZ | | 11/02/2010 | | 164,406 | 0 | 0 | 0 | 0 | 0 | 0 | 16,282 | 16,282 | 0 | 0 | 0 |
| B1030901 | TUCSON | AZ | | 04/29/2011 | | 431,657 | 0 | 0 | 0 | 0 | 0 | 0 | 21,056 | 21,056 | 0 | 0 | 0 |
| B1101003 | TUCSON | AZ | | 12/28/2011 | | 662,475 | 0 | 0 | 0 | 0 | 0 | 0 | 30,885 | 30,885 | 0 | 0 | 0 |
| B2031306 | TUCSON | AZ | | 06/15/2012 | | 183,071 | 0 | 0 | 0 | 0 | 0 | 0 | 5,444 | 5,444 | 0 | 0 | 0 |
| B2031502 | TUCSON | AZ | | 05/09/2012 | | 475,548 | 0 | 0 | 0 | 0 | 0 | 0 | 22,284 | 22,284 | 0 | 0 | 0 |
| B2061101 | TUCSON | AZ | | 08/14/2012 | | 392,588 | 0 | 0 | 0 | 0 | 0 | 0 | 18,473 | 18,473 | 0 | 0 | 0 |
| B2101001 | TUCSON | AZ | | 12/19/2012 | | 833,635 | 0 | 0 | 0 | 0 | 0 | 0 | 38,753 | 38,753 | 0 | 0 | 0 |
| B2112903 | TUCSON | AZ | | 02/01/2013 | | 1,059,341 | 0 | 0 | 0 | 0 | 0 | 0 | 46,583 | 46,583 | 0 | 0 | 0 |
| B3030109 | TUCSON | AZ | | 06/12/2013 | | 330,400 | 0 | 0 | 0 | 0 | 0 | 0 | 24,632 | 24,632 | 0 | 0 | 0 |
| B3051609 | TUCSON | AZ | | 08/01/2013 | | 686,590 | 0 | 0 | 0 | 0 | 0 | 0 | 20,781 | 20,781 | 0 | 0 | 0 |
| B3071702 | TUCSON | AZ | | 10/08/2013 | | 110,993 | 0 | 0 | 0 | 0 | 0 | 0 | 7,535 | 7,535 | 0 | 0 | 0 |
| B4031101 | TUCSON | AZ | | 05/19/2014 | | 307,637 | 0 | 0 | 0 | 0 | 0 | 0 | 7,703 | 7,703 | 0 | 0 | 0 |
| B4072801 | TUCSON | AZ | | 11/21/2014 | | 144,089 | 0 | 0 | 0 | 0 | 0 | 0 | 5,584 | 5,584 | 0 | 0 | 0 |
| B4120911 | TUCSON | AZ | | 02/19/2015 | | 147,609 | 0 | 0 | 0 | 0 | 0 | 0 | 3,829 | 3,829 | 0 | 0 | 0 |
| B5033001 | TUCSON | AZ | | 06/23/2015 | | 477,359 | 0 | 0 | 0 | 0 | 0 | 0 | 13,495 | 13,495 | 0 | 0 | 0 |
| B5040603 | TUCSON | AZ | | 06/30/2015 | | 223,696 | 0 | 0 | 0 | 0 | 0 | 0 | 5,853 | 5,853 | 0 | 0 | 0 |
| B7100606 | TUCSON | AZ | | 01/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,655,817 | 1,655,817 | 0 | 0 | 0 |
| A9010702 | YUMA | AZ | | 02/25/2009 | | 241,688 | 0 | 0 | 0 | 0 | 0 | 0 | 8,010 | 8,010 | 0 | 0 | 0 |
| B4120504 | YUMA | AZ | | 01/22/2015 | | 485,539 | 0 | 0 | 0 | 0 | 0 | 0 | 13,076 | 13,076 | 0 | 0 | 0 |
| B6121902 | YUMA | AZ | | 02/14/2017 | | 423,893 | 0 | 0 | 0 | 0 | 0 | 0 | 10,224 | 10,224 | 0 | 0 | 0 |
| B3010401 | AGOURA HILLS | CA | | 03/21/2013 | | 2,612,936 | 0 | 0 | 0 | 0 | 0 | 0 | 82,316 | 82,316 | 0 | 0 | 0 |
| B7112701 | AGOURA HILLS | CA | | 01/22/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,210,818 | 2,210,818 | 0 | 0 | 0 |
| A8092403 | ALAMEDA | CA | | 11/24/2008 | | 402,306 | 0 | 0 | 0 | 0 | 0 | 0 | 17,770 | 17,770 | 0 | 0 | 0 |
| B1063012 | ALAMEDA | CA | | 09/01/2011 | | 402,221 | 0 | 0 | 0 | 0 | 0 | 0 | 18,920 | 18,920 | 0 | 0 | 0 |
| A2032204 | ALHAMBRA | CA | | 07/19/2002 | | 159,662 | 0 | 0 | 0 | 0 | 0 | 0 | 32,238 | 32,238 | 0 | 0 | 0 |
| A8020810 | ALHAMBRA | CA | | 03/31/2008 | | 878,071 | 0 | 0 | 0 | 0 | 0 | 0 | 25,378 | 25,378 | 0 | 0 | 0 |
| B1021402 | ALHAMBRA | CA | | 04/27/2011 | | 818,551 | 0 | 0 | 0 | 0 | 0 | 0 | 25,434 | 25,434 | 0 | 0 | 0 |
| B3102306 | ALHAMBRA | CA | | 01/15/2014 | | 2,138,181 | 0 | 0 | 0 | 0 | 0 | 0 | 62,789 | 62,789 | 0 | 0 | 0 |
| B7022401 | ALHAMBRA | CA | | 05/30/2017 | | 11,985,795 | 0 | 0 | 0 | 0 | 0 | 0 | 195,060 | 195,060 | 0 | 0 | 0 |
| A5040603 | ALISO VIEJO | CA | | 07/29/2005 | | 299,562 | 0 | 0 | 0 | 0 | 0 | 0 | 106,470 | 106,470 | 0 | 0 | 0 |
| B8012304 | ALISO VIEJO | CA | | 03/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,579,371 | 6,579,371 | 0 | 0 | 0 |
| B2091403 | ALTADENA | CA | | 12/13/2012 | | 324,892 | 0 | 0 | 0 | 0 | 0 | 0 | 57,719 | 57,719 | 0 | 0 | 0 |
| A2100801 | ANAHEIM | CA | | 03/18/2003 | | 160,097 | 0 | 0 | 0 | 0 | 0 | 0 | 27,101 | 27,101 | 0 | 0 | 0 |
| A2110402 | ANAHEIM | CA | | 01/09/2003 | | 178,228 | 0 | 0 | 0 | 0 | 0 | 0 | 31,355 | 31,355 | 0 | 0 | 0 |
| A21104023 | ANAHEIM | CA | | 02/14/2008 | | 482,822 | 0 | 0 | 0 | 0 | 0 | 0 | 37,945 | 37,945 | 0 | 0 | 0 |
| A5051008 | ANAHEIM | CA | | 08/18/2005 | | 125,266 | 0 | 0 | 0 | 0 | 0 | 0 | 10,603 | 10,603 | 0 | 0 | 0 |
| A5080803 | ANAHEIM | CA | | 12/31/2006 | | 205,006 | 0 | 0 | 0 | 0 | 0 | 0 | 48,058 | 48,058 | 0 | 0 | 0 |
| B3051603 | ANAHEIM | CA | | 08/12/2013 | | 1,732,788 | 0 | 0 | 0 | 0 | 0 | 0 | 52,456 | 52,456 | 0 | 0 | 0 |
| B4040102 | ANAHEIM | CA | | 05/23/2014 | | 1,034,271 | 0 | 0 | 0 | 0 | 0 | 0 | 27,934 | 27,934 | 0 | 0 | 0 |
| B4080104 | ANAHEIM | CA | | 10/08/2014 | | 623,510 | 0 | 0 | 0 | 0 | 0 | 0 | 17,889 | 17,889 | 0 | 0 | 0 |
| B4110708 | ANAHEIM | CA | | 02/06/2015 | | 459,166 | 0 | 0 | 0 | 0 | 0 | 0 | 12,289 | 12,289 | 0 | 0 | 0 |
| B5092203 | ANAHEIM | CA | | 01/07/2016 | | 960,196 | 0 | 0 | 0 | 0 | 0 | 0 | 24,098 | 24,098 | 0 | 0 | 0 |
| B6030206 | ANAHEIM | CA | | 03/31/2016 | | 6,055,528 | 0 | 0 | 0 | 0 | 0 | 0 | 155,199 | 155,199 | 0 | 0 | 0 |
| B6111017 | ANAHEIM | CA | | 01/23/2017 | | 502,536 | 0 | 0 | 0 | 0 | 0 | 0 | 9,291 | 9,291 | 0 | 0 | 0 |
| B8012306 | ANAHEIM | CA | | 03/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,515,840 | 1,515,840 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8021602 | ANAHEIM | CA | | 04/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,409,699 | 2,409,699 | 0 | 0 | 0 |
| B8021603 | ANAHEIM | CA | | 04/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 978,941 | 978,941 | 0 | 0 | 0 |
| A4102801 | ANTIOCH | CA | | 01/20/2005 | | 154,848 | 0 | 0 | 0 | 0 | 0 | 0 | 69,136 | 69,136 | 0 | 0 | 0 |
| B1040803 | ANTIOCH | CA | | 08/17/2011 | | 481,346 | 0 | 0 | 0 | 0 | 0 | 0 | 13,788 | 13,788 | 0 | 0 | 0 |
| B5021710 | ANTIOCH | CA | | 04/29/2015 | | 1,788,476 | 0 | 0 | 0 | 0 | 0 | 0 | 51,114 | 51,114 | 0 | 0 | 0 |
| B5050406 | ANTIOCH | CA | | 08/13/2015 | | 1,253,429 | 0 | 0 | 0 | 0 | 0 | 0 | 30,867 | 30,867 | 0 | 0 | 0 |
| A7082904 | APPLE VALLEY | CA | | 10/25/2007 | | 107,175 | 0 | 0 | 0 | 0 | 0 | 0 | 6,752 | 6,752 | 0 | 0 | 0 |
| A9030422 | APPLE VALLEY | CA | | 05/18/2009 | | 169,228 | 0 | 0 | 0 | 0 | 0 | 0 | 7,081 | 7,081 | 0 | 0 | 0 |
| B2022402 | ARLETA | CA | | 04/30/2012 | | 778,132 | 0 | 0 | 0 | 0 | 0 | 0 | 23,392 | 23,392 | 0 | 0 | 0 |
| B2020104 | ARROYO GRANDE | CA | | 04/11/2012 | | 417,965 | 0 | 0 | 0 | 0 | 0 | 0 | 13,257 | 13,257 | 0 | 0 | 0 |
| A6113004 | ARTESIA | CA | | 02/12/2007 | | 697,254 | 0 | 0 | 0 | 0 | 0 | 0 | 36,061 | 36,061 | 0 | 0 | 0 |
| B6071802 | ARTESIA | CA | | 09/19/2016 | | 741,432 | 0 | 0 | 0 | 0 | 0 | 0 | 26,266 | 26,266 | 0 | 0 | 0 |
| A8021406 | ATASCADERO | CA | | 04/25/2008 | | 745,347 | 0 | 0 | 0 | 0 | 0 | 0 | 32,655 | 32,655 | 0 | 0 | 0 |
| A9042707 | ATASCADERO | CA | | 06/30/2009 | | 55,215 | 0 | 0 | 0 | 0 | 0 | 0 | 34,197 | 34,197 | 0 | 0 | 0 |
| B3031310 | ATASCADERO | CA | | 06/04/2013 | | 1,509,995 | 0 | 0 | 0 | 0 | 0 | 0 | 44,987 | 44,987 | 0 | 0 | 0 |
| B8052903 | ATASCADERO | CA | | 08/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 95,476 | 95,476 | 0 | 0 | 0 |
| A6011101 | AUBURN | CA | | 12/31/2006 | | 773,116 | 0 | 0 | 0 | 0 | 0 | 0 | 43,673 | 43,673 | 0 | 0 | 0 |
| A7031406 | AVILA BEACH | CA | | 08/10/2007 | | 544,996 | 0 | 0 | 0 | 0 | 0 | 0 | 16,386 | 16,386 | 0 | 0 | 0 |
| A7031407 | AVILA BEACH | CA | | 08/10/2007 | | 226,130 | 0 | 0 | 0 | 0 | 0 | 0 | 6,801 | 6,801 | 0 | 0 | 0 |
| A7031408 | AVILA BEACH | CA | | 08/10/2007 | | 183,050 | 0 | 0 | 0 | 0 | 0 | 0 | 5,502 | 5,502 | 0 | 0 | 0 |
| A7031409 | AVILA BEACH | CA | | 08/10/2007 | | 355,372 | 0 | 0 | 0 | 0 | 0 | 0 | 10,684 | 10,684 | 0 | 0 | 0 |
| A7031410 | AVILA BEACH | CA | | 08/10/2007 | | 239,105 | 0 | 0 | 0 | 0 | 0 | 0 | 7,191 | 7,191 | 0 | 0 | 0 |
| B4030503 | AZUSA | CA | | 05/22/2014 | | 889,987 | 0 | 0 | 0 | 0 | 0 | 0 | 22,463 | 22,463 | 0 | 0 | 0 |
| B5013004 | AZUSA | CA | | 04/06/2015 | | 512,634 | 0 | 0 | 0 | 0 | 0 | 0 | 20,981 | 20,981 | 0 | 0 | 0 |
| 99042202 | BAKERSFIELD | CA | | 07/15/1999 | | 135,601 | 0 | 0 | 0 | 0 | 0 | 0 | 79,539 | 79,539 | 0 | 0 | 0 |
| A4043002 | BAKERSFIELD | CA | | 08/30/2004 | | 757,434 | 0 | 0 | 0 | 0 | 0 | 0 | 44,452 | 44,452 | 0 | 0 | 0 |
| A5012402 | BAKERSFIELD | CA | | 04/27/2005 | | 415,568 | 0 | 0 | 0 | 0 | 0 | 0 | 23,070 | 23,070 | 0 | 0 | 0 |
| A5021504 | BAKERSFIELD | CA | | 04/27/2005 | | 294,360 | 0 | 0 | 0 | 0 | 0 | 0 | 16,341 | 16,341 | 0 | 0 | 0 |
| A6120801 | BAKERSFIELD | CA | | 03/28/2007 | | 1,113,132 | 0 | 0 | 0 | 0 | 0 | 0 | 50,568 | 50,568 | 0 | 0 | 0 |
| A8021504 | BAKERSFIELD | CA | | 11/05/2008 | | 1,213,099 | 0 | 0 | 0 | 0 | 0 | 0 | 45,618 | 45,618 | 0 | 0 | 0 |
| B0031003 | BAKERSFIELD | CA | | 08/11/2010 | | 228,663 | 0 | 0 | 0 | 0 | 0 | 0 | 14,150 | 14,150 | 0 | 0 | 0 |
| B0040803 | BAKERSFIELD | CA | | 07/01/2010 | | 178,554 | 0 | 0 | 0 | 0 | 0 | 0 | 5,182 | 5,182 | 0 | 0 | 0 |
| B1011104 | BAKERSFIELD | CA | | 03/29/2011 | | 1,296,139 | 0 | 0 | 0 | 0 | 0 | 0 | 48,923 | 48,923 | 0 | 0 | 0 |
| B2101504 | BAKERSFIELD | CA | | 01/03/2013 | | 239,976 | 0 | 0 | 0 | 0 | 0 | 0 | 10,645 | 10,645 | 0 | 0 | 0 |
| B3052806 | BAKERSFIELD | CA | | 08/15/2013 | | 556,785 | 0 | 0 | 0 | 0 | 0 | 0 | 16,619 | 16,619 | 0 | 0 | 0 |
| B3061204 | BAKERSFIELD | CA | | 09/25/2013 | | 627,180 | 0 | 0 | 0 | 0 | 0 | 0 | 17,558 | 17,558 | 0 | 0 | 0 |
| B3101004 | BAKERSFIELD | CA | | 01/30/2014 | | 2,105,391 | 0 | 0 | 0 | 0 | 0 | 0 | 59,165 | 59,165 | 0 | 0 | 0 |
| B6111013 | BAKERSFIELD | CA | | 02/01/2017 | | 1,280,981 | 0 | 0 | 0 | 0 | 0 | 0 | 41,722 | 41,722 | 0 | 0 | 0 |
| A9101304 | BALDWIN PARK | CA | | 12/16/2009 | | 389,318 | 0 | 0 | 0 | 0 | 0 | 0 | 20,435 | 20,435 | 0 | 0 | 0 |
| A5091302 | BARSTOW | CA | | 12/31/2006 | | 285,658 | 0 | 0 | 0 | 0 | 0 | 0 | 16,274 | 16,274 | 0 | 0 | 0 |
| A7082902 | BARSTOW | CA | | 10/22/2007 | | 344,098 | 0 | 0 | 0 | 0 | 0 | 0 | 13,859 | 13,859 | 0 | 0 | 0 |
| A7010805 | BEAUMONT | CA | | 03/28/2007 | | 226,308 | 0 | 0 | 0 | 0 | 0 | 0 | 11,401 | 11,401 | 0 | 0 | 0 |
| A7051603 | BEAUMONT | CA | | 07/19/2007 | | 703,289 | 0 | 0 | 0 | 0 | 0 | 0 | 42,624 | 42,624 | 0 | 0 | 0 |
| B1010501 | BELL GARDENS | CA | | 03/25/2011 | | 502,712 | 0 | 0 | 0 | 0 | 0 | 0 | 25,621 | 25,621 | 0 | 0 | 0 |
| A9112002 | BERKELEY | CA | | 03/18/2010 | | 401,812 | 0 | 0 | 0 | 0 | 0 | 0 | 25,533 | 25,533 | 0 | 0 | 0 |
| B3012504 | BERKELEY | CA | | 03/26/2013 | | 365,816 | 0 | 0 | 0 | 0 | 0 | 0 | 10,953 | 10,953 | 0 | 0 | 0 |
| B3031303 | BERKELEY | CA | | 06/03/2013 | | 452,080 | 0 | 0 | 0 | 0 | 0 | 0 | 13,279 | 13,279 | 0 | 0 | 0 |
| A8011401 | BERMUDA DUNES | CA | | 03/12/2008 | | 954,067 | 0 | 0 | 0 | 0 | 0 | 0 | 27,038 | 27,038 | 0 | 0 | 0 |
| B1092602 | BEVERLY HILLS | CA | | 12/08/2011 | | 1,458,955 | 0 | 0 | 0 | 0 | 0 | 0 | 44,511 | 44,511 | 0 | 0 | 0 |
| A6101103 | BIG BEAR LAKE | CA | | 12/20/2006 | | 134,276 | 0 | 0 | 0 | 0 | 0 | 0 | 29,803 | 29,803 | 0 | 0 | 0 |
| B5041506 | BLYTHE | CA | | 06/15/2015 | | 1,277,017 | 0 | 0 | 0 | 0 | 0 | 0 | 36,098 | 36,098 | 0 | 0 | 0 |
| B2073101 | BRAWLEY | CA | | 10/25/2012 | | 2,684,382 | 0 | 0 | 0 | 0 | 0 | 0 | 85,271 | 85,271 | 0 | 0 | 0 |
| B6012604 | BREA | CA | | 04/01/2016 | | 3,266,011 | 0 | 0 | 0 | 0 | 0 | 0 | 88,810 | 88,810 | 0 | 0 | 0 |
| B6101803 | BREA | CA | | 12/16/2016 | | 861,149 | 0 | 0 | 0 | 0 | 0 | 0 | 43,635 | 43,635 | 0 | 0 | 0 |
| A7051702 | BRENTWOOD | CA | | 08/08/2007 | | 162,097 | 0 | 0 | 0 | 0 | 0 | 0 | 30,481 | 30,481 | 0 | 0 | 0 |
| A7051704 | BRENTWOOD | CA | | 08/08/2007 | | 270,104 | 0 | 0 | 0 | 0 | 0 | 0 | 50,810 | 50,810 | 0 | 0 | 0 |
| A8092402 | BRENTWOOD | CA | | 12/01/2008 | | 1,638,523 | 0 | 0 | 0 | 0 | 0 | 0 | 56,653 | 56,653 | 0 | 0 | 0 |
| B6041504 | BRENTWOOD | CA | | 07/19/2016 | | 1,938,598 | 0 | 0 | 0 | 0 | 0 | 0 | 50,210 | 50,210 | 0 | 0 | 0 |
| A4012104 | BRISBANE | CA | | 04/15/2004 | | 96,434 | 0 | 0 | 0 | 0 | 0 | 0 | 64,988 | 64,988 | 0 | 0 | 0 |
| B2100402 | BUELLTON | CA | | 12/13/2012 | | 1,172,721 | 0 | 0 | 0 | 0 | 0 | 0 | 35,791 | 35,791 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B1040105 | BUENA PARK | CA | | 08/15/2011 | | 1,355,159 | 0 | 0 | 0 | 0 | 0 | 0 | 49,556 | 49,556 | 0 | 0 | 0 |
| A3031307 | BURBANK | CA | | 06/10/2003 | | 19,259 | 0 | 0 | 0 | 0 | 0 | 0 | 3,172 | 3,172 | 0 | 0 | 0 |
| A9021701 | BURBANK | CA | | 04/01/2009 | | 716,303 | 0 | 0 | 0 | 0 | 0 | 0 | 31,171 | 31,171 | 0 | 0 | 0 |
| B0062902 | BURBANK | CA | | 09/02/2010 | | 865,613 | 0 | 0 | 0 | 0 | 0 | 0 | 26,976 | 26,976 | 0 | 0 | 0 |
| B0071411 | BURBANK | CA | | 10/07/2010 | | 271,343 | 0 | 0 | 0 | 0 | 0 | 0 | 10,209 | 10,209 | 0 | 0 | 0 |
| B1012601 | BURBANK | CA | | 03/15/2011 | | 643,801 | 0 | 0 | 0 | 0 | 0 | 0 | 32,238 | 32,238 | 0 | 0 | 0 |
| B2011901 | BURBANK | CA | | 04/12/2012 | | 226,439 | 0 | 0 | 0 | 0 | 0 | 0 | 7,086 | 7,086 | 0 | 0 | 0 |
| B4042502 | BURBANK | CA | | 06/10/2014 | | 3,410,851 | 0 | 0 | 0 | 0 | 0 | 0 | 98,648 | 98,648 | 0 | 0 | 0 |
| B4062501 | BURBANK | CA | | 09/23/2014 | | 513,814 | 0 | 0 | 0 | 0 | 0 | 0 | 14,822 | 14,822 | 0 | 0 | 0 |
| B6102501 | BURBANK | CA | | 02/01/2017 | | 2,399,927 | 0 | 0 | 0 | 0 | 0 | 0 | 57,857 | 57,857 | 0 | 0 | 0 |
| B7092501 | BURBANK | CA | | 11/08/2017 | | 617,553 | 0 | 0 | 0 | 0 | 0 | 0 | 14,178 | 14,178 | 0 | 0 | 0 |
| B8080802 | BURBANK | CA | | 09/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,677,254 | 1,677,254 | 0 | 0 | 0 |
| A4072704 | BURLINGAME | CA | | 10/07/2004 | | 1,552,681 | 0 | 0 | 0 | 0 | 0 | 0 | 97,795 | 97,795 | 0 | 0 | 0 |
| A4072704-1 | BURLINGAME | CA | | 11/21/2016 | | 433,989 | 0 | 0 | 0 | 0 | 0 | 0 | 27,341 | 27,341 | 0 | 0 | 0 |
| A5030301 | BURLINGAME | CA | | 05/25/2005 | | 260,504 | 0 | 0 | 0 | 0 | 0 | 0 | 99,840 | 99,840 | 0 | 0 | 0 |
| A8082904 | BURLINGAME | CA | | 11/10/2008 | | 4,039,159 | 0 | 0 | 0 | 0 | 0 | 0 | 89,053 | 89,053 | 0 | 0 | 0 |
| B3062701 | BURLINGAME | CA | | 08/29/2013 | | 1,273,782 | 0 | 0 | 0 | 0 | 0 | 0 | 24,926 | 24,926 | 0 | 0 | 0 |
| B3062701-1 | BURLINGAME | CA | | 04/03/2017 | | 324,464 | 0 | 0 | 0 | 0 | 0 | 0 | 6,396 | 6,396 | 0 | 0 | 0 |
| B8062701 | BURLINGAME | CA | | 09/19/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,490,236 | 3,490,236 | 0 | 0 | 0 |
| B8062702 | BURLINGAME | CA | | 09/19/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,462,066 | 2,462,066 | 0 | 0 | 0 |
| B3041502 | CALEXICO | CA | | 06/20/2013 | | 600,773 | 0 | 0 | 0 | 0 | 0 | 0 | 44,774 | 44,774 | 0 | 0 | 0 |
| A4082703 | CALIMESA | CA | | 11/30/2004 | | 134,029 | 0 | 0 | 0 | 0 | 0 | 0 | 65,057 | 65,057 | 0 | 0 | 0 |
| B2012001 | CAMARILLO | CA | | 03/19/2012 | | 1,340,646 | 0 | 0 | 0 | 0 | 0 | 0 | 53,302 | 53,302 | 0 | 0 | 0 |
| B2082105 | CAMARILLO | CA | | 11/30/2012 | | 1,355,787 | 0 | 0 | 0 | 0 | 0 | 0 | 42,225 | 42,225 | 0 | 0 | 0 |
| B4031003 | CAMARILLO | CA | | 06/02/2014 | | 780,642 | 0 | 0 | 0 | 0 | 0 | 0 | 20,951 | 20,951 | 0 | 0 | 0 |
| B5111901 | CAMPBELL | CA | | 01/06/2016 | | 19,621,759 | 0 | 0 | 0 | 0 | 0 | 0 | 322,859 | 322,859 | 0 | 0 | 0 |
| B6010802 | CAMPBELL | CA | | 03/31/2016 | | 2,021,283 | 0 | 0 | 0 | 0 | 0 | 0 | 50,138 | 50,138 | 0 | 0 | 0 |
| B6051001 | CAMPBELL | CA | | 07/13/2016 | | 787,576 | 0 | 0 | 0 | 0 | 0 | 0 | 42,321 | 42,321 | 0 | 0 | 0 |
| B6121601 | CAMPBELL | CA | | 04/28/2017 | | 2,694,094 | 0 | 0 | 0 | 0 | 0 | 0 | 61,003 | 61,003 | 0 | 0 | 0 |
| B0042301 | CANOGA PARK | CA | | 07/08/2010 | | 35,632 | 0 | 0 | 0 | 0 | 0 | 0 | 12,623 | 12,623 | 0 | 0 | 0 |
| B2031311 | CANOGA PARK | CA | | 07/06/2012 | | 389,128 | 0 | 0 | 0 | 0 | 0 | 0 | 17,938 | 17,938 | 0 | 0 | 0 |
| B5091801 | CANOGA PARK | CA | | 11/24/2015 | | 1,500,035 | 0 | 0 | 0 | 0 | 0 | 0 | 36,275 | 36,275 | 0 | 0 | 0 |
| B5090303 | CARLSBAD | CA | | 11/12/2015 | | 2,130,834 | 0 | 0 | 0 | 0 | 0 | 0 | 54,095 | 54,095 | 0 | 0 | 0 |
| B6051102 | CARLSBAD | CA | | 06/30/2016 | | 848,823 | 0 | 0 | 0 | 0 | 0 | 0 | 30,667 | 30,667 | 0 | 0 | 0 |
| B7110901 | CARMEL | CA | | 01/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 414,963 | 414,963 | 0 | 0 | 0 |
| A3091001 | CARMICHAEL | CA | | 12/03/2003 | | 552,884 | 0 | 0 | 0 | 0 | 0 | 0 | 37,006 | 37,006 | 0 | 0 | 0 |
| A3051404 | CARSON | CA | | 12/31/2006 | | 101,659 | 0 | 0 | 0 | 0 | 0 | 0 | 16,213 | 16,213 | 0 | 0 | 0 |
| A4042406 | CARSON | CA | | 12/31/2006 | | 270,973 | 0 | 0 | 0 | 0 | 0 | 0 | 15,822 | 15,822 | 0 | 0 | 0 |
| A4042406-1 | CARSON | CA | | 04/30/2014 | | 69,839 | 0 | 0 | 0 | 0 | 0 | 0 | 2,047 | 2,047 | 0 | 0 | 0 |
| A7102601 | CARSON | CA | | 01/17/2008 | | 302,131 | 0 | 0 | 0 | 0 | 0 | 0 | 14,029 | 14,029 | 0 | 0 | 0 |
| B0061405 | CARSON | CA | | 08/31/2010 | | 1,077,512 | 0 | 0 | 0 | 0 | 0 | 0 | 43,844 | 43,844 | 0 | 0 | 0 |
| B2082102 | CARSON | CA | | 10/31/2012 | | 439,891 | 0 | 0 | 0 | 0 | 0 | 0 | 19,201 | 19,201 | 0 | 0 | 0 |
| B7050101 | CARSON | CA | | 07/25/2017 | | 2,019,670 | 0 | 0 | 0 | 0 | 0 | 0 | 97,635 | 97,635 | 0 | 0 | 0 |
| B5122102 | CASTAIC | CA | | 03/17/2016 | | 877,052 | 0 | 0 | 0 | 0 | 0 | 0 | 21,055 | 21,055 | 0 | 0 | 0 |
| B6070805 | CASTAIC | CA | | 10/11/2016 | | 478,784 | 0 | 0 | 0 | 0 | 0 | 0 | 17,506 | 17,506 | 0 | 0 | 0 |
| A2082603 | CASTRO VALLEY | CA | | 12/31/2006 | | 439,242 | 0 | 0 | 0 | 0 | 0 | 0 | 76,051 | 76,051 | 0 | 0 | 0 |
| A4083002 | CASTRO VALLEY | CA | | 10/22/2004 | | 78,696 | 0 | 0 | 0 | 0 | 0 | 0 | 39,992 | 39,992 | 0 | 0 | 0 |
| A6100302 | CASTRO VALLEY | CA | | 12/19/2006 | | 664,072 | 0 | 0 | 0 | 0 | 0 | 0 | 56,424 | 56,424 | 0 | 0 | 0 |
| B6052701 | CASTROVILLE | CA | | 07/25/2016 | | 2,143,794 | 0 | 0 | 0 | 0 | 0 | 0 | 77,905 | 77,905 | 0 | 0 | 0 |
| B0071302 | CATHEDRAL CITY | CA | | 09/08/2010 | | 544,656 | 0 | 0 | 0 | 0 | 0 | 0 | 21,624 | 21,624 | 0 | 0 | 0 |
| B5060701 | CATHEDRAL CITY | CA | | 08/12/2015 | | 1,445,848 | 0 | 0 | 0 | 0 | 0 | 0 | 37,352 | 37,352 | 0 | 0 | 0 |
| B7011101 | CAYUCOS | CA | | 03/09/2017 | | 825,829 | 0 | 0 | 0 | 0 | 0 | 0 | 13,297 | 13,297 | 0 | 0 | 0 |
| A3060403 | CERRITOS | CA | | 09/04/2003 | | 256,581 | 0 | 0 | 0 | 0 | 0 | 0 | 37,662 | 37,662 | 0 | 0 | 0 |
| B0050401 | CHATSWORTH | CA | | 07/15/2010 | | 1,086,634 | 0 | 0 | 0 | 0 | 0 | 0 | 67,259 | 67,259 | 0 | 0 | 0 |
| B0051205 | CHATSWORTH | CA | | 07/27/2010 | | 692,479 | 0 | 0 | 0 | 0 | 0 | 0 | 27,217 | 27,217 | 0 | 0 | 0 |
| B0063003 | CHATSWORTH | CA | | 10/29/2010 | | 787,386 | 0 | 0 | 0 | 0 | 0 | 0 | 28,226 | 28,226 | 0 | 0 | 0 |
| B0071207 | CHATSWORTH | CA | | 11/15/2010 | | 1,046,907 | 0 | 0 | 0 | 0 | 0 | 0 | 33,355 | 33,355 | 0 | 0 | 0 |
| B0080606 | CHATSWORTH | CA | | 11/10/2010 | | 169,868 | 0 | 0 | 0 | 0 | 0 | 0 | 23,856 | 23,856 | 0 | 0 | 0 |
| B1061403 | CHATSWORTH | CA | | 08/18/2011 | | 748,666 | 0 | 0 | 0 | 0 | 0 | 0 | 42,054 | 42,054 | 0 | 0 | 0 |
| B2052305 | CHATSWORTH | CA | | 08/16/2012 | | 706,912 | 0 | 0 | 0 | 0 | 0 | 0 | 32,559 | 32,559 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2102604 | CHATSWORTH | CA | | 01/10/2013 | | 392,027 | 0 | 0 | 0 | 0 | 0 | 0 | 17,203 | 17,203 | 0 | 0 | 0 |
| B3052802 | CHATSWORTH | CA | | 08/06/2013 | | 1,136,610 | 0 | 0 | 0 | 0 | 0 | 0 | 84,692 | 84,692 | 0 | 0 | 0 |
| B5073002 | CHATSWORTH | CA | | 09/29/2015 | | 1,648,525 | 0 | 0 | 0 | 0 | 0 | 0 | 42,344 | 42,344 | 0 | 0 | 0 |
| A7111202 | CHICO | CA | | 01/17/2008 | | 166,410 | 0 | 0 | 0 | 0 | 0 | 0 | 28,182 | 28,182 | 0 | 0 | 0 |
| B3070805 | CHICO | CA | | 10/02/2013 | | 152,938 | 0 | 0 | 0 | 0 | 0 | 0 | 6,053 | 6,053 | 0 | 0 | 0 |
| B4060504 | CHICO | CA | | 07/30/2014 | | 1,238,795 | 0 | 0 | 0 | 0 | 0 | 0 | 33,037 | 33,037 | 0 | 0 | 0 |
| B4070702 | CHICO | CA | | 09/03/2014 | | 370,876 | 0 | 0 | 0 | 0 | 0 | 0 | 10,230 | 10,230 | 0 | 0 | 0 |
| A4101102 | CHINO | CA | | 01/06/2005 | | 540,121 | 0 | 0 | 0 | 0 | 0 | 0 | 61,173 | 61,173 | 0 | 0 | 0 |
| A4101102-1 | CHINO | CA | | 04/30/2014 | | 234,363 | 0 | 0 | 0 | 0 | 0 | 0 | 27,061 | 27,061 | 0 | 0 | 0 |
| A4101102-2 | CHINO | CA | | 06/08/2017 | | 458,256 | 0 | 0 | 0 | 0 | 0 | 0 | 54,021 | 54,021 | 0 | 0 | 0 |
| B1092903 | CHINO | CA | | 11/30/2011 | | 478,375 | 0 | 0 | 0 | 0 | 0 | 0 | 14,506 | 14,506 | 0 | 0 | 0 |
| B1092903-1 | CHINO | CA | | 02/28/2017 | | 710,100 | 0 | 0 | 0 | 0 | 0 | 0 | 15,983 | 15,983 | 0 | 0 | 0 |
| A3011001 | CHULA VISTA | CA | | 04/03/2003 | | 407,687 | 0 | 0 | 0 | 0 | 0 | 0 | 90,893 | 90,893 | 0 | 0 | 0 |
| A3031707 | CHULA VISTA | CA | | 04/28/2003 | | 297,318 | 0 | 0 | 0 | 0 | 0 | 0 | 47,633 | 47,633 | 0 | 0 | 0 |
| A8111801 | CHULA VISTA | CA | | 01/20/2009 | | 690,098 | 0 | 0 | 0 | 0 | 0 | 0 | 13,640 | 13,640 | 0 | 0 | 0 |
| A9030306 | CHULA VISTA | CA | | 04/23/2009 | | 885,044 | 0 | 0 | 0 | 0 | 0 | 0 | 38,103 | 38,103 | 0 | 0 | 0 |
| A9030416 | CHULA VISTA | CA | | 04/29/2009 | | 393,362 | 0 | 0 | 0 | 0 | 0 | 0 | 16,937 | 16,937 | 0 | 0 | 0 |
| B6090701 | CHULA VISTA | CA | | 12/01/2016 | | 1,027,170 | 0 | 0 | 0 | 0 | 0 | 0 | 25,044 | 25,044 | 0 | 0 | 0 |
| B4070301 | CITRUS HEIGHTS | CA | | 09/30/2014 | | 3,253,701 | 0 | 0 | 0 | 0 | 0 | 0 | 89,709 | 89,709 | 0 | 0 | 0 |
| B5041403 | CITRUS HEIGHTS | CA | | 07/29/2015 | | 907,383 | 0 | 0 | 0 | 0 | 0 | 0 | 24,864 | 24,864 | 0 | 0 | 0 |
| A9030408 | CITY OF COMMERCE | CA | | 04/29/2009 | | 336,461 | 0 | 0 | 0 | 0 | 0 | 0 | 14,334 | 14,334 | 0 | 0 | 0 |
| A5112102 | CITY OF INDUSTRY | CA | | 02/03/2006 | | 146,225 | 0 | 0 | 0 | 0 | 0 | 0 | 41,901 | 41,901 | 0 | 0 | 0 |
| B1121903 | CITY OF INDUSTRY | CA | | 03/05/2012 | | 1,492,369 | 0 | 0 | 0 | 0 | 0 | 0 | 46,399 | 46,399 | 0 | 0 | 0 |
| B3070503 | CITY OF INDUSTRY | CA | | 10/10/2013 | | 700,858 | 0 | 0 | 0 | 0 | 0 | 0 | 19,787 | 19,787 | 0 | 0 | 0 |
| B4032402 | CITY OF INDUSTRY | CA | | 06/26/2014 | | 604,996 | 0 | 0 | 0 | 0 | 0 | 0 | 16,237 | 16,237 | 0 | 0 | 0 |
| B4120505 | CITY OF INDUSTRY | CA | | 04/24/2015 | | 1,124,595 | 0 | 0 | 0 | 0 | 0 | 0 | 30,211 | 30,211 | 0 | 0 | 0 |
| B5111106 | CITY OF INDUSTRY | CA | | 03/02/2016 | | 2,427,158 | 0 | 0 | 0 | 0 | 0 | 0 | 59,232 | 59,232 | 0 | 0 | 0 |
| A5112203 | CLAREMONT | CA | | 02/21/2006 | | 563,059 | 0 | 0 | 0 | 0 | 0 | 0 | 32,619 | 32,619 | 0 | 0 | 0 |
| B2012707 | CLOVERDALE | CA | | 04/30/2012 | | 1,941,114 | 0 | 0 | 0 | 0 | 0 | 0 | 59,146 | 59,146 | 0 | 0 | 0 |
| A5071319 | CLOVIS | CA | | 10/06/2005 | | 126,881 | 0 | 0 | 0 | 0 | 0 | 0 | 41,312 | 41,312 | 0 | 0 | 0 |
| B4041101 | CLOVIS | CA | | 07/01/2014 | | 288,273 | 0 | 0 | 0 | 0 | 0 | 0 | 7,926 | 7,926 | 0 | 0 | 0 |
| B6030305 | CLOVIS | CA | | 03/30/2016 | | 3,852,864 | 0 | 0 | 0 | 0 | 0 | 0 | 176,810 | 176,810 | 0 | 0 | 0 |
| B3102804 | COACHELLA | CA | | 01/13/2014 | | 424,868 | 0 | 0 | 0 | 0 | 0 | 0 | 17,722 | 17,722 | 0 | 0 | 0 |
| A7080303 | COCORAN | CA | | 10/22/2007 | | 244,707 | 0 | 0 | 0 | 0 | 0 | 0 | 11,339 | 11,339 | 0 | 0 | 0 |
| B6032302 | COMMERCE | CA | | 06/30/2016 | | 562,106 | 0 | 0 | 0 | 0 | 0 | 0 | 13,707 | 13,707 | 0 | 0 | 0 |
| B7062301 | COMPTON | CA | | 09/12/2017 | | 1,071,513 | 0 | 0 | 0 | 0 | 0 | 0 | 22,759 | 22,759 | 0 | 0 | 0 |
| A4042424 | CONCORD | CA | | 07/01/2004 | | 435,293 | 0 | 0 | 0 | 0 | 0 | 0 | 25,419 | 25,419 | 0 | 0 | 0 |
| A4042424-1 | CONCORD | CA | | 04/29/2014 | | 114,092 | 0 | 0 | 0 | 0 | 0 | 0 | 3,352 | 3,352 | 0 | 0 | 0 |
| B2121402 | CONCORD | CA | | 02/21/2013 | | 324,985 | 0 | 0 | 0 | 0 | 0 | 0 | 15,482 | 15,482 | 0 | 0 | 0 |
| A6121510 | CORNING | CA | | 02/20/2007 | | 456,854 | 0 | 0 | 0 | 0 | 0 | 0 | 37,472 | 37,472 | 0 | 0 | 0 |
| A3032101 | CORONA | CA | | 06/12/2003 | | 160,314 | 0 | 0 | 0 | 0 | 0 | 0 | 12,267 | 12,267 | 0 | 0 | 0 |
| A3071505 | CORONA | CA | | 12/10/2003 | | 285,848 | 0 | 0 | 0 | 0 | 0 | 0 | 18,431 | 18,431 | 0 | 0 | 0 |
| A4041301 | CORONA | CA | | 07/15/2004 | | 124,757 | 0 | 0 | 0 | 0 | 0 | 0 | 73,493 | 73,493 | 0 | 0 | 0 |
| A5072803 | CORONA | CA | | 09/28/2005 | | 257,773 | 0 | 0 | 0 | 0 | 0 | 0 | 21,328 | 21,328 | 0 | 0 | 0 |
| A7010506 | CORONA | CA | | 03/15/2007 | | 376,757 | 0 | 0 | 0 | 0 | 0 | 0 | 19,512 | 19,512 | 0 | 0 | 0 |
| A8112505 | CORONA | CA | | 01/29/2009 | | 262,079 | 0 | 0 | 0 | 0 | 0 | 0 | 15,720 | 15,720 | 0 | 0 | 0 |
| A9022705 | CORONA | CA | | 04/28/2009 | | 499,889 | 0 | 0 | 0 | 0 | 0 | 0 | 64,435 | 64,435 | 0 | 0 | 0 |
| A9040907 | CORONA | CA | | 06/12/2009 | | 2,719,304 | 0 | 0 | 0 | 0 | 0 | 0 | 91,154 | 91,154 | 0 | 0 | 0 |
| A9041301 | CORONA | CA | | 06/11/2009 | | 246,113 | 0 | 0 | 0 | 0 | 0 | 0 | 16,938 | 16,938 | 0 | 0 | 0 |
| B0021106 | CORONA | CA | | 04/08/2010 | | 366,015 | 0 | 0 | 0 | 0 | 0 | 0 | 42,724 | 42,724 | 0 | 0 | 0 |
| B2102603 | CORONA | CA | | 01/03/2013 | | 95,837 | 0 | 0 | 0 | 0 | 0 | 0 | 3,029 | 3,029 | 0 | 0 | 0 |
| B3022204 | CORONA | CA | | 04/11/2013 | | 678,056 | 0 | 0 | 0 | 0 | 0 | 0 | 20,745 | 20,745 | 0 | 0 | 0 |
| B4011304 | CORONA | CA | | 06/02/2014 | | 276,937 | 0 | 0 | 0 | 0 | 0 | 0 | 37,252 | 37,252 | 0 | 0 | 0 |
| B4011305 | CORONA | CA | | 06/02/2014 | | 491,335 | 0 | 0 | 0 | 0 | 0 | 0 | 66,094 | 66,094 | 0 | 0 | 0 |
| B4060203 | CORONA | CA | | 07/01/2014 | | 677,639 | 0 | 0 | 0 | 0 | 0 | 0 | 19,198 | 19,198 | 0 | 0 | 0 |
| B5031003 | CORONA | CA | | 07/31/2015 | | 6,434,444 | 0 | 0 | 0 | 0 | 0 | 0 | 150,752 | 150,752 | 0 | 0 | 0 |
| A8030703 | CORTE MADERA | CA | | 06/03/2008 | | 203,992 | 0 | 0 | 0 | 0 | 0 | 0 | 8,452 | 8,452 | 0 | 0 | 0 |
| A2090901 | COSTA MESA | CA | | 12/31/2006 | | 299,271 | 0 | 0 | 0 | 0 | 0 | 0 | 52,586 | 52,586 | 0 | 0 | 0 |
| A5101701 | COSTA MESA | CA | | 12/31/2006 | | 107,735 | 0 | 0 | 0 | 0 | 0 | 0 | 31,844 | 31,844 | 0 | 0 | 0 |
| A7010507 | COSTA MESA | CA | | 03/15/2007 | | 687,913 | 0 | 0 | 0 | 0 | 0 | 0 | 35,301 | 35,301 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8052004 | COSTA MESA | CA | | 08/06/2008 | | 143,581 | 0 | 0 | 0 | 0 | 0 | 0 | 9,235 | 9,235 | 0 | 0 | 0 |
| B0111103 | COSTA MESA | CA | | 01/20/2011 | | 123,883 | 0 | 0 | 0 | 0 | 0 | 0 | 36,553 | 36,553 | 0 | 0 | 0 |
| B1050601 | COSTA MESA | CA | | 07/25/2011 | | 378,025 | 0 | 0 | 0 | 0 | 0 | 0 | 33,956 | 33,956 | 0 | 0 | 0 |
| B2083006 | COSTA MESA | CA | | 11/28/2012 | | 1,008,017 | 0 | 0 | 0 | 0 | 0 | 0 | 29,705 | 29,705 | 0 | 0 | 0 |
| B3041704 | COSTA MESA | CA | | 07/10/2013 | | 314,164 | 0 | 0 | 0 | 0 | 0 | 0 | 8,165 | 8,165 | 0 | 0 | 0 |
| B3041704-1 | COSTA MESA | CA | | 04/05/2017 | | 181,705 | 0 | 0 | 0 | 0 | 0 | 0 | 4,650 | 4,650 | 0 | 0 | 0 |
| B5081201 | COSTA MESA | CA | | 10/30/2015 | | 817,580 | 0 | 0 | 0 | 0 | 0 | 0 | 30,756 | 30,756 | 0 | 0 | 0 |
| B5081201-1 | COSTA MESA | CA | | 10/05/2016 | | 337,930 | 0 | 0 | 0 | 0 | 0 | 0 | 12,626 | 12,626 | 0 | 0 | 0 |
| B5081410 | COSTA MESA | CA | | 11/05/2015 | | 379,641 | 0 | 0 | 0 | 0 | 0 | 0 | 10,275 | 10,275 | 0 | 0 | 0 |
| B6030205 | COSTA MESA | CA | | 04/07/2016 | | 8,187,210 | 0 | 0 | 0 | 0 | 0 | 0 | 208,656 | 208,656 | 0 | 0 | 0 |
| B3030601 | COTATI | CA | | 06/19/2013 | | 1,954,365 | 0 | 0 | 0 | 0 | 0 | 0 | 55,780 | 55,780 | 0 | 0 | 0 |
| A7052106 | COVINA | CA | | 07/26/2007 | | 101,853 | 0 | 0 | 0 | 0 | 0 | 0 | 20,068 | 20,068 | 0 | 0 | 0 |
| A8112506 | COVINA | CA | | 01/29/2009 | | 209,687 | 0 | 0 | 0 | 0 | 0 | 0 | 12,572 | 12,572 | 0 | 0 | 0 |
| A8021408 | CUDAHY | CA | | 04/28/2008 | | 944,090 | 0 | 0 | 0 | 0 | 0 | 0 | 41,622 | 41,622 | 0 | 0 | 0 |
| B4062303 | CUDAHY | CA | | 09/16/2014 | | 337,161 | 0 | 0 | 0 | 0 | 0 | 0 | 9,300 | 9,300 | 0 | 0 | 0 |
| A3021103-1 | CULVER CITY | CA | | 08/30/2013 | | 333,062 | 0 | 0 | 0 | 0 | 0 | 0 | 6,768 | 6,768 | 0 | 0 | 0 |
| A9040605 | CULVER CITY | CA | | 06/23/2009 | | 947,312 | 0 | 0 | 0 | 0 | 0 | 0 | 63,322 | 63,322 | 0 | 0 | 0 |
| B1121401 | CULVER CITY | CA | | 02/28/2012 | | 219,321 | 0 | 0 | 0 | 0 | 0 | 0 | 47,524 | 47,524 | 0 | 0 | 0 |
| B6072901 | CULVER CITY | CA | | 09/26/2016 | | 16,659,927 | 0 | 0 | 0 | 0 | 0 | 0 | 412,885 | 412,885 | 0 | 0 | 0 |
| B7102001 | CULVER CITY | CA | | 12/18/2017 | | 910,000 | 0 | 0 | 0 | 0 | 0 | 0 | 485,625 | 485,625 | 0 | 0 | 0 |
| B2061502 | DALY CITY | CA | | 09/28/2012 | | 781,524 | 0 | 0 | 0 | 0 | 0 | 0 | 23,988 | 23,988 | 0 | 0 | 0 |
| A7040204 | DANA POINT | CA | | 06/27/2007 | | 382,124 | 0 | 0 | 0 | 0 | 0 | 0 | 12,292 | 12,292 | 0 | 0 | 0 |
| B1092603 | DANA POINT | CA | | 12/08/2011 | | 724,270 | 0 | 0 | 0 | 0 | 0 | 0 | 25,825 | 25,825 | 0 | 0 | 0 |
| B3032704 | DANVILLE | CA | | 06/11/2013 | | 290,747 | 0 | 0 | 0 | 0 | 0 | 0 | 47,144 | 47,144 | 0 | 0 | 0 |
| B5082802 | DANVILLE | CA | | 11/20/2015 | | 455,055 | 0 | 0 | 0 | 0 | 0 | 0 | 8,140 | 8,140 | 0 | 0 | 0 |
| B7110601 | DANVILLE | CA | | 01/08/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 449,444 | 449,444 | 0 | 0 | 0 |
| A7050302 | DELANO | CA | | 07/09/2007 | | 274,648 | 0 | 0 | 0 | 0 | 0 | 0 | 13,406 | 13,406 | 0 | 0 | 0 |
| B1091901 | DELANO | CA | | 12/15/2011 | | 1,675,997 | 0 | 0 | 0 | 0 | 0 | 0 | 81,102 | 81,102 | 0 | 0 | 0 |
| B1050505 | DESERT HOT SPRINGS | CA | | 08/12/2011 | | 928,812 | 0 | 0 | 0 | 0 | 0 | 0 | 28,022 | 28,022 | 0 | 0 | 0 |
| B6041304 | DESERT HOT SPRINGS | CA | | 07/12/2016 | | 856,272 | 0 | 0 | 0 | 0 | 0 | 0 | 20,075 | 20,075 | 0 | 0 | 0 |
| B6110902 | DESERT HOT SPRINGS | CA | | 03/30/2017 | | 4,772,993 | 0 | 0 | 0 | 0 | 0 | 0 | 110,578 | 110,578 | 0 | 0 | 0 |
| B4022405 | DINUBA | CA | | 05/15/2014 | | 1,459,404 | 0 | 0 | 0 | 0 | 0 | 0 | 38,824 | 38,824 | 0 | 0 | 0 |
| B0072611 | DOWNEY | CA | | 11/23/2010 | | 308,536 | 0 | 0 | 0 | 0 | 0 | 0 | 96,392 | 96,392 | 0 | 0 | 0 |
| B3013005 | DUARTE | CA | | 03/29/2013 | | 1,582,249 | 0 | 0 | 0 | 0 | 0 | 0 | 48,341 | 48,341 | 0 | 0 | 0 |
| A3061203 | DUBLIN | CA | | 09/03/2003 | | 250,359 | 0 | 0 | 0 | 0 | 0 | 0 | 38,651 | 38,651 | 0 | 0 | 0 |
| A3112404 | DUBLIN | CA | | 02/09/2004 | | 1,943,425 | 0 | 0 | 0 | 0 | 0 | 0 | 137,698 | 137,698 | 0 | 0 | 0 |
| B1091404 | EAST PALO ALTO | CA | | 12/20/2011 | | 392,743 | 0 | 0 | 0 | 0 | 0 | 0 | 88,749 | 88,749 | 0 | 0 | 0 |
| A4051801 | EL CAJON | CA | | 08/12/2004 | | 256,322 | 0 | 0 | 0 | 0 | 0 | 0 | 33,518 | 33,518 | 0 | 0 | 0 |
| A7010803 | EL CAJON | CA | | 07/31/2007 | | 256,859 | 0 | 0 | 0 | 0 | 0 | 0 | 48,717 | 48,717 | 0 | 0 | 0 |
| A9101401 | EL CAJON | CA | | 12/14/2009 | | 148,972 | 0 | 0 | 0 | 0 | 0 | 0 | 69,180 | 69,180 | 0 | 0 | 0 |
| B0042902 | EL CAJON | CA | | 06/30/2010 | | 1,142,804 | 0 | 0 | 0 | 0 | 0 | 0 | 45,739 | 45,739 | 0 | 0 | 0 |
| B0080203 | EL CAJON | CA | | 10/13/2010 | | 333,125 | 0 | 0 | 0 | 0 | 0 | 0 | 10,297 | 10,297 | 0 | 0 | 0 |
| B0080204 | EL CAJON | CA | | 10/07/2010 | | 311,122 | 0 | 0 | 0 | 0 | 0 | 0 | 9,616 | 9,616 | 0 | 0 | 0 |
| B2031402 | EL CAJON | CA | | 06/19/2012 | | 198,512 | 0 | 0 | 0 | 0 | 0 | 0 | 39,905 | 39,905 | 0 | 0 | 0 |
| B2051106 | EL CAJON | CA | | 07/12/2012 | | 199,460 | 0 | 0 | 0 | 0 | 0 | 0 | 16,769 | 16,769 | 0 | 0 | 0 |
| B3030106 | EL CAJON | CA | | 05/02/2013 | | 257,832 | 0 | 0 | 0 | 0 | 0 | 0 | 8,061 | 8,061 | 0 | 0 | 0 |
| B3112703 | EL CAJON | CA | | 01/21/2014 | | 409,508 | 0 | 0 | 0 | 0 | 0 | 0 | 11,348 | 11,348 | 0 | 0 | 0 |
| B5021708 | EL CAJON | CA | | 05/04/2015 | | 2,857,851 | 0 | 0 | 0 | 0 | 0 | 0 | 78,748 | 78,748 | 0 | 0 | 0 |
| B5050502 | EL CAJON | CA | | 07/17/2015 | | 501,041 | 0 | 0 | 0 | 0 | 0 | 0 | 13,233 | 13,233 | 0 | 0 | 0 |
| B6101702 | EL CAJON | CA | | 01/25/2017 | | 559,367 | 0 | 0 | 0 | 0 | 0 | 0 | 13,565 | 13,565 | 0 | 0 | 0 |
| B6102701 | EL CAJON | CA | | 01/03/2017 | | 1,499,350 | 0 | 0 | 0 | 0 | 0 | 0 | 26,561 | 26,561 | 0 | 0 | 0 |
| A7042603 | EL CENTRO | CA | | 06/11/2007 | | 135,229 | 0 | 0 | 0 | 0 | 0 | 0 | 26,257 | 26,257 | 0 | 0 | 0 |
| B8011501 | EL CERRITO | CA | | 03/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,211,296 | 1,211,296 | 0 | 0 | 0 |
| A3010307 | EL MONTE | CA | | 03/11/2003 | | 162,100 | 0 | 0 | 0 | 0 | 0 | 0 | 26,223 | 26,223 | 0 | 0 | 0 |
| B1031705 | EL MONTE | CA | | 04/29/2011 | | 2,575,555 | 0 | 0 | 0 | 0 | 0 | 0 | 80,030 | 80,030 | 0 | 0 | 0 |
| B2041001 | EL SEGUNDO | CA | | 06/27/2012 | | 480,710 | 0 | 0 | 0 | 0 | 0 | 0 | 14,850 | 14,850 | 0 | 0 | 0 |
| B2111904 | EL SEGUNDO | CA | | 02/14/2013 | | 493,935 | 0 | 0 | 0 | 0 | 0 | 0 | 22,391 | 22,391 | 0 | 0 | 0 |
| B4012405 | EL SEGUNDO | CA | | 04/10/2014 | | 563,720 | 0 | 0 | 0 | 0 | 0 | 0 | 22,991 | 22,991 | 0 | 0 | 0 |
| B8061901 | EL SEGUNDO | CA | | 08/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,351,705 | 1,351,705 | 0 | 0 | 0 |
| B8061902 | EL SEGUNDO | CA | | 08/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 750,948 | 750,948 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A2112102 | EL SOBRANTE | CA | | 02/14/2003 | | 1,750,031 | 0 | 0 | 0 | 0 | 0 | 0 | 54,269 | 54,269 | 0 | 0 | 0 |
| A2092003 | ELK GROVE | CA | | 12/31/2006 | | 291,578 | 0 | 0 | 0 | 0 | 0 | 0 | 49,923 | 49,923 | 0 | 0 | 0 |
| A4040215 | ELK GROVE | CA | | 12/31/2006 | | 427,013 | 0 | 0 | 0 | 0 | 0 | 0 | 26,268 | 26,268 | 0 | 0 | 0 |
| A4081806 | ELK GROVE | CA | | 06/29/2005 | | 917,379 | 0 | 0 | 0 | 0 | 0 | 0 | 49,137 | 49,137 | 0 | 0 | 0 |
| A4090706 | ELK GROVE | CA | | 11/23/2004 | | 1,642,782 | 0 | 0 | 0 | 0 | 0 | 0 | 103,299 | 103,299 | 0 | 0 | 0 |
| A7050702 | ELK GROVE | CA | | 07/27/2007 | | 544,953 | 0 | 0 | 0 | 0 | 0 | 0 | 23,216 | 23,216 | 0 | 0 | 0 |
| B0061006 | ELK GROVE | CA | | 08/20/2010 | | 843,811 | 0 | 0 | 0 | 0 | 0 | 0 | 30,310 | 30,310 | 0 | 0 | 0 |
| B3112701 | ELK GROVE | CA | | 01/31/2014 | | 2,239,836 | 0 | 0 | 0 | 0 | 0 | 0 | 62,950 | 62,950 | 0 | 0 | 0 |
| A4091005 | EMERYVILLE | CA | | 12/07/2004 | | 107,598 | 0 | 0 | 0 | 0 | 0 | 0 | 50,107 | 50,107 | 0 | 0 | 0 |
| B6120506 | ENCINITAS | CA | | 02/27/2017 | | 315,593 | 0 | 0 | 0 | 0 | 0 | 0 | 7,744 | 7,744 | 0 | 0 | 0 |
| A5011201 | ESCONDIDO | CA | | 03/21/2005 | | 4,313 | 0 | 0 | 0 | 0 | 0 | 0 | 1,780 | 1,780 | 0 | 0 | 0 |
| A6121303 | ESCONDIDO | CA | | 03/08/2007 | | 418,050 | 0 | 0 | 0 | 0 | 0 | 0 | 21,059 | 21,059 | 0 | 0 | 0 |
| A8030605 | ESCONDIDO | CA | | 06/09/2008 | | 708,173 | 0 | 0 | 0 | 0 | 0 | 0 | 17,467 | 17,467 | 0 | 0 | 0 |
| A9040805 | ESCONDIDO | CA | | 05/28/2009 | | 279,169 | 0 | 0 | 0 | 0 | 0 | 0 | 9,227 | 9,227 | 0 | 0 | 0 |
| B2071205 | ESCONDIDO | CA | | 09/04/2012 | | 602,651 | 0 | 0 | 0 | 0 | 0 | 0 | 18,748 | 18,748 | 0 | 0 | 0 |
| B5073003 | ESCONDIDO | CA | | 01/21/2016 | | 660,949 | 0 | 0 | 0 | 0 | 0 | 0 | 23,783 | 23,783 | 0 | 0 | 0 |
| B6110901 | ESCONDIDO | CA | | 01/31/2017 | | 959,851 | 0 | 0 | 0 | 0 | 0 | 0 | 31,469 | 31,469 | 0 | 0 | 0 |
| A4101801 | EUREKA | CA | | 04/28/2005 | | 318,780 | 0 | 0 | 0 | 0 | 0 | 0 | 17,994 | 17,994 | 0 | 0 | 0 |
| B3120501 | EXETER | CA | | 04/01/2014 | | 1,174,419 | 0 | 0 | 0 | 0 | 0 | 0 | 47,368 | 47,368 | 0 | 0 | 0 |
| B0062201 | FAIR OAKS | CA | | 08/24/2010 | | 891,397 | 0 | 0 | 0 | 0 | 0 | 0 | 51,291 | 51,291 | 0 | 0 | 0 |
| A3070902 | FAIRFIELD | CA | | 10/07/2003 | | 156,711 | 0 | 0 | 0 | 0 | 0 | 0 | 23,660 | 23,660 | 0 | 0 | 0 |
| B8051706 | FAIRFIELD | CA | | 07/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,310 | 65,310 | 0 | 0 | 0 |
| B7051103 | FILLMORE | CA | | 07/24/2017 | | 559,669 | 0 | 0 | 0 | 0 | 0 | 0 | 12,029 | 12,029 | 0 | 0 | 0 |
| A5052301 | FOLSOM | CA | | 07/20/2005 | | 1,886,029 | 0 | 0 | 0 | 0 | 0 | 0 | 57,054 | 57,054 | 0 | 0 | 0 |
| A30318073 | FONTANA | CA | | 02/27/2006 | | 434,367 | 0 | 0 | 0 | 0 | 0 | 0 | 41,574 | 41,574 | 0 | 0 | 0 |
| A5060307 | FONTANA | CA | | 08/25/2005 | | 1,251,526 | 0 | 0 | 0 | 0 | 0 | 0 | 75,591 | 75,591 | 0 | 0 | 0 |
| A5120203 | FONTANA | CA | | 02/16/2006 | | 158,181 | 0 | 0 | 0 | 0 | 0 | 0 | 15,151 | 15,151 | 0 | 0 | 0 |
| A6122104 | FONTANA | CA | | 02/26/2007 | | 726,492 | 0 | 0 | 0 | 0 | 0 | 0 | 60,951 | 60,951 | 0 | 0 | 0 |
| B1081802 | FONTANA | CA | | 10/20/2011 | | 553,336 | 0 | 0 | 0 | 0 | 0 | 0 | 59,494 | 59,494 | 0 | 0 | 0 |
| B2091404 | FONTANA | CA | | 12/13/2012 | | 365,480 | 0 | 0 | 0 | 0 | 0 | 0 | 64,940 | 64,940 | 0 | 0 | 0 |
| B3011003 | FONTANA | CA | | 03/11/2013 | | 1,419,166 | 0 | 0 | 0 | 0 | 0 | 0 | 64,477 | 64,477 | 0 | 0 | 0 |
| B3011003-1 | FONTANA | CA | | 01/08/2016 | | 937,756 | 0 | 0 | 0 | 0 | 0 | 0 | 42,077 | 42,077 | 0 | 0 | 0 |
| B3020602 | FONTANA | CA | | 04/02/2013 | | 361,850 | 0 | 0 | 0 | 0 | 0 | 0 | 10,765 | 10,765 | 0 | 0 | 0 |
| B4100902 | FONTANA | CA | | 12/12/2014 | | 995,298 | 0 | 0 | 0 | 0 | 0 | 0 | 26,956 | 26,956 | 0 | 0 | 0 |
| B5010503 | FONTANA | CA | | 03/26/2015 | | 2,227,618 | 0 | 0 | 0 | 0 | 0 | 0 | 87,864 | 87,864 | 0 | 0 | 0 |
| B5010504 | FONTANA | CA | | 03/26/2015 | | 731,324 | 0 | 0 | 0 | 0 | 0 | 0 | 19,765 | 19,765 | 0 | 0 | 0 |
| B5020605 | FONTANA | CA | | 04/30/2015 | | 902,221 | 0 | 0 | 0 | 0 | 0 | 0 | 24,003 | 24,003 | 0 | 0 | 0 |
| B5080704 | FONTANA | CA | | 10/26/2015 | | 114,068 | 0 | 0 | 0 | 0 | 0 | 0 | 2,732 | 2,732 | 0 | 0 | 0 |
| B5080705 | FONTANA | CA | | 10/26/2015 | | 892,432 | 0 | 0 | 0 | 0 | 0 | 0 | 21,364 | 21,364 | 0 | 0 | 0 |
| B5080706 | FONTANA | CA | | 10/26/2015 | | 167,752 | 0 | 0 | 0 | 0 | 0 | 0 | 4,015 | 4,015 | 0 | 0 | 0 |
| B5102801 | FONTANA | CA | | 02/02/2016 | | 524,093 | 0 | 0 | 0 | 0 | 0 | 0 | 13,291 | 13,291 | 0 | 0 | 0 |
| 99072904 | FOOTHILL RANCH | CA | | 11/04/1999 | | 134,325 | 0 | 0 | 0 | 0 | 0 | 0 | 67,549 | 67,549 | 0 | 0 | 0 |
| A4041903 | FOSTER CITY | CA | | 07/15/2004 | | 654,454 | 0 | 0 | 0 | 0 | 0 | 0 | 39,376 | 39,376 | 0 | 0 | 0 |
| A4041903-2 | FOSTER CITY | CA | | 01/10/2013 | | 394,050 | 0 | 0 | 0 | 0 | 0 | 0 | 25,296 | 25,296 | 0 | 0 | 0 |
| A40419033 | FOSTER CITY | CA | | 01/04/2011 | | 472,354 | 0 | 0 | 0 | 0 | 0 | 0 | 28,566 | 28,566 | 0 | 0 | 0 |
| B0030904 | FOSTER CITY | CA | | 05/10/2010 | | 740,575 | 0 | 0 | 0 | 0 | 0 | 0 | 30,187 | 30,187 | 0 | 0 | 0 |
| B2061503 | FOSTER CITY | CA | | 08/31/2012 | | 848,046 | 0 | 0 | 0 | 0 | 0 | 0 | 18,449 | 18,449 | 0 | 0 | 0 |
| A8031009 | FOUNTAIN VALLEY | CA | | 06/13/2008 | | 201,209 | 0 | 0 | 0 | 0 | 0 | 0 | 4,820 | 4,820 | 0 | 0 | 0 |
| B4101004 | FOUNTAIN VALLEY | CA | | 11/24/2014 | | 802,896 | 0 | 0 | 0 | 0 | 0 | 0 | 50,490 | 50,490 | 0 | 0 | 0 |
| B6081804 | FOUNTAIN VALLEY | CA | | 10/28/2016 | | 3,455,178 | 0 | 0 | 0 | 0 | 0 | 0 | 91,008 | 91,008 | 0 | 0 | 0 |
| B6111019 | FOUNTAIN VALLEY | CA | | 01/26/2017 | | 1,561,095 | 0 | 0 | 0 | 0 | 0 | 0 | 38,488 | 38,488 | 0 | 0 | 0 |
| A8090502 | FREMONT | CA | | 11/18/2008 | | 620,236 | 0 | 0 | 0 | 0 | 0 | 0 | 87,389 | 87,389 | 0 | 0 | 0 |
| B0032608 | FREMONT | CA | | 07/15/2010 | | 1,395,120 | 0 | 0 | 0 | 0 | 0 | 0 | 55,469 | 55,469 | 0 | 0 | 0 |
| B2050201 | FREMONT | CA | | 07/20/2012 | | 233,303 | 0 | 0 | 0 | 0 | 0 | 0 | 7,457 | 7,457 | 0 | 0 | 0 |
| B3112504 | FREMONT | CA | | 03/05/2014 | | 368,993 | 0 | 0 | 0 | 0 | 0 | 0 | 14,997 | 14,997 | 0 | 0 | 0 |
| B6111505 | FREMONT | CA | | 02/01/2017 | | 7,047,698 | 0 | 0 | 0 | 0 | 0 | 0 | 226,519 | 226,519 | 0 | 0 | 0 |
| A6042103 | FRESNO | CA | | 12/31/2006 | | 85,688 | 0 | 0 | 0 | 0 | 0 | 0 | 21,496 | 21,496 | 0 | 0 | 0 |
| A6121104 | FRESNO | CA | | 02/26/2007 | | 530,098 | 0 | 0 | 0 | 0 | 0 | 0 | 24,063 | 24,063 | 0 | 0 | 0 |
| A7051809 | FRESNO | CA | | 10/31/2007 | | 601,672 | 0 | 0 | 0 | 0 | 0 | 0 | 24,853 | 24,853 | 0 | 0 | 0 |
| A7100503 | FRESNO | CA | | 12/20/2007 | | 431,856 | 0 | 0 | 0 | 0 | 0 | 0 | 12,997 | 12,997 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7121401 | FRESNO | CA | | 02/08/2008 | | 249,583 | 0 | 0 | 0 | 0 | 0 | 0 | 10,756 | 10,756 | 0 | 0 | 0 |
| A8082801 | FRESNO | CA | | 11/21/2008 | | 4,236,580 | 0 | 0 | 0 | 0 | 0 | 0 | 184,846 | 184,846 | 0 | 0 | 0 |
| A8082802 | FRESNO | CA | | 09/30/2008 | | 575,777 | 0 | 0 | 0 | 0 | 0 | 0 | 17,078 | 17,078 | 0 | 0 | 0 |
| A8121001 | FRESNO | CA | | 03/05/2009 | | 501,360 | 0 | 0 | 0 | 0 | 0 | 0 | 24,796 | 24,796 | 0 | 0 | 0 |
| B0042104 | FRESNO | CA | | 06/25/2010 | | 204,952 | 0 | 0 | 0 | 0 | 0 | 0 | 8,202 | 8,202 | 0 | 0 | 0 |
| B0051007 | FRESNO | CA | | 08/02/2010 | | 564,345 | 0 | 0 | 0 | 0 | 0 | 0 | 63,672 | 63,672 | 0 | 0 | 0 |
| B0052802 | FRESNO | CA | | 07/09/2010 | | 681,829 | 0 | 0 | 0 | 0 | 0 | 0 | 21,574 | 21,574 | 0 | 0 | 0 |
| B2091106 | FRESNO | CA | | 12/05/2012 | | 210,181 | 0 | 0 | 0 | 0 | 0 | 0 | 16,348 | 16,348 | 0 | 0 | 0 |
| B2110806 | FRESNO | CA | | 01/30/2013 | | 171,410 | 0 | 0 | 0 | 0 | 0 | 0 | 4,919 | 4,919 | 0 | 0 | 0 |
| B4022404 | FRESNO | CA | | 06/02/2014 | | 1,739,272 | 0 | 0 | 0 | 0 | 0 | 0 | 45,977 | 45,977 | 0 | 0 | 0 |
| B4120101 | FRESNO | CA | | 02/03/2015 | | 656,155 | 0 | 0 | 0 | 0 | 0 | 0 | 17,973 | 17,973 | 0 | 0 | 0 |
| B5100603 | FRESNO | CA | | 01/21/2016 | | 675,078 | 0 | 0 | 0 | 0 | 0 | 0 | 16,672 | 16,672 | 0 | 0 | 0 |
| B6031105 | FRESNO | CA | | 05/18/2016 | | 895,258 | 0 | 0 | 0 | 0 | 0 | 0 | 23,067 | 23,067 | 0 | 0 | 0 |
| B6032202 | FRESNO | CA | | 06/30/2016 | | 749,470 | 0 | 0 | 0 | 0 | 0 | 0 | 18,280 | 18,280 | 0 | 0 | 0 |
| B6120503 | FRESNO | CA | | 02/08/2017 | | 564,254 | 0 | 0 | 0 | 0 | 0 | 0 | 12,923 | 12,923 | 0 | 0 | 0 |
| B8090505 | FRESNO | CA | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,130,405 | 1,130,405 | 0 | 0 | 0 |
| A9090403 | FULLERTON | CA | | 10/30/2009 | | 952,230 | 0 | 0 | 0 | 0 | 0 | 0 | 29,444 | 29,444 | 0 | 0 | 0 |
| B2103105 | FULLERTON | CA | | 01/31/2013 | | 540,370 | 0 | 0 | 0 | 0 | 0 | 0 | 33,625 | 33,625 | 0 | 0 | 0 |
| W6022601 | FULLERTON | CA | | 04/14/2016 | | 6,013,688 | 0 | 0 | 0 | 0 | 0 | 0 | 45,862 | 45,862 | 0 | 0 | 0 |
| B4100901 | GALT | CA | | 12/05/2014 | | 1,543,721 | 0 | 0 | 0 | 0 | 0 | 0 | 40,538 | 40,538 | 0 | 0 | 0 |
| A4032402 | GARDEN GROVE | CA | | 11/18/2004 | | 373,196 | 0 | 0 | 0 | 0 | 0 | 0 | 23,683 | 23,683 | 0 | 0 | 0 |
| A4040201 | GARDEN GROVE | CA | | 06/30/2004 | | 1,585,075 | 0 | 0 | 0 | 0 | 0 | 0 | 109,025 | 109,025 | 0 | 0 | 0 |
| A7020204 | GARDEN GROVE | CA | | 04/16/2007 | | 319,519 | 0 | 0 | 0 | 0 | 0 | 0 | 8,496 | 8,496 | 0 | 0 | 0 |
| A8122301 | GARDEN GROVE | CA | | 03/10/2009 | | 164,685 | 0 | 0 | 0 | 0 | 0 | 0 | 6,991 | 6,991 | 0 | 0 | 0 |
| B1063002 | GARDEN GROVE | CA | | 09/07/2011 | | 2,263,138 | 0 | 0 | 0 | 0 | 0 | 0 | 69,588 | 69,588 | 0 | 0 | 0 |
| B2022401 | GARDEN GROVE | CA | | 05/10/2012 | | 592,726 | 0 | 0 | 0 | 0 | 0 | 0 | 29,117 | 29,117 | 0 | 0 | 0 |
| B2022707 | GARDEN GROVE | CA | | 05/07/2012 | | 305,651 | 0 | 0 | 0 | 0 | 0 | 0 | 14,461 | 14,461 | 0 | 0 | 0 |
| B8061204 | GARDEN GROVE | CA | | 08/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,577,756 | 1,577,756 | 0 | 0 | 0 |
| A2111201 | GARDENA | CA | | 01/28/2003 | | 139,406 | 0 | 0 | 0 | 0 | 0 | 0 | 11,006 | 11,006 | 0 | 0 | 0 |
| A6101001 | GARDENA | CA | | 12/06/2006 | | 205,484 | 0 | 0 | 0 | 0 | 0 | 0 | 10,795 | 10,795 | 0 | 0 | 0 |
| A8091801 | GARDENA | CA | | 11/12/2008 | | 1,021,735 | 0 | 0 | 0 | 0 | 0 | 0 | 45,110 | 45,110 | 0 | 0 | 0 |
| B3121201 | GARDENA | CA | | 02/28/2014 | | 388,089 | 0 | 0 | 0 | 0 | 0 | 0 | 11,001 | 11,001 | 0 | 0 | 0 |
| B5042902 | GARDENA | CA | | 07/22/2015 | | 460,886 | 0 | 0 | 0 | 0 | 0 | 0 | 27,409 | 27,409 | 0 | 0 | 0 |
| B5042904 | GARDENA | CA | | 07/22/2015 | | 1,299,744 | 0 | 0 | 0 | 0 | 0 | 0 | 77,298 | 77,298 | 0 | 0 | 0 |
| A4062503 | GLEN AVON | CA | | 10/14/2004 | | 256,504 | 0 | 0 | 0 | 0 | 0 | 0 | 130,011 | 130,011 | 0 | 0 | 0 |
| A3120305 | GLENDALE | CA | | 02/20/2004 | | 2,131,858 | 0 | 0 | 0 | 0 | 0 | 0 | 214,171 | 214,171 | 0 | 0 | 0 |
| A3121703 | GLENDALE | CA | | 02/12/2004 | | 608,408 | 0 | 0 | 0 | 0 | 0 | 0 | 41,930 | 41,930 | 0 | 0 | 0 |
| A7091703 | GLENDALE | CA | | 11/19/2007 | | 518,815 | 0 | 0 | 0 | 0 | 0 | 0 | 13,082 | 13,082 | 0 | 0 | 0 |
| A8121601 | GLENDALE | CA | | 01/14/2009 | | 779,318 | 0 | 0 | 0 | 0 | 0 | 0 | 33,202 | 33,202 | 0 | 0 | 0 |
| A8121602 | GLENDALE | CA | | 01/14/2009 | | 359,690 | 0 | 0 | 0 | 0 | 0 | 0 | 15,324 | 15,324 | 0 | 0 | 0 |
| B2082104 | GLENDALE | CA | | 11/01/2012 | | 1,014,733 | 0 | 0 | 0 | 0 | 0 | 0 | 32,036 | 32,036 | 0 | 0 | 0 |
| B3053106 | GLENDALE | CA | | 08/26/2013 | | 925,091 | 0 | 0 | 0 | 0 | 0 | 0 | 27,212 | 27,212 | 0 | 0 | 0 |
| B6040101 | GLENDALE | CA | | 06/21/2016 | | 2,754,332 | 0 | 0 | 0 | 0 | 0 | 0 | 67,155 | 67,155 | 0 | 0 | 0 |
| B8051603 | GLENDALE | CA | | 08/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,028,479 | 2,028,479 | 0 | 0 | 0 |
| A4010505 | GLENDORA | CA | | 03/25/2004 | | 835,854 | 0 | 0 | 0 | 0 | 0 | 0 | 82,947 | 82,947 | 0 | 0 | 0 |
| A4010505-1 | GLENDORA | CA | | 05/29/2015 | | 555,737 | 0 | 0 | 0 | 0 | 0 | 0 | 13,945 | 13,945 | 0 | 0 | 0 |
| A7042703 | GLENDORA | CA | | 07/12/2007 | | 230,419 | 0 | 0 | 0 | 0 | 0 | 0 | 11,356 | 11,356 | 0 | 0 | 0 |
| A7051502 | GLENDORA | CA | | 07/13/2007 | | 566,115 | 0 | 0 | 0 | 0 | 0 | 0 | 27,893 | 27,893 | 0 | 0 | 0 |
| A9030301 | GLENDORA | CA | | 04/30/2009 | | 854,390 | 0 | 0 | 0 | 0 | 0 | 0 | 36,789 | 36,789 | 0 | 0 | 0 |
| A9030301-1 | GLENDORA | CA | | 05/21/2015 | | 471,017 | 0 | 0 | 0 | 0 | 0 | 0 | 12,781 | 12,781 | 0 | 0 | 0 |
| B5012901 | GLENDORA | CA | | 04/30/2015 | | 551,351 | 0 | 0 | 0 | 0 | 0 | 0 | 15,050 | 15,050 | 0 | 0 | 0 |
| B5012902 | GLENDORA | CA | | 04/30/2015 | | 368,998 | 0 | 0 | 0 | 0 | 0 | 0 | 10,231 | 10,231 | 0 | 0 | 0 |
| B5012903 | GLENDORA | CA | | 04/30/2015 | | 451,112 | 0 | 0 | 0 | 0 | 0 | 0 | 12,311 | 12,311 | 0 | 0 | 0 |
| A8060904 | GOLETA | CA | | 08/21/2008 | | 132,456 | 0 | 0 | 0 | 0 | 0 | 0 | 19,399 | 19,399 | 0 | 0 | 0 |
| B5040602 | GRANADA HILLS | CA | | 06/23/2015 | | 767,749 | 0 | 0 | 0 | 0 | 0 | 0 | 21,368 | 21,368 | 0 | 0 | 0 |
| B0080603 | GRANITE BAY | CA | | 10/07/2010 | | 503,394 | 0 | 0 | 0 | 0 | 0 | 0 | 18,934 | 18,934 | 0 | 0 | 0 |
| A5012506 | GRASS VALLEY | CA | | 04/01/2005 | | 874,308 | 0 | 0 | 0 | 0 | 0 | 0 | 95,686 | 95,686 | 0 | 0 | 0 |
| B2051003 | GRASS VALLEY | CA | | 07/23/2012 | | 468,900 | 0 | 0 | 0 | 0 | 0 | 0 | 38,488 | 38,488 | 0 | 0 | 0 |
| B4081505 | GRASS VALLEY | CA | | 12/08/2014 | | 714,256 | 0 | 0 | 0 | 0 | 0 | 0 | 18,757 | 18,757 | 0 | 0 | 0 |
| A2111901 | GROVER BEACH | CA | | 02/19/2003 | | 133,357 | 0 | 0 | 0 | 0 | 0 | 0 | 15,945 | 15,945 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A5071201 | GROVER BEACH | CA | | 12/31/2006 | | 148,748 | 0 | 0 | 0 | 0 | 0 | 0 | 48,326 | 48,326 | 0 | 0 | 0 |
| A4121604 | HANFORD | CA | | 02/16/2005 | | 685,773 | 0 | 0 | 0 | 0 | 0 | 0 | 38,502 | 38,502 | 0 | 0 | 0 |
| B5030501 | HANFORD | CA | | 06/01/2015 | | 1,739,772 | 0 | 0 | 0 | 0 | 0 | 0 | 47,670 | 47,670 | 0 | 0 | 0 |
| B4120905 | HAWAIIAN GARDENS | CA | | 03/16/2015 | | 568,057 | 0 | 0 | 0 | 0 | 0 | 0 | 22,665 | 22,665 | 0 | 0 | 0 |
| B7021401 | HAWAIIAN GARDENS | CA | | 05/01/2017 | | 1,686,659 | 0 | 0 | 0 | 0 | 0 | 0 | 37,976 | 37,976 | 0 | 0 | 0 |
| B0030301 | HAWTHORNE | CA | | 05/14/2010 | | 399,134 | 0 | 0 | 0 | 0 | 0 | 0 | 41,603 | 41,603 | 0 | 0 | 0 |
| B0072006 | HAWTHORNE | CA | | 08/19/2010 | | 5,320,714 | 0 | 0 | 0 | 0 | 0 | 0 | 160,891 | 160,891 | 0 | 0 | 0 |
| B3073003 | HAWTHORNE | CA | | 10/23/2013 | | 519,565 | 0 | 0 | 0 | 0 | 0 | 0 | 13,827 | 13,827 | 0 | 0 | 0 |
| B5072802 | HAWTHORNE | CA | | 10/13/2015 | | 200,288 | 0 | 0 | 0 | 0 | 0 | 0 | 5,283 | 5,283 | 0 | 0 | 0 |
| B3042604 | HAYWARD | CA | | 07/09/2013 | | 2,114,078 | 0 | 0 | 0 | 0 | 0 | 0 | 58,242 | 58,242 | 0 | 0 | 0 |
| B4040802 | HAYWARD | CA | | 06/02/2014 | | 337,629 | 0 | 0 | 0 | 0 | 0 | 0 | 9,061 | 9,061 | 0 | 0 | 0 |
| B5020501 | HAYWARD | CA | | 02/26/2015 | | 662,131 | 0 | 0 | 0 | 0 | 0 | 0 | 41,146 | 41,146 | 0 | 0 | 0 |
| B5020509 | HAYWARD | CA | | 03/19/2015 | | 1,461,022 | 0 | 0 | 0 | 0 | 0 | 0 | 40,100 | 40,100 | 0 | 0 | 0 |
| B5062601 | HAYWARD | CA | | 10/08/2015 | | 582,336 | 0 | 0 | 0 | 0 | 0 | 0 | 14,635 | 14,635 | 0 | 0 | 0 |
| B6082601 | HAYWARD | CA | | 12/14/2016 | | 1,635,097 | 0 | 0 | 0 | 0 | 0 | 0 | 39,856 | 39,856 | 0 | 0 | 0 |
| A4021803 | HEMET | CA | | 03/29/2004 | | 331,871 | 0 | 0 | 0 | 0 | 0 | 0 | 247,125 | 247,125 | 0 | 0 | 0 |
| A4102302 | HEMET | CA | | 12/31/2006 | | 249,786 | 0 | 0 | 0 | 0 | 0 | 0 | 14,389 | 14,389 | 0 | 0 | 0 |
| A4110903 | HEMET | CA | | 02/22/2005 | | 107,637 | 0 | 0 | 0 | 0 | 0 | 0 | 46,142 | 46,142 | 0 | 0 | 0 |
| B7103001 | HERMOSA BEACH | CA | | 01/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 530,479 | 530,479 | 0 | 0 | 0 |
| B0081104 | HIGHLAND | CA | | 11/30/2010 | | 2,152,885 | 0 | 0 | 0 | 0 | 0 | 0 | 65,199 | 65,199 | 0 | 0 | 0 |
| B0060101 | HIGHLAND PARK | CA | | 07/27/2010 | | 733,743 | 0 | 0 | 0 | 0 | 0 | 0 | 32,198 | 32,198 | 0 | 0 | 0 |
| B5041603 | HOLLISTER | CA | | 07/15/2015 | | 974,155 | 0 | 0 | 0 | 0 | 0 | 0 | 26,544 | 26,544 | 0 | 0 | 0 |
| B5041604 | HOLLISTER | CA | | 07/27/2015 | | 974,155 | 0 | 0 | 0 | 0 | 0 | 0 | 26,544 | 26,544 | 0 | 0 | 0 |
| A1111502 | HUNTINGTON BEACH | CA | | 01/31/2002 | | 128,580 | 0 | 0 | 0 | 0 | 0 | 0 | 28,490 | 28,490 | 0 | 0 | 0 |
| A1111503 | HUNTINGTON BEACH | CA | | 01/31/2002 | | 80,907 | 0 | 0 | 0 | 0 | 0 | 0 | 17,850 | 17,850 | 0 | 0 | 0 |
| A2091803 | HUNTINGTON BEACH | CA | | 11/21/2002 | | 172,023 | 0 | 0 | 0 | 0 | 0 | 0 | 29,877 | 29,877 | 0 | 0 | 0 |
| A4102303 | HUNTINGTON BEACH | CA | | 01/31/2005 | | 429,822 | 0 | 0 | 0 | 0 | 0 | 0 | 24,756 | 24,756 | 0 | 0 | 0 |
| A4102303-1 | HUNTINGTON BEACH | CA | | 04/29/2014 | | 54,738 | 0 | 0 | 0 | 0 | 0 | 0 | 1,617 | 1,617 | 0 | 0 | 0 |
| A6111403 | HUNTINGTON BEACH | CA | | 01/29/2007 | | 311,475 | 0 | 0 | 0 | 0 | 0 | 0 | 26,007 | 26,007 | 0 | 0 | 0 |
| A8021307 | HUNTINGTON BEACH | CA | | 04/01/2008 | | 68,043 | 0 | 0 | 0 | 0 | 0 | 0 | 10,940 | 10,940 | 0 | 0 | 0 |
| B0110302 | HUNTINGTON BEACH | CA | | 01/14/2011 | | 220,980 | 0 | 0 | 0 | 0 | 0 | 0 | 6,425 | 6,425 | 0 | 0 | 0 |
| B3122014 | HUNTINGTON BEACH | CA | | 03/20/2014 | | 1,395,997 | 0 | 0 | 0 | 0 | 0 | 0 | 37,609 | 37,609 | 0 | 0 | 0 |
| B4090406 | HUNTINGTON BEACH | CA | | 10/07/2014 | | 790,265 | 0 | 0 | 0 | 0 | 0 | 0 | 16,063 | 16,063 | 0 | 0 | 0 |
| B8020605 | HUNTINGTON BEACH | CA | | 04/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,372,789 | 1,372,789 | 0 | 0 | 0 |
| B1060808 | HUNTINGTON PARK | CA | | 09/01/2011 | | 1,755,858 | 0 | 0 | 0 | 0 | 0 | 0 | 53,995 | 53,995 | 0 | 0 | 0 |
| B4042303 | IMPERIAL BEACH | CA | | 06/05/2014 | | 906,124 | 0 | 0 | 0 | 0 | 0 | 0 | 26,216 | 26,216 | 0 | 0 | 0 |
| A9031902 | INDIO | CA | | 05/21/2009 | | 403,818 | 0 | 0 | 0 | 0 | 0 | 0 | 16,892 | 16,892 | 0 | 0 | 0 |
| A9031903 | INDIO | CA | | 05/21/2009 | | 1,627,487 | 0 | 0 | 0 | 0 | 0 | 0 | 68,081 | 68,081 | 0 | 0 | 0 |
| A9031904 | INDIO | CA | | 05/21/2009 | | 358,174 | 0 | 0 | 0 | 0 | 0 | 0 | 14,986 | 14,986 | 0 | 0 | 0 |
| A9031906 | INDIO | CA | | 05/21/2009 | | 312,960 | 0 | 0 | 0 | 0 | 0 | 0 | 13,097 | 13,097 | 0 | 0 | 0 |
| A9031907 | INDIO | CA | | 05/21/2009 | | 208,835 | 0 | 0 | 0 | 0 | 0 | 0 | 8,747 | 8,747 | 0 | 0 | 0 |
| B3011401 | INDIO | CA | | 04/26/2013 | | 447,207 | 0 | 0 | 0 | 0 | 0 | 0 | 20,580 | 20,580 | 0 | 0 | 0 |
| B6101802 | INDIO | CA | | 12/16/2016 | | 838,506 | 0 | 0 | 0 | 0 | 0 | 0 | 20,445 | 20,445 | 0 | 0 | 0 |
| A4032612 | INGLEWOOD | CA | | 06/22/2004 | | 456,098 | 0 | 0 | 0 | 0 | 0 | 0 | 60,473 | 60,473 | 0 | 0 | 0 |
| B2042601 | INGLEWOOD | CA | | 06/26/2012 | | 54,665 | 0 | 0 | 0 | 0 | 0 | 0 | 2,741 | 2,741 | 0 | 0 | 0 |
| B3010702 | INGLEWOOD | CA | | 03/26/2013 | | 850,653 | 0 | 0 | 0 | 0 | 0 | 0 | 18,435 | 18,435 | 0 | 0 | 0 |
| B4091601 | INGLEWOOD | CA | | 12/03/2014 | | 234,542 | 0 | 0 | 0 | 0 | 0 | 0 | 9,129 | 9,129 | 0 | 0 | 0 |
| B8040904 | INGLEWOOD | CA | | 07/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,386 | 3,386 | 0 | 0 | 0 |
| A5092302 | IRVINE | CA | | 12/31/2006 | | 389,672 | 0 | 0 | 0 | 0 | 0 | 0 | 41,089 | 41,089 | 0 | 0 | 0 |
| B0052801 | IRVINE | CA | | 07/22/2010 | | 842,157 | 0 | 0 | 0 | 0 | 0 | 0 | 33,880 | 33,880 | 0 | 0 | 0 |
| B1011701 | IRVINE | CA | | 03/10/2011 | | 1,552,676 | 0 | 0 | 0 | 0 | 0 | 0 | 46,783 | 46,783 | 0 | 0 | 0 |
| B3062505 | IRVINE | CA | | 09/04/2013 | | 757,522 | 0 | 0 | 0 | 0 | 0 | 0 | 54,435 | 54,435 | 0 | 0 | 0 |
| B4110501 | IRVINE | CA | | 01/22/2015 | | 2,287,892 | 0 | 0 | 0 | 0 | 0 | 0 | 44,022 | 44,022 | 0 | 0 | 0 |
| B5050703 | IRVINE | CA | | 07/21/2015 | | 1,946,367 | 0 | 0 | 0 | 0 | 0 | 0 | 52,500 | 52,500 | 0 | 0 | 0 |
| B7030802 | IRVINE | CA | | 05/31/2017 | | 2,912,742 | 0 | 0 | 0 | 0 | 0 | 0 | 66,730 | 66,730 | 0 | 0 | 0 |
| B7110301 | IRVINE | CA | | 01/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,504,029 | 2,504,029 | 0 | 0 | 0 |
| A6030708 | IRWINDALE | CA | | 12/31/2006 | | 298,707 | 0 | 0 | 0 | 0 | 0 | 0 | 27,648 | 27,648 | 0 | 0 | 0 |
| B0072705 | IRWINDALE | CA | | 09/01/2010 | | 654,920 | 0 | 0 | 0 | 0 | 0 | 0 | 33,515 | 33,515 | 0 | 0 | 0 |
| B5021802 | LA CANADA-FLINTRIDGE | CA | | 05/15/2015 | | 179,931 | 0 | 0 | 0 | 0 | 0 | 0 | 20,998 | 20,998 | 0 | 0 | 0 |
| A3071101 | LA MESA | CA | | 09/23/2003 | | 825,663 | 0 | 0 | 0 | 0 | 0 | 0 | 126,644 | 126,644 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3021503 | LA MESA | CA | | 04/09/2013 | | 667,696 | 0 | 0 | 0 | 0 | 0 | 0 | 18,231 | 18,231 | 0 | 0 | 0 |
| B5052201 | LA MESA | CA | | 08/12/2015 | | 271,331 | 0 | 0 | 0 | 0 | 0 | 0 | 6,905 | 6,905 | 0 | 0 | 0 |
| B5052202 | LA MESA | CA | | 08/12/2015 | | 1,265,108 | 0 | 0 | 0 | 0 | 0 | 0 | 32,687 | 32,687 | 0 | 0 | 0 |
| B2080605 | LA PALMA | CA | | 10/25/2012 | | 430,128 | 0 | 0 | 0 | 0 | 0 | 0 | 20,710 | 20,710 | 0 | 0 | 0 |
| A4120205 | LA PUENTE | CA | | 02/28/2005 | | 418,752 | 0 | 0 | 0 | 0 | 0 | 0 | 46,950 | 46,950 | 0 | 0 | 0 |
| A4120205-1 | LA PUENTE | CA | | 09/23/2016 | | 224,775 | 0 | 0 | 0 | 0 | 0 | 0 | 27,198 | 27,198 | 0 | 0 | 0 |
| B3051304 | LA VERNE | CA | | 11/04/2013 | | 1,179,012 | 0 | 0 | 0 | 0 | 0 | 0 | 34,042 | 34,042 | 0 | 0 | 0 |
| B2051405 | LAFAYETTE | CA | | 07/23/2012 | | 193,859 | 0 | 0 | 0 | 0 | 0 | 0 | 9,285 | 9,285 | 0 | 0 | 0 |
| B2051407 | LAFAYETTE | CA | | 07/23/2012 | | 913,551 | 0 | 0 | 0 | 0 | 0 | 0 | 43,752 | 43,752 | 0 | 0 | 0 |
| A3072101 | LAGUNA BEACH | CA | | 10/08/2003 | | 273,443 | 0 | 0 | 0 | 0 | 0 | 0 | 38,798 | 38,798 | 0 | 0 | 0 |
| B2030204 | LAGUNA BEACH | CA | | 04/30/2012 | | 5,885,346 | 0 | 0 | 0 | 0 | 0 | 0 | 167,541 | 167,541 | 0 | 0 | 0 |
| B3052804 | LAGUNA BEACH | CA | | 08/05/2013 | | 720,533 | 0 | 0 | 0 | 0 | 0 | 0 | 21,510 | 21,510 | 0 | 0 | 0 |
| A9031203 | LAGUNA HILLS | CA | | 06/03/2009 | | 266,105 | 0 | 0 | 0 | 0 | 0 | 0 | 15,585 | 15,585 | 0 | 0 | 0 |
| B2061202 | LAGUNA NIGUEL | CA | | 10/05/2012 | | 446,666 | 0 | 0 | 0 | 0 | 0 | 0 | 36,573 | 36,573 | 0 | 0 | 0 |
| B5081203 | LAGUNA WOODS | CA | | 10/20/2015 | | 642,035 | 0 | 0 | 0 | 0 | 0 | 0 | 17,069 | 17,069 | 0 | 0 | 0 |
| B6100403 | LAGUNA WOODS | CA | | 12/12/2016 | | 1,467,942 | 0 | 0 | 0 | 0 | 0 | 0 | 35,187 | 35,187 | 0 | 0 | 0 |
| B4032403 | LAKE ELSINORE | CA | | 09/29/2014 | | 912,698 | 0 | 0 | 0 | 0 | 0 | 0 | 24,415 | 24,415 | 0 | 0 | 0 |
| B4041105 | LAKE ELSINORE | CA | | 07/07/2014 | | 510,293 | 0 | 0 | 0 | 0 | 0 | 0 | 21,048 | 21,048 | 0 | 0 | 0 |
| A1112902 | LAKE FOREST | CA | | 03/19/2002 | | 761,610 | 0 | 0 | 0 | 0 | 0 | 0 | 69,072 | 69,072 | 0 | 0 | 0 |
| A2042602 | LAKE FOREST | CA | | 06/20/2002 | | 319,045 | 0 | 0 | 0 | 0 | 0 | 0 | 63,526 | 63,526 | 0 | 0 | 0 |
| A4010602 | LAKE FOREST | CA | | 04/06/2004 | | 596,711 | 0 | 0 | 0 | 0 | 0 | 0 | 80,907 | 80,907 | 0 | 0 | 0 |
| A4100102 | LAKE FOREST | CA | | 12/13/2004 | | 476,999 | 0 | 0 | 0 | 0 | 0 | 0 | 222,317 | 222,317 | 0 | 0 | 0 |
| A9022701 | LAKE FOREST | CA | | 06/05/2009 | | 1,116,033 | 0 | 0 | 0 | 0 | 0 | 0 | 149,020 | 149,020 | 0 | 0 | 0 |
| B4101005 | LAKE FOREST | CA | | 11/24/2014 | | 1,094,409 | 0 | 0 | 0 | 0 | 0 | 0 | 68,815 | 68,815 | 0 | 0 | 0 |
| A7032901 | LAKESIDE | CA | | 06/04/2007 | | 428,424 | 0 | 0 | 0 | 0 | 0 | 0 | 33,522 | 33,522 | 0 | 0 | 0 |
| A2121904 | LAKEWOOD | CA | | 02/26/2003 | | 440,570 | 0 | 0 | 0 | 0 | 0 | 0 | 72,388 | 72,388 | 0 | 0 | 0 |
| A6121407 | LANCASTER | CA | | 03/08/2007 | | 204,186 | 0 | 0 | 0 | 0 | 0 | 0 | 42,740 | 42,740 | 0 | 0 | 0 |
| A6121408 | LANCASTER | CA | | 03/09/2007 | | 184,787 | 0 | 0 | 0 | 0 | 0 | 0 | 38,664 | 38,664 | 0 | 0 | 0 |
| A7052302 | LANCASTER | CA | | 08/29/2007 | | 217,285 | 0 | 0 | 0 | 0 | 0 | 0 | 40,383 | 40,383 | 0 | 0 | 0 |
| B3061101 | LANCASTER | CA | | 09/04/2013 | | 1,418,480 | 0 | 0 | 0 | 0 | 0 | 0 | 40,877 | 40,877 | 0 | 0 | 0 |
| B8020901 | LATHROP | CA | | 04/06/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,390,213 | 7,390,213 | 0 | 0 | 0 |
| B3050901 | LEMON GROVE | CA | | 07/15/2013 | | 1,255,299 | 0 | 0 | 0 | 0 | 0 | 0 | 37,689 | 37,689 | 0 | 0 | 0 |
| B5021707 | LEMON GROVE | CA | | 05/04/2015 | | 2,550,558 | 0 | 0 | 0 | 0 | 0 | 0 | 70,279 | 70,279 | 0 | 0 | 0 |
| B6070502 | LEMON GROVE | CA | | 09/02/2016 | | 749,981 | 0 | 0 | 0 | 0 | 0 | 0 | 18,594 | 18,594 | 0 | 0 | 0 |
| A1110702 | LIVERMORE | CA | | 01/07/2002 | | 877,179 | 0 | 0 | 0 | 0 | 0 | 0 | 75,668 | 75,668 | 0 | 0 | 0 |
| B2030703 | LIVERMORE | CA | | 06/14/2012 | | 489,488 | 0 | 0 | 0 | 0 | 0 | 0 | 15,950 | 15,950 | 0 | 0 | 0 |
| B2040501 | LIVERMORE | CA | | 05/31/2012 | | 1,558,101 | 0 | 0 | 0 | 0 | 0 | 0 | 211,137 | 211,137 | 0 | 0 | 0 |
| A3111301 | LOMPOC | CA | | 04/15/2004 | | 1,111,677 | 0 | 0 | 0 | 0 | 0 | 0 | 100,534 | 100,534 | 0 | 0 | 0 |
| A31113013 | LOMPOC | CA | | 04/27/2006 | | 896,020 | 0 | 0 | 0 | 0 | 0 | 0 | 63,036 | 63,036 | 0 | 0 | 0 |
| B2082103 | LOMPOC | CA | | 10/26/2012 | | 1,052,412 | 0 | 0 | 0 | 0 | 0 | 0 | 33,427 | 33,427 | 0 | 0 | 0 |
| B4013103 | LOMPOC | CA | | 04/24/2014 | | 1,011,237 | 0 | 0 | 0 | 0 | 0 | 0 | 28,743 | 28,743 | 0 | 0 | 0 |
| A0121301 | LONG BEACH | CA | | 07/09/2001 | | 67,114 | 0 | 0 | 0 | 0 | 0 | 0 | 17,623 | 17,623 | 0 | 0 | 0 |
| A4042410 | LONG BEACH | CA | | 07/01/2004 | | 237,439 | 0 | 0 | 0 | 0 | 0 | 0 | 13,871 | 13,871 | 0 | 0 | 0 |
| A4042410-1 | LONG BEACH | CA | | 04/30/2014 | | 41,898 | 0 | 0 | 0 | 0 | 0 | 0 | 1,230 | 1,230 | 0 | 0 | 0 |
| A4042422 | LONG BEACH | CA | | 07/01/2004 | | 367,659 | 0 | 0 | 0 | 0 | 0 | 0 | 21,464 | 21,464 | 0 | 0 | 0 |
| A4042422-1 | LONG BEACH | CA | | 04/30/2014 | | 97,779 | 0 | 0 | 0 | 0 | 0 | 0 | 2,864 | 2,864 | 0 | 0 | 0 |
| A5042902 | LONG BEACH | CA | | 07/19/2005 | | 1,302,805 | 0 | 0 | 0 | 0 | 0 | 0 | 79,988 | 79,988 | 0 | 0 | 0 |
| A5101803 | LONG BEACH | CA | | 12/31/2006 | | 74,705 | 0 | 0 | 0 | 0 | 0 | 0 | 12,705 | 12,705 | 0 | 0 | 0 |
| A6053106 | LONG BEACH | CA | | 08/10/2006 | | 480,549 | 0 | 0 | 0 | 0 | 0 | 0 | 116,747 | 116,747 | 0 | 0 | 0 |
| A7022702 | LONG BEACH | CA | | 05/23/2007 | | 508,011 | 0 | 0 | 0 | 0 | 0 | 0 | 101,391 | 101,391 | 0 | 0 | 0 |
| A7073005 | LONG BEACH | CA | | 10/29/2007 | | 156,672 | 0 | 0 | 0 | 0 | 0 | 0 | 6,976 | 6,976 | 0 | 0 | 0 |
| A8021907 | LONG BEACH | CA | | 05/05/2008 | | 213,624 | 0 | 0 | 0 | 0 | 0 | 0 | 23,256 | 23,256 | 0 | 0 | 0 |
| B1012102 | LONG BEACH | CA | | 04/29/2011 | | 1,112,605 | 0 | 0 | 0 | 0 | 0 | 0 | 34,128 | 34,128 | 0 | 0 | 0 |
| B2102303 | LONG BEACH | CA | | 12/21/2012 | | 357,239 | 0 | 0 | 0 | 0 | 0 | 0 | 16,616 | 16,616 | 0 | 0 | 0 |
| B2102605 | LONG BEACH | CA | | 01/11/2013 | | 24,820 | 0 | 0 | 0 | 0 | 0 | 0 | 4,343 | 4,343 | 0 | 0 | 0 |
| B3012503 | LONG BEACH | CA | | 04/01/2013 | | 343,970 | 0 | 0 | 0 | 0 | 0 | 0 | 10,378 | 10,378 | 0 | 0 | 0 |
| B4022601 | LONG BEACH | CA | | 03/27/2014 | | 133,858 | 0 | 0 | 0 | 0 | 0 | 0 | 3,775 | 3,775 | 0 | 0 | 0 |
| B5031304 | LONG BEACH | CA | | 06/19/2015 | | 1,420,241 | 0 | 0 | 0 | 0 | 0 | 0 | 52,983 | 52,983 | 0 | 0 | 0 |
| B6011301 | LONG BEACH | CA | | 03/30/2016 | | 573,069 | 0 | 0 | 0 | 0 | 0 | 0 | 13,992 | 13,992 | 0 | 0 | 0 |
| B6032303 | LONG BEACH | CA | | 06/17/2016 | | 480,078 | 0 | 0 | 0 | 0 | 0 | 0 | 17,130 | 17,130 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B7021701 | LONG BEACH | CA | | 04/21/2017 | | 2,339,065 | 0 | 0 | 0 | 0 | 0 | 0 | 53,888 | 53,888 | 0 | 0 | 0 |
| B7032401 | LONG BEACH | CA | | 06/12/2017 | | 1,671,845 | 0 | 0 | 0 | 0 | 0 | 0 | 38,755 | 38,755 | 0 | 0 | 0 |
| B7042602 | LONG BEACH | CA | | 07/10/2017 | | 1,138,890 | 0 | 0 | 0 | 0 | 0 | 0 | 26,254 | 26,254 | 0 | 0 | 0 |
| B8051604 | LONG BEACH | CA | | 07/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,108,789 | 1,108,789 | 0 | 0 | 0 |
| B8061203 | LONG BEACH | CA | | 08/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,126,969 | 1,126,969 | 0 | 0 | 0 |
| B8071701 | LONG BEACH | CA | | 10/01/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,673,816 | 3,673,816 | 0 | 0 | 0 |
| A2051702 | LOS ANGELES | CA | | 08/01/2002 | | 258,393 | 0 | 0 | 0 | 0 | 0 | 0 | 51,031 | 51,031 | 0 | 0 | 0 |
| A2082801 | LOS ANGELES | CA | | 12/02/2002 | | 219,540 | 0 | 0 | 0 | 0 | 0 | 0 | 38,035 | 38,035 | 0 | 0 | 0 |
| A3011401 | LOS ANGELES | CA | | 04/10/2003 | | 417,045 | 0 | 0 | 0 | 0 | 0 | 0 | 32,850 | 32,850 | 0 | 0 | 0 |
| A3031908 | LOS ANGELES | CA | | 08/01/2003 | | 549,944 | 0 | 0 | 0 | 0 | 0 | 0 | 83,014 | 83,014 | 0 | 0 | 0 |
| A3092402 | LOS ANGELES | CA | | 01/15/2004 | | 360,081 | 0 | 0 | 0 | 0 | 0 | 0 | 50,790 | 50,790 | 0 | 0 | 0 |
| A3112502 | LOS ANGELES | CA | | 12/31/2006 | | 242,792 | 0 | 0 | 0 | 0 | 0 | 0 | 33,944 | 33,944 | 0 | 0 | 0 |
| A31201023 | LOS ANGELES | CA | | 02/15/2007 | | 260,919 | 0 | 0 | 0 | 0 | 0 | 0 | 11,733 | 11,733 | 0 | 0 | 0 |
| A3121902 | LOS ANGELES | CA | | 02/23/2004 | | 235,712 | 0 | 0 | 0 | 0 | 0 | 0 | 187,597 | 187,597 | 0 | 0 | 0 |
| A4042412 | LOS ANGELES | CA | | 07/01/2004 | | 612,791 | 0 | 0 | 0 | 0 | 0 | 0 | 35,786 | 35,786 | 0 | 0 | 0 |
| A4120104 | LOS ANGELES | CA | | 01/27/2005 | | 1,717,335 | 0 | 0 | 0 | 0 | 0 | 0 | 56,303 | 56,303 | 0 | 0 | 0 |
| A5022803 | LOS ANGELES | CA | | 05/23/2005 | | 130,654 | 0 | 0 | 0 | 0 | 0 | 0 | 50,016 | 50,016 | 0 | 0 | 0 |
| A5050605 | LOS ANGELES | CA | | 07/19/2005 | | 176,598 | 0 | 0 | 0 | 0 | 0 | 0 | 63,031 | 63,031 | 0 | 0 | 0 |
| A5051101 | LOS ANGELES | CA | | 07/22/2005 | | 185,446 | 0 | 0 | 0 | 0 | 0 | 0 | 66,310 | 66,310 | 0 | 0 | 0 |
| A5102004 | LOS ANGELES | CA | | 01/23/2006 | | 234,853 | 0 | 0 | 0 | 0 | 0 | 0 | 69,628 | 69,628 | 0 | 0 | 0 |
| A5111007 | LOS ANGELES | CA | | 01/07/2008 | | 808,822 | 0 | 0 | 0 | 0 | 0 | 0 | 141,872 | 141,872 | 0 | 0 | 0 |
| A5111007-1 | LOS ANGELES | CA | | 10/07/2014 | | 1,122,981 | 0 | 0 | 0 | 0 | 0 | 0 | 53,545 | 53,545 | 0 | 0 | 0 |
| A5120204 | LOS ANGELES | CA | | 03/27/2006 | | 173,950 | 0 | 0 | 0 | 0 | 0 | 0 | 16,436 | 16,436 | 0 | 0 | 0 |
| A6032002 | LOS ANGELES | CA | | 12/31/2006 | | 462,179 | 0 | 0 | 0 | 0 | 0 | 0 | 12,213 | 12,213 | 0 | 0 | 0 |
| A6042504 | LOS ANGELES | CA | | 07/13/2006 | | 3,434,219 | 0 | 0 | 0 | 0 | 0 | 0 | 79,739 | 79,739 | 0 | 0 | 0 |
| A6122901 | LOS ANGELES | CA | | 03/15/2007 | | 389,213 | 0 | 0 | 0 | 0 | 0 | 0 | 17,347 | 17,347 | 0 | 0 | 0 |
| A7010508 | LOS ANGELES | CA | | 03/22/2007 | | 414,873 | 0 | 0 | 0 | 0 | 0 | 0 | 20,897 | 20,897 | 0 | 0 | 0 |
| A7040605 | LOS ANGELES | CA | | 06/12/2007 | | 1,521,317 | 0 | 0 | 0 | 0 | 0 | 0 | 74,830 | 74,830 | 0 | 0 | 0 |
| A8020401 | LOS ANGELES | CA | | 04/09/2008 | | 659,942 | 0 | 0 | 0 | 0 | 0 | 0 | 18,874 | 18,874 | 0 | 0 | 0 |
| A8072302 | LOS ANGELES | CA | | 10/01/2008 | | 792,393 | 0 | 0 | 0 | 0 | 0 | 0 | 112,797 | 112,797 | 0 | 0 | 0 |
| A8120201 | LOS ANGELES | CA | | 01/29/2009 | | 696,473 | 0 | 0 | 0 | 0 | 0 | 0 | 29,984 | 29,984 | 0 | 0 | 0 |
| A9031310 | LOS ANGELES | CA | | 06/02/2009 | | 2,151,257 | 0 | 0 | 0 | 0 | 0 | 0 | 265,632 | 265,632 | 0 | 0 | 0 |
| A9081701 | LOS ANGELES | CA | | 10/14/2009 | | 60,972 | 0 | 0 | 0 | 0 | 0 | 0 | 30,808 | 30,808 | 0 | 0 | 0 |
| B0041504 | LOS ANGELES | CA | | 06/23/2010 | | 424,113 | 0 | 0 | 0 | 0 | 0 | 0 | 48,869 | 48,869 | 0 | 0 | 0 |
| B0061725 | LOS ANGELES | CA | | 09/30/2010 | | 246,525 | 0 | 0 | 0 | 0 | 0 | 0 | 13,055 | 13,055 | 0 | 0 | 0 |
| B0062801 | LOS ANGELES | CA | | 09/15/2010 | | 1,567,736 | 0 | 0 | 0 | 0 | 0 | 0 | 48,837 | 48,837 | 0 | 0 | 0 |
| B0062801-1 | LOS ANGELES | CA | | 07/30/2015 | | 296,004 | 0 | 0 | 0 | 0 | 0 | 0 | 11,079 | 11,079 | 0 | 0 | 0 |
| B0111101 | LOS ANGELES | CA | | 12/29/2010 | | 393,507 | 0 | 0 | 0 | 0 | 0 | 0 | 38,273 | 38,273 | 0 | 0 | 0 |
| B0120812 | LOS ANGELES | CA | | 01/25/2011 | | 1,546,468 | 0 | 0 | 0 | 0 | 0 | 0 | 48,514 | 48,514 | 0 | 0 | 0 |
| B0120812-1 | LOS ANGELES | CA | | 01/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,359,909 | 1,359,909 | 0 | 0 | 0 |
| B1021008 | LOS ANGELES | CA | | 04/14/2011 | | 402,385 | 0 | 0 | 0 | 0 | 0 | 0 | 8,109 | 8,109 | 0 | 0 | 0 |
| B1030202 | LOS ANGELES | CA | | 05/10/2011 | | 829,252 | 0 | 0 | 0 | 0 | 0 | 0 | 25,252 | 25,252 | 0 | 0 | 0 |
| B1040602 | LOS ANGELES | CA | | 06/22/2011 | | 1,613,049 | 0 | 0 | 0 | 0 | 0 | 0 | 47,498 | 47,498 | 0 | 0 | 0 |
| B1040804 | LOS ANGELES | CA | | 06/30/2011 | | 335,682 | 0 | 0 | 0 | 0 | 0 | 0 | 10,414 | 10,414 | 0 | 0 | 0 |
| B1041801 | LOS ANGELES | CA | | 07/14/2011 | | 1,157,378 | 0 | 0 | 0 | 0 | 0 | 0 | 41,540 | 41,540 | 0 | 0 | 0 |
| B1042502 | LOS ANGELES | CA | | 07/29/2011 | | 2,273,076 | 0 | 0 | 0 | 0 | 0 | 0 | 67,292 | 67,292 | 0 | 0 | 0 |
| B1042503 | LOS ANGELES | CA | | 07/29/2011 | | 2,508,213 | 0 | 0 | 0 | 0 | 0 | 0 | 74,255 | 74,255 | 0 | 0 | 0 |
| B1051801 | LOS ANGELES | CA | | 08/01/2011 | | 787,427 | 0 | 0 | 0 | 0 | 0 | 0 | 22,839 | 22,839 | 0 | 0 | 0 |
| B1052506 | LOS ANGELES | CA | | 09/15/2011 | | 705,496 | 0 | 0 | 0 | 0 | 0 | 0 | 21,010 | 21,010 | 0 | 0 | 0 |
| B1060806 | LOS ANGELES | CA | | 08/15/2011 | | 929,641 | 0 | 0 | 0 | 0 | 0 | 0 | 29,552 | 29,552 | 0 | 0 | 0 |
| B1070614 | LOS ANGELES | CA | | 09/29/2011 | | 785,714 | 0 | 0 | 0 | 0 | 0 | 0 | 23,239 | 23,239 | 0 | 0 | 0 |
| B1070614-1 | LOS ANGELES | CA | | 06/29/2016 | | 1,488,121 | 0 | 0 | 0 | 0 | 0 | 0 | 33,945 | 33,945 | 0 | 0 | 0 |
| B1110706 | LOS ANGELES | CA | | 02/13/2012 | | 1,726,481 | 0 | 0 | 0 | 0 | 0 | 0 | 53,335 | 53,335 | 0 | 0 | 0 |
| B1110706-1 | LOS ANGELES | CA | | 05/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 112,335 | 112,335 | 0 | 0 | 0 |
| B1122004 | LOS ANGELES | CA | | 02/23/2012 | | 886,768 | 0 | 0 | 0 | 0 | 0 | 0 | 27,398 | 27,398 | 0 | 0 | 0 |
| B2012602 | LOS ANGELES | CA | | 03/27/2012 | | 571,589 | 0 | 0 | 0 | 0 | 0 | 0 | 49,864 | 49,864 | 0 | 0 | 0 |
| B2030601 | LOS ANGELES | CA | | 05/14/2012 | | 340,494 | 0 | 0 | 0 | 0 | 0 | 0 | 10,314 | 10,314 | 0 | 0 | 0 |
| B2032603 | LOS ANGELES | CA | | 05/17/2012 | | 382,048 | 0 | 0 | 0 | 0 | 0 | 0 | 18,080 | 18,080 | 0 | 0 | 0 |
| B2052405 | LOS ANGELES | CA | | 01/17/2013 | | 698,269 | 0 | 0 | 0 | 0 | 0 | 0 | 20,301 | 20,301 | 0 | 0 | 0 |
| B2052407 | LOS ANGELES | CA | | 08/22/2012 | | 1,155,291 | 0 | 0 | 0 | 0 | 0 | 0 | 34,258 | 34,258 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2100401 | LOS ANGELES | CA | | 01/23/2013 | | 112,708 | 0 | 0 | 0 | 0 | 0 | 0 | 3,371 | 3,371 | 0 | 0 | 0 |
| B2103102 | LOS ANGELES | CA | | 12/20/2012 | | 1,973,344 | 0 | 0 | 0 | 0 | 0 | 0 | 60,222 | 60,222 | 0 | 0 | 0 |
| B2110804 | LOS ANGELES | CA | | 01/30/2013 | | 371,911 | 0 | 0 | 0 | 0 | 0 | 0 | 10,968 | 10,968 | 0 | 0 | 0 |
| B2110805 | LOS ANGELES | CA | | 01/30/2013 | | 278,317 | 0 | 0 | 0 | 0 | 0 | 0 | 8,203 | 8,203 | 0 | 0 | 0 |
| B3010701 | LOS ANGELES | CA | | 03/26/2013 | | 658,972 | 0 | 0 | 0 | 0 | 0 | 0 | 14,280 | 14,280 | 0 | 0 | 0 |
| B3011102 | LOS ANGELES | CA | | 03/20/2013 | | 268,050 | 0 | 0 | 0 | 0 | 0 | 0 | 7,807 | 7,807 | 0 | 0 | 0 |
| B3030110 | LOS ANGELES | CA | | 06/03/2013 | | 680,603 | 0 | 0 | 0 | 0 | 0 | 0 | 30,234 | 30,234 | 0 | 0 | 0 |
| B3030110-1 | LOS ANGELES | CA | | 07/28/2015 | | 354,967 | 0 | 0 | 0 | 0 | 0 | 0 | 15,176 | 15,176 | 0 | 0 | 0 |
| B3030602 | LOS ANGELES | CA | | 04/19/2013 | | 1,845,395 | 0 | 0 | 0 | 0 | 0 | 0 | 39,772 | 39,772 | 0 | 0 | 0 |
| B3031304 | LOS ANGELES | CA | | 06/10/2013 | | 1,136,999 | 0 | 0 | 0 | 0 | 0 | 0 | 34,810 | 34,810 | 0 | 0 | 0 |
| B3031305 | LOS ANGELES | CA | | 06/10/2013 | | 921,159 | 0 | 0 | 0 | 0 | 0 | 0 | 28,203 | 28,203 | 0 | 0 | 0 |
| B3031306 | LOS ANGELES | CA | | 05/15/2013 | | 847,191 | 0 | 0 | 0 | 0 | 0 | 0 | 27,241 | 27,241 | 0 | 0 | 0 |
| B3041701 | LOS ANGELES | CA | | 06/03/2013 | | 2,653,622 | 0 | 0 | 0 | 0 | 0 | 0 | 85,997 | 85,997 | 0 | 0 | 0 |
| B3051502 | LOS ANGELES | CA | | 07/26/2013 | | 612,711 | 0 | 0 | 0 | 0 | 0 | 0 | 18,664 | 18,664 | 0 | 0 | 0 |
| B3060501 | LOS ANGELES | CA | | 08/27/2013 | | 1,961,678 | 0 | 0 | 0 | 0 | 0 | 0 | 59,376 | 59,376 | 0 | 0 | 0 |
| B3070303 | LOS ANGELES | CA | | 10/08/2013 | | 396,372 | 0 | 0 | 0 | 0 | 0 | 0 | 11,351 | 11,351 | 0 | 0 | 0 |
| B3070803 | LOS ANGELES | CA | | 09/18/2013 | | 1,016,161 | 0 | 0 | 0 | 0 | 0 | 0 | 42,303 | 42,303 | 0 | 0 | 0 |
| B3070903 | LOS ANGELES | CA | | 09/23/2013 | | 2,240,858 | 0 | 0 | 0 | 0 | 0 | 0 | 42,002 | 42,002 | 0 | 0 | 0 |
| B3070904 | LOS ANGELES | CA | | 09/23/2013 | | 3,660,132 | 0 | 0 | 0 | 0 | 0 | 0 | 68,585 | 68,585 | 0 | 0 | 0 |
| B3070905 | LOS ANGELES | CA | | 09/23/2013 | | 2,240,858 | 0 | 0 | 0 | 0 | 0 | 0 | 42,002 | 42,002 | 0 | 0 | 0 |
| B3081201 | LOS ANGELES | CA | | 11/07/2013 | | 755,800 | 0 | 0 | 0 | 0 | 0 | 0 | 21,507 | 21,507 | 0 | 0 | 0 |
| B3081906 | LOS ANGELES | CA | | 11/04/2013 | | 331,923 | 0 | 0 | 0 | 0 | 0 | 0 | 8,782 | 8,782 | 0 | 0 | 0 |
| B3110601 | LOS ANGELES | CA | | 03/07/2014 | | 1,577,389 | 0 | 0 | 0 | 0 | 0 | 0 | 41,861 | 41,861 | 0 | 0 | 0 |
| B3110603 | LOS ANGELES | CA | | 01/28/2014 | | 233,674 | 0 | 0 | 0 | 0 | 0 | 0 | 6,286 | 6,286 | 0 | 0 | 0 |
| B4011702 | LOS ANGELES | CA | | 03/31/2014 | | 336,108 | 0 | 0 | 0 | 0 | 0 | 0 | 8,527 | 8,527 | 0 | 0 | 0 |
| B4032702 | LOS ANGELES | CA | | 05/13/2014 | | 1,299,507 | 0 | 0 | 0 | 0 | 0 | 0 | 37,254 | 37,254 | 0 | 0 | 0 |
| B4041702 | LOS ANGELES | CA | | 07/11/2014 | | 506,074 | 0 | 0 | 0 | 0 | 0 | 0 | 9,674 | 9,674 | 0 | 0 | 0 |
| B4042803 | LOS ANGELES | CA | | 07/02/2014 | | 1,583,363 | 0 | 0 | 0 | 0 | 0 | 0 | 29,684 | 29,684 | 0 | 0 | 0 |
| B4081301 | LOS ANGELES | CA | | 10/23/2014 | | 1,834,692 | 0 | 0 | 0 | 0 | 0 | 0 | 50,284 | 50,284 | 0 | 0 | 0 |
| B4100702 | LOS ANGELES | CA | | 01/09/2015 | | 592,135 | 0 | 0 | 0 | 0 | 0 | 0 | 15,941 | 15,941 | 0 | 0 | 0 |
| B5021711 | LOS ANGELES | CA | | 05/06/2015 | | 1,896,219 | 0 | 0 | 0 | 0 | 0 | 0 | 114,754 | 114,754 | 0 | 0 | 0 |
| B5032407 | LOS ANGELES | CA | | 06/10/2015 | | 457,959 | 0 | 0 | 0 | 0 | 0 | 0 | 12,163 | 12,163 | 0 | 0 | 0 |
| B5071003 | LOS ANGELES | CA | | 09/18/2015 | | 1,283,733 | 0 | 0 | 0 | 0 | 0 | 0 | 33,506 | 33,506 | 0 | 0 | 0 |
| B5082003 | LOS ANGELES | CA | | 11/09/2015 | | 1,460,845 | 0 | 0 | 0 | 0 | 0 | 0 | 38,300 | 38,300 | 0 | 0 | 0 |
| B5082102 | LOS ANGELES | CA | | 11/09/2015 | | 1,546,571 | 0 | 0 | 0 | 0 | 0 | 0 | 39,264 | 39,264 | 0 | 0 | 0 |
| B5082105 | LOS ANGELES | CA | | 11/09/2015 | | 807,001 | 0 | 0 | 0 | 0 | 0 | 0 | 21,846 | 21,846 | 0 | 0 | 0 |
| B5090305 | LOS ANGELES | CA | | 11/13/2015 | | 228,904 | 0 | 0 | 0 | 0 | 0 | 0 | 4,096 | 4,096 | 0 | 0 | 0 |
| B5120401 | LOS ANGELES | CA | | 02/17/2016 | | 514,382 | 0 | 0 | 0 | 0 | 0 | 0 | 12,834 | 12,834 | 0 | 0 | 0 |
| B6041404 | LOS ANGELES | CA | | 07/28/2016 | | 2,098,328 | 0 | 0 | 0 | 0 | 0 | 0 | 50,873 | 50,873 | 0 | 0 | 0 |
| B6050603 | LOS ANGELES | CA | | 09/20/2016 | | 1,520,117 | 0 | 0 | 0 | 0 | 0 | 0 | 36,429 | 36,429 | 0 | 0 | 0 |
| B6050603-1 | LOS ANGELES | CA | | 11/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 252,350 | 252,350 | 0 | 0 | 0 |
| B6081103 | LOS ANGELES | CA | | 09/15/2016 | | 7,188,685 | 0 | 0 | 0 | 0 | 0 | 0 | 135,429 | 135,429 | 0 | 0 | 0 |
| B6081103-1 | LOS ANGELES | CA | | 01/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,600 | 19,600 | 0 | 0 | 0 |
| B6081606 | LOS ANGELES | CA | | 10/27/2016 | | 3,458,418 | 0 | 0 | 0 | 0 | 0 | 0 | 88,127 | 88,127 | 0 | 0 | 0 |
| B6082301 | LOS ANGELES | CA | | 10/31/2016 | | 6,318,961 | 0 | 0 | 0 | 0 | 0 | 0 | 138,284 | 138,284 | 0 | 0 | 0 |
| B6100306 | LOS ANGELES | CA | | 12/16/2016 | | 807,458 | 0 | 0 | 0 | 0 | 0 | 0 | 26,654 | 26,654 | 0 | 0 | 0 |
| B6110303 | LOS ANGELES | CA | | 02/14/2017 | | 701,554 | 0 | 0 | 0 | 0 | 0 | 0 | 17,204 | 17,204 | 0 | 0 | 0 |
| B6111010 | LOS ANGELES | CA | | 02/02/2017 | | 1,095,267 | 0 | 0 | 0 | 0 | 0 | 0 | 26,407 | 26,407 | 0 | 0 | 0 |
| B6112103 | LOS ANGELES | CA | | 01/31/2017 | | 611,036 | 0 | 0 | 0 | 0 | 0 | 0 | 13,841 | 13,841 | 0 | 0 | 0 |
| B6120505 | LOS ANGELES | CA | | 02/03/2017 | | 2,266,133 | 0 | 0 | 0 | 0 | 0 | 0 | 39,946 | 39,946 | 0 | 0 | 0 |
| B7020902 | LOS ANGELES | CA | | 03/30/2017 | | 1,806,428 | 0 | 0 | 0 | 0 | 0 | 0 | 42,581 | 42,581 | 0 | 0 | 0 |
| B7030201 | LOS ANGELES | CA | | 05/09/2017 | | 1,711,051 | 0 | 0 | 0 | 0 | 0 | 0 | 39,199 | 39,199 | 0 | 0 | 0 |
| B7030701 | LOS ANGELES | CA | | 06/23/2017 | | 333,416 | 0 | 0 | 0 | 0 | 0 | 0 | 28,157 | 28,157 | 0 | 0 | 0 |
| B7040301 | LOS ANGELES | CA | | 06/13/2017 | | 928,642 | 0 | 0 | 0 | 0 | 0 | 0 | 21,909 | 21,909 | 0 | 0 | 0 |
| B7041002 | LOS ANGELES | CA | | 06/05/2017 | | 1,910,230 | 0 | 0 | 0 | 0 | 0 | 0 | 28,956 | 28,956 | 0 | 0 | 0 |
| B7083102 | LOS ANGELES | CA | | 11/20/2017 | | 1,043,476 | 0 | 0 | 0 | 0 | 0 | 0 | 31,169 | 31,169 | 0 | 0 | 0 |
| B7091801 | LOS ANGELES | CA | | 11/15/2017 | | 823,875 | 0 | 0 | 0 | 0 | 0 | 0 | 18,256 | 18,256 | 0 | 0 | 0 |
| B7100501 | LOS ANGELES | CA | | 11/29/2017 | | 517,140 | 0 | 0 | 0 | 0 | 0 | 0 | 11,459 | 11,459 | 0 | 0 | 0 |
| B7101201 | LOS ANGELES | CA | | 11/21/2017 | | 2,736,000 | 0 | 0 | 0 | 0 | 0 | 0 | 60,613 | 60,613 | 0 | 0 | 0 |
| B7121303 | LOS ANGELES | CA | | 03/05/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,463,251 | 1,463,251 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8020104 | LOS ANGELES | CA | | 04/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,384,960 | 3,384,960 | 0 | 0 | 0 |
| B8030503 | LOS ANGELES | CA | | 05/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 599,248 | 599,248 | 0 | 0 | 0 |
| B8050404 | LOS ANGELES | CA | | 07/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,014,026 | 6,014,026 | 0 | 0 | 0 |
| B8071903 | LOS ANGELES | CA | | 09/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,877,104 | 1,877,104 | 0 | 0 | 0 |
| B8072304 | LOS ANGELES | CA | | 10/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,257,066 | 1,257,066 | 0 | 0 | 0 |
| B8072604 | LOS ANGELES | CA | | 10/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 795,094 | 795,094 | 0 | 0 | 0 |
| B8073004 | LOS ANGELES | CA | | 11/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,276,000 | 3,276,000 | 0 | 0 | 0 |
| B4120901 | LOS BANOS | CA | | 03/05/2015 | | 600,350 | 0 | 0 | 0 | 0 | 0 | 0 | 15,974 | 15,974 | 0 | 0 | 0 |
| A1110502 | LOS GATOS | CA | | 01/16/2002 | | 43,288 | 0 | 0 | 0 | 0 | 0 | 0 | 4,012 | 4,012 | 0 | 0 | 0 |
| A3031303 | LOS GATOS | CA | | 07/02/2003 | | 456,114 | 0 | 0 | 0 | 0 | 0 | 0 | 34,471 | 34,471 | 0 | 0 | 0 |
| A5021502 | LOS GATOS | CA | | 05/06/2005 | | 171,357 | 0 | 0 | 0 | 0 | 0 | 0 | 65,827 | 65,827 | 0 | 0 | 0 |
| A2081903 | LYNWOOD | CA | | 10/24/2002 | | 242,801 | 0 | 0 | 0 | 0 | 0 | 0 | 42,796 | 42,796 | 0 | 0 | 0 |
| B2121401 | MALIBU | CA | | 02/14/2013 | | 184,226 | 0 | 0 | 0 | 0 | 0 | 0 | 5,709 | 5,709 | 0 | 0 | 0 |
| A6040702 | MANHATTAN BEACH | CA | | 12/31/2006 | | 182,731 | 0 | 0 | 0 | 0 | 0 | 0 | 9,986 | 9,986 | 0 | 0 | 0 |
| A7120707 | MANTECA | CA | | 02/26/2007 | | 200,579 | 0 | 0 | 0 | 0 | 0 | 0 | 9,035 | 9,035 | 0 | 0 | 0 |
| B1080102 | MARINA DEL REY | CA | | 09/30/2011 | | 390,191 | 0 | 0 | 0 | 0 | 0 | 0 | 11,999 | 11,999 | 0 | 0 | 0 |
| B4022406 | MARIPOSA | CA | | 05/15/2014 | | 1,365,243 | 0 | 0 | 0 | 0 | 0 | 0 | 36,321 | 36,321 | 0 | 0 | 0 |
| B1082301 | MENLO PARK | CA | | 11/29/2011 | | 572,529 | 0 | 0 | 0 | 0 | 0 | 0 | 16,676 | 16,676 | 0 | 0 | 0 |
| B1112101 | MENLO PARK | CA | | 02/09/2012 | | 890,637 | 0 | 0 | 0 | 0 | 0 | 0 | 26,081 | 26,081 | 0 | 0 | 0 |
| B6050205 | MENLO PARK | CA | | 07/28/2016 | | 7,754,390 | 0 | 0 | 0 | 0 | 0 | 0 | 200,840 | 200,840 | 0 | 0 | 0 |
| B7030905 | MENLO PARK | CA | | 06/12/2017 | | 2,190,588 | 0 | 0 | 0 | 0 | 0 | 0 | 48,183 | 48,183 | 0 | 0 | 0 |
| B8052902 | MENLO PARK | CA | | 08/07/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,045,056 | 2,045,056 | 0 | 0 | 0 |
| B1110402 | MERCED | CA | | 03/20/2012 | | 1,182,358 | 0 | 0 | 0 | 0 | 0 | 0 | 36,035 | 36,035 | 0 | 0 | 0 |
| B5020204 | MILLBRAE | CA | | 04/08/2015 | | 1,577,640 | 0 | 0 | 0 | 0 | 0 | 0 | 32,321 | 32,321 | 0 | 0 | 0 |
| A9031209 | MILPITAS | CA | | 05/11/2009 | | 521,439 | 0 | 0 | 0 | 0 | 0 | 0 | 14,730 | 14,730 | 0 | 0 | 0 |
| B0022502 | MILPITAS | CA | | 04/22/2010 | | 2,020,595 | 0 | 0 | 0 | 0 | 0 | 0 | 40,625 | 40,625 | 0 | 0 | 0 |
| B0050302 | MILPITAS | CA | | 07/21/2010 | | 3,032,569 | 0 | 0 | 0 | 0 | 0 | 0 | 89,033 | 89,033 | 0 | 0 | 0 |
| B4012803 | MILPITAS | CA | | 03/13/2014 | | 686,388 | 0 | 0 | 0 | 0 | 0 | 0 | 19,915 | 19,915 | 0 | 0 | 0 |
| B4041703 | MILPITAS | CA | | 07/11/2014 | | 820,234 | 0 | 0 | 0 | 0 | 0 | 0 | 23,585 | 23,585 | 0 | 0 | 0 |
| B2032001 | MISSION HILLS | CA | | 06/14/2012 | | 1,548,798 | 0 | 0 | 0 | 0 | 0 | 0 | 49,800 | 49,800 | 0 | 0 | 0 |
| A3061604 | MISSION VIEJO | CA | | 12/31/2006 | | 158,084 | 0 | 0 | 0 | 0 | 0 | 0 | 23,213 | 23,213 | 0 | 0 | 0 |
| B2041201 | MISSION VIEJO | CA | | 06/28/2012 | | 347,052 | 0 | 0 | 0 | 0 | 0 | 0 | 28,967 | 28,967 | 0 | 0 | 0 |
| B0121703 | MODESTO | CA | | 02/10/2011 | | 253,020 | 0 | 0 | 0 | 0 | 0 | 0 | 72,471 | 72,471 | 0 | 0 | 0 |
| B2092101 | MODESTO | CA | | 11/20/2012 | | 1,815,088 | 0 | 0 | 0 | 0 | 0 | 0 | 80,142 | 80,142 | 0 | 0 | 0 |
| A8111901 | MONROVIA | CA | | 01/23/2009 | | 304,134 | 0 | 0 | 0 | 0 | 0 | 0 | 12,681 | 12,681 | 0 | 0 | 0 |
| A8111902 | MONROVIA | CA | | 01/23/2009 | | 171,660 | 0 | 0 | 0 | 0 | 0 | 0 | 7,318 | 7,318 | 0 | 0 | 0 |
| B4012802 | MONROVIA | CA | | 04/29/2014 | | 1,531,808 | 0 | 0 | 0 | 0 | 0 | 0 | 34,187 | 34,187 | 0 | 0 | 0 |
| A5113003 | MONTEBELLO | CA | | 12/31/2006 | | 370,916 | 0 | 0 | 0 | 0 | 0 | 0 | 21,497 | 21,497 | 0 | 0 | 0 |
| B3012502 | MONTEBELLO | CA | | 03/29/2013 | | 403,778 | 0 | 0 | 0 | 0 | 0 | 0 | 12,781 | 12,781 | 0 | 0 | 0 |
| B1060303 | MONTEREY | CA | | 08/18/2011 | | 934,136 | 0 | 0 | 0 | 0 | 0 | 0 | 28,929 | 28,929 | 0 | 0 | 0 |
| B1060303-1 | MONTEREY | CA | | 10/24/2013 | | 435,722 | 0 | 0 | 0 | 0 | 0 | 0 | 14,217 | 14,217 | 0 | 0 | 0 |
| B4091001 | MORENO VALLEY | CA | | 11/10/2014 | | 3,289,659 | 0 | 0 | 0 | 0 | 0 | 0 | 91,005 | 91,005 | 0 | 0 | 0 |
| B6042707 | MORENO VALLEY | CA | | 07/14/2016 | | 2,803,583 | 0 | 0 | 0 | 0 | 0 | 0 | 70,264 | 70,264 | 0 | 0 | 0 |
| B4092501 | MORGAN HILL | CA | | 11/05/2014 | | 426,574 | 0 | 0 | 0 | 0 | 0 | 0 | 12,164 | 12,164 | 0 | 0 | 0 |
| A6080802 | MORRO BAY | CA | | 12/31/2006 | | 190,420 | 0 | 0 | 0 | 0 | 0 | 0 | 8,553 | 8,553 | 0 | 0 | 0 |
| B2111601 | MORRO BAY | CA | | 01/31/2013 | | 277,484 | 0 | 0 | 0 | 0 | 0 | 0 | 12,806 | 12,806 | 0 | 0 | 0 |
| B2022403 | MOUNTAIN VIEW | CA | | 03/30/2012 | | 393,360 | 0 | 0 | 0 | 0 | 0 | 0 | 11,907 | 11,907 | 0 | 0 | 0 |
| B3052101 | MOUNTAIN VIEW | CA | | 08/29/2013 | | 284,984 | 0 | 0 | 0 | 0 | 0 | 0 | 8,504 | 8,504 | 0 | 0 | 0 |
| B4101401 | MOUNTAIN VIEW | CA | | 12/19/2014 | | 1,288,754 | 0 | 0 | 0 | 0 | 0 | 0 | 34,372 | 34,372 | 0 | 0 | 0 |
| B4120502 | MOUNTAIN VIEW | CA | | 03/11/2015 | | 1,655,827 | 0 | 0 | 0 | 0 | 0 | 0 | 45,447 | 45,447 | 0 | 0 | 0 |
| B7033003 | MOUNTAIN VIEW | CA | | 05/08/2017 | | 3,230,739 | 0 | 0 | 0 | 0 | 0 | 0 | 50,329 | 50,329 | 0 | 0 | 0 |
| B8092007 | MOUNTAIN VIEW | CA | | 11/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,313,125 | 6,313,125 | 0 | 0 | 0 |
| B0102502 | MURRIETA | CA | | 12/29/2010 | | 877,685 | 0 | 0 | 0 | 0 | 0 | 0 | 26,378 | 26,378 | 0 | 0 | 0 |
| B1082601 | MURRIETA | CA | | 11/09/2011 | | 890,380 | 0 | 0 | 0 | 0 | 0 | 0 | 31,546 | 31,546 | 0 | 0 | 0 |
| B8082801 | MURRIETA | CA | | 10/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 70,198 | 70,198 | 0 | 0 | 0 |
| B1030806 | NAPA | CA | | 05/31/2011 | | 898,382 | 0 | 0 | 0 | 0 | 0 | 0 | 27,351 | 27,351 | 0 | 0 | 0 |
| A8051201 | NATIONAL CITY | CA | | 07/18/2008 | | 1,656,518 | 0 | 0 | 0 | 0 | 0 | 0 | 41,161 | 41,161 | 0 | 0 | 0 |
| B6021703 | NEEDLES | CA | | 04/08/2016 | | 2,487,248 | 0 | 0 | 0 | 0 | 0 | 0 | 64,438 | 64,438 | 0 | 0 | 0 |
| A7122002 | NEWARK | CA | | 02/28/2008 | | 241,737 | 0 | 0 | 0 | 0 | 0 | 0 | 7,023 | 7,023 | 0 | 0 | 0 |
| A8031005 | NEWPORT BEACH | CA | | 06/12/2008 | | 184,618 | 0 | 0 | 0 | 0 | 0 | 0 | 7,505 | 7,505 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0040102 | NEWPORT BEACH | CA | | 06/18/2010 | | 1,388,561 | 0 | 0 | 0 | 0 | 0 | 0 | 106,079 | 106,079 | 0 | 0 | 0 |
| B0080610 | NEWPORT BEACH | CA | | 10/28/2010 | | 59,856 | 0 | 0 | 0 | 0 | 0 | 0 | 19,386 | 19,386 | 0 | 0 | 0 |
| B1030205 | NEWPORT BEACH | CA | | 04/11/2011 | | 431,074 | 0 | 0 | 0 | 0 | 0 | 0 | 15,969 | 15,969 | 0 | 0 | 0 |
| B3021302 | NEWPORT BEACH | CA | | 04/15/2013 | | 521,721 | 0 | 0 | 0 | 0 | 0 | 0 | 40,950 | 40,950 | 0 | 0 | 0 |
| B6042002 | NEWPORT BEACH | CA | | 06/30/2016 | | 3,623,709 | 0 | 0 | 0 | 0 | 0 | 0 | 67,872 | 67,872 | 0 | 0 | 0 |
| B6042002-1 | NEWPORT BEACH | CA | | 04/12/2017 | | 766,979 | 0 | 0 | 0 | 0 | 0 | 0 | 12,518 | 12,518 | 0 | 0 | 0 |
| B6071401 | NEWPORT BEACH | CA | | 11/02/2016 | | 1,957,595 | 0 | 0 | 0 | 0 | 0 | 0 | 51,290 | 51,290 | 0 | 0 | 0 |
| B6121302 | NEWPORT BEACH | CA | | 03/07/2017 | | 853,826 | 0 | 0 | 0 | 0 | 0 | 0 | 20,473 | 20,473 | 0 | 0 | 0 |
| B6121303 | NEWPORT BEACH | CA | | 03/07/2017 | | 1,305,851 | 0 | 0 | 0 | 0 | 0 | 0 | 31,313 | 31,313 | 0 | 0 | 0 |
| B0112201 | NIPOMO | CA | | 02/01/2011 | | 288,212 | 0 | 0 | 0 | 0 | 0 | 0 | 8,980 | 8,980 | 0 | 0 | 0 |
| B0112202 | NIPOMO | CA | | 02/01/2011 | | 193,616 | 0 | 0 | 0 | 0 | 0 | 0 | 7,272 | 7,272 | 0 | 0 | 0 |
| B4050703 | NIPOMO | CA | | 12/01/2014 | | 1,293,242 | 0 | 0 | 0 | 0 | 0 | 0 | 32,925 | 32,925 | 0 | 0 | 0 |
| A3021909 | NORTH HIGHLANDS | CA | | 05/01/2003 | | 695,611 | 0 | 0 | 0 | 0 | 0 | 0 | 53,913 | 53,913 | 0 | 0 | 0 |
| B0110501 | NORTH HILLS | CA | | 01/20/2011 | | 1,155,975 | 0 | 0 | 0 | 0 | 0 | 0 | 35,815 | 35,815 | 0 | 0 | 0 |
| A4062506 | NORTH HOLLYWOOD | CA | | 09/29/2004 | | 135,928 | 0 | 0 | 0 | 0 | 0 | 0 | 72,267 | 72,267 | 0 | 0 | 0 |
| B1061402 | NORTH HOLLYWOOD | CA | | 11/15/2011 | | 1,257,051 | 0 | 0 | 0 | 0 | 0 | 0 | 110,435 | 110,435 | 0 | 0 | 0 |
| B1110903 | NORTH HOLLYWOOD | CA | | 01/06/2012 | | 1,102,180 | 0 | 0 | 0 | 0 | 0 | 0 | 34,741 | 34,741 | 0 | 0 | 0 |
| B2021701 | NORTH HOLLYWOOD | CA | | 05/09/2012 | | 1,062,337 | 0 | 0 | 0 | 0 | 0 | 0 | 30,868 | 30,868 | 0 | 0 | 0 |
| B2031312 | NORTH HOLLYWOOD | CA | | 08/07/2012 | | 573,203 | 0 | 0 | 0 | 0 | 0 | 0 | 26,202 | 26,202 | 0 | 0 | 0 |
| B3052004 | NORTH HOLLYWOOD | CA | | 08/21/2013 | | 467,734 | 0 | 0 | 0 | 0 | 0 | 0 | 20,888 | 20,888 | 0 | 0 | 0 |
| B6022501 | NORTH HOLLYWOOD | CA | | 04/21/2016 | | 1,955,189 | 0 | 0 | 0 | 0 | 0 | 0 | 48,224 | 48,224 | 0 | 0 | 0 |
| B8042002 | NORTH HOLLYWOOD | CA | | 08/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 751,265 | 751,265 | 0 | 0 | 0 |
| A9030401 | NORTHRIDGE | CA | | 04/29/2009 | | 1,373,416 | 0 | 0 | 0 | 0 | 0 | 0 | 39,611 | 39,611 | 0 | 0 | 0 |
| B4021803 | NORTHRIDGE | CA | | 05/08/2014 | | 1,178,543 | 0 | 0 | 0 | 0 | 0 | 0 | 30,882 | 30,882 | 0 | 0 | 0 |
| B1040805 | NORWALK | CA | | 06/08/2011 | | 512,087 | 0 | 0 | 0 | 0 | 0 | 0 | 18,505 | 18,505 | 0 | 0 | 0 |
| B1062106 | NOVATO | CA | | 09/13/2011 | | 557,723 | 0 | 0 | 0 | 0 | 0 | 0 | 20,267 | 20,267 | 0 | 0 | 0 |
| A9030421 | OAKDALE | CA | | 05/19/2009 | | 313,188 | 0 | 0 | 0 | 0 | 0 | 0 | 14,592 | 14,592 | 0 | 0 | 0 |
| A4042425 | OAKLAND | CA | | 07/01/2004 | | 390,339 | 0 | 0 | 0 | 0 | 0 | 0 | 22,805 | 22,805 | 0 | 0 | 0 |
| A4042425-1 | OAKLAND | CA | | 04/29/2014 | | 100,431 | 0 | 0 | 0 | 0 | 0 | 0 | 2,941 | 2,941 | 0 | 0 | 0 |
| A5102404 | OAKLAND | CA | | 12/31/2006 | | 327,493 | 0 | 0 | 0 | 0 | 0 | 0 | 32,006 | 32,006 | 0 | 0 | 0 |
| A8012505 | OAKLAND | CA | | 04/23/2008 | | 201,915 | 0 | 0 | 0 | 0 | 0 | 0 | 8,794 | 8,794 | 0 | 0 | 0 |
| B0042001 | OAKLAND | CA | | 07/13/2010 | | 245,151 | 0 | 0 | 0 | 0 | 0 | 0 | 15,294 | 15,294 | 0 | 0 | 0 |
| B0043003 | OAKLAND | CA | | 07/12/2010 | | 514,765 | 0 | 0 | 0 | 0 | 0 | 0 | 20,467 | 20,467 | 0 | 0 | 0 |
| B1052301 | OAKLAND | CA | | 10/27/2011 | | 512,442 | 0 | 0 | 0 | 0 | 0 | 0 | 25,002 | 25,002 | 0 | 0 | 0 |
| B1052301-1 | OAKLAND | CA | | 10/30/2014 | | 1,113,680 | 0 | 0 | 0 | 0 | 0 | 0 | 29,157 | 29,157 | 0 | 0 | 0 |
| B3022501 | OAKLAND | CA | | 04/08/2013 | | 555,005 | 0 | 0 | 0 | 0 | 0 | 0 | 16,952 | 16,952 | 0 | 0 | 0 |
| B5081301 | OAKLAND | CA | | 10/29/2015 | | 790,869 | 0 | 0 | 0 | 0 | 0 | 0 | 44,858 | 44,858 | 0 | 0 | 0 |
| B7030807 | OAKLAND | CA | | 05/23/2017 | | 1,553,786 | 0 | 0 | 0 | 0 | 0 | 0 | 25,291 | 25,291 | 0 | 0 | 0 |
| B7100402 | OAKLAND | CA | | 12/01/2017 | | 5,721,956 | 0 | 0 | 0 | 0 | 0 | 0 | 8,048,574 | 8,048,574 | 0 | 0 | 0 |
| A3012802 | OCEANSIDE | CA | | 04/25/2003 | | 188,255 | 0 | 0 | 0 | 0 | 0 | 0 | 29,900 | 29,900 | 0 | 0 | 0 |
| A3012803 | OCEANSIDE | CA | | 04/25/2003 | | 125,504 | 0 | 0 | 0 | 0 | 0 | 0 | 19,934 | 19,934 | 0 | 0 | 0 |
| A6061301 | OCEANSIDE | CA | | 08/16/2006 | | 552,287 | 0 | 0 | 0 | 0 | 0 | 0 | 47,951 | 47,951 | 0 | 0 | 0 |
| A6071401 | OCEANSIDE | CA | | 09/08/2006 | | 343,628 | 0 | 0 | 0 | 0 | 0 | 0 | 15,424 | 15,424 | 0 | 0 | 0 |
| A9110602 | OCEANSIDE | CA | | 01/11/2010 | | 618,111 | 0 | 0 | 0 | 0 | 0 | 0 | 19,311 | 19,311 | 0 | 0 | 0 |
| B0061726 | OCEANSIDE | CA | | 08/18/2010 | | 723,375 | 0 | 0 | 0 | 0 | 0 | 0 | 26,295 | 26,295 | 0 | 0 | 0 |
| B0061726-1 | OCEANSIDE | CA | | 06/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,200,122 | 1,200,122 | 0 | 0 | 0 |
| B3081907 | OCEANSIDE | CA | | 10/15/2013 | | 990,818 | 0 | 0 | 0 | 0 | 0 | 0 | 29,848 | 29,848 | 0 | 0 | 0 |
| A7081001 | OJAI | CA | | 11/20/2007 | | 639,457 | 0 | 0 | 0 | 0 | 0 | 0 | 19,106 | 19,106 | 0 | 0 | 0 |
| B2020602 | OJAI | CA | | 03/29/2012 | | 969,541 | 0 | 0 | 0 | 0 | 0 | 0 | 30,557 | 30,557 | 0 | 0 | 0 |
| A9030417 | ONTARIO | CA | | 05/08/2009 | | 178,885 | 0 | 0 | 0 | 0 | 0 | 0 | 7,484 | 7,484 | 0 | 0 | 0 |
| A9030418 | ONTARIO | CA | | 05/08/2009 | | 86,455 | 0 | 0 | 0 | 0 | 0 | 0 | 3,618 | 3,618 | 0 | 0 | 0 |
| B0081802 | ONTARIO | CA | | 10/20/2010 | | 166,770 | 0 | 0 | 0 | 0 | 0 | 0 | 5,222 | 5,222 | 0 | 0 | 0 |
| B2051802 | ONTARIO | CA | | 08/14/2012 | | 1,277,523 | 0 | 0 | 0 | 0 | 0 | 0 | 40,014 | 40,014 | 0 | 0 | 0 |
| B3032804 | ONTARIO | CA | | 06/19/2013 | | 737,662 | 0 | 0 | 0 | 0 | 0 | 0 | 22,606 | 22,606 | 0 | 0 | 0 |
| B5030604 | ONTARIO | CA | | 05/28/2015 | | 1,724,471 | 0 | 0 | 0 | 0 | 0 | 0 | 46,063 | 46,063 | 0 | 0 | 0 |
| B5060302 | ONTARIO | CA | | 08/27/2015 | | 392,984 | 0 | 0 | 0 | 0 | 0 | 0 | 9,523 | 9,523 | 0 | 0 | 0 |
| B6020204 | ONTARIO | CA | | 04/25/2016 | | 1,307,300 | 0 | 0 | 0 | 0 | 0 | 0 | 34,986 | 34,986 | 0 | 0 | 0 |
| B6111402 | ONTARIO | CA | | 01/31/2017 | | 12,087,823 | 0 | 0 | 0 | 0 | 0 | 0 | 24,465 | 24,465 | 0 | 0 | 0 |
| A2060301 | ORANGE | CA | | 07/25/2002 | | 1,912,655 | 0 | 0 | 0 | 0 | 0 | 0 | 139,007 | 139,007 | 0 | 0 | 0 |
| A4030910 | ORANGE | CA | | 05/27/2004 | | 428,047 | 0 | 0 | 0 | 0 | 0 | 0 | 29,515 | 29,515 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7040504 | ORANGE | CA | | 06/07/2007 | | 247,126 | 0 | 0 | 0 | 0 | 0 | 0 | 12,276 | 12,276 | 0 | 0 | 0 |
| A9030601 | ORANGE | CA | | 04/20/2009 | | 1,856,747 | 0 | 0 | 0 | 0 | 0 | 0 | 127,332 | 127,332 | 0 | 0 | 0 |
| B1052703 | ORANGE | CA | | 07/28/2011 | | 1,076,554 | 0 | 0 | 0 | 0 | 0 | 0 | 40,077 | 40,077 | 0 | 0 | 0 |
| B1071901 | ORANGE | CA | | 09/12/2011 | | 4,172,728 | 0 | 0 | 0 | 0 | 0 | 0 | 77,566 | 77,566 | 0 | 0 | 0 |
| B2030202 | ORANGE | CA | | 05/01/2012 | | 509,329 | 0 | 0 | 0 | 0 | 0 | 0 | 16,706 | 16,706 | 0 | 0 | 0 |
| B7012005 | ORANGE | CA | | 03/23/2017 | | 596,864 | 0 | 0 | 0 | 0 | 0 | 0 | 13,360 | 13,360 | 0 | 0 | 0 |
| B8032101 | ORANGE | CA | | 05/22/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 978,309 | 978,309 | 0 | 0 | 0 |
| B4101006 | OTAY MESA | CA | | 11/24/2014 | | 370,231 | 0 | 0 | 0 | 0 | 0 | 0 | 23,282 | 23,282 | 0 | 0 | 0 |
| B4101008 | OTAY MESA | CA | | 11/24/2014 | | 695,135 | 0 | 0 | 0 | 0 | 0 | 0 | 43,710 | 43,710 | 0 | 0 | 0 |
| A7020901 | OXNARD | CA | | 05/03/2007 | | 615,687 | 0 | 0 | 0 | 0 | 0 | 0 | 29,958 | 29,958 | 0 | 0 | 0 |
| B0051203 | OXNARD | CA | | 07/02/2010 | | 946,336 | 0 | 0 | 0 | 0 | 0 | 0 | 18,313 | 18,313 | 0 | 0 | 0 |
| B1110403 | OXNARD | CA | | 02/09/2012 | | 396,064 | 0 | 0 | 0 | 0 | 0 | 0 | 11,910 | 11,910 | 0 | 0 | 0 |
| B3062008 | OXNARD | CA | | 09/11/2013 | | 1,404,064 | 0 | 0 | 0 | 0 | 0 | 0 | 44,557 | 44,557 | 0 | 0 | 0 |
| B4042402 | OXNARD | CA | | 07/15/2014 | | 2,472,206 | 0 | 0 | 0 | 0 | 0 | 0 | 66,343 | 66,343 | 0 | 0 | 0 |
| B4060903 | OXNARD | CA | | 09/12/2014 | | 539,464 | 0 | 0 | 0 | 0 | 0 | 0 | 14,877 | 14,877 | 0 | 0 | 0 |
| B5070201 | OXNARD | CA | | 09/25/2015 | | 1,350,005 | 0 | 0 | 0 | 0 | 0 | 0 | 34,676 | 34,676 | 0 | 0 | 0 |
| B5082004 | OXNARD | CA | | 11/16/2015 | | 1,058,966 | 0 | 0 | 0 | 0 | 0 | 0 | 26,887 | 26,887 | 0 | 0 | 0 |
| B8061202 | OXNARD | CA | | 08/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 68,156 | 68,156 | 0 | 0 | 0 |
| A9042302 | PACIFIC GROVE | CA | | 05/15/2009 | | 969,293 | 0 | 0 | 0 | 0 | 0 | 0 | 40,995 | 40,995 | 0 | 0 | 0 |
| B7042101 | PACIFIC PALISADES | CA | | 07/13/2017 | | 1,886,179 | 0 | 0 | 0 | 0 | 0 | 0 | 42,728 | 42,728 | 0 | 0 | 0 |
| B2081604 | PACIFICA | CA | | 10/31/2012 | | 537,424 | 0 | 0 | 0 | 0 | 0 | 0 | 16,845 | 16,845 | 0 | 0 | 0 |
| B3032702 | PACIFICA | CA | | 06/07/2013 | | 346,050 | 0 | 0 | 0 | 0 | 0 | 0 | 11,060 | 11,060 | 0 | 0 | 0 |
| B2092102 | PACOIMA | CA | | 12/12/2012 | | 478,454 | 0 | 0 | 0 | 0 | 0 | 0 | 21,812 | 21,812 | 0 | 0 | 0 |
| B3070502 | PACOIMA | CA | | 12/02/2013 | | 495,555 | 0 | 0 | 0 | 0 | 0 | 0 | 20,375 | 20,375 | 0 | 0 | 0 |
| A7031411 | PALM DESERT | CA | | 06/25/2007 | | 827,295 | 0 | 0 | 0 | 0 | 0 | 0 | 70,247 | 70,247 | 0 | 0 | 0 |
| A8082102 | PALM DESERT | CA | | 10/30/2008 | | 749,089 | 0 | 0 | 0 | 0 | 0 | 0 | 32,964 | 32,964 | 0 | 0 | 0 |
| B1112304 | PALM DESERT | CA | | 01/26/2012 | | 519,060 | 0 | 0 | 0 | 0 | 0 | 0 | 10,971 | 10,971 | 0 | 0 | 0 |
| B2011304 | PALM DESERT | CA | | 03/07/2012 | | 1,262,777 | 0 | 0 | 0 | 0 | 0 | 0 | 33,357 | 33,357 | 0 | 0 | 0 |
| B2020302 | PALM DESERT | CA | | 03/20/2012 | | 365,288 | 0 | 0 | 0 | 0 | 0 | 0 | 31,688 | 31,688 | 0 | 0 | 0 |
| B2020303 | PALM DESERT | CA | | 03/20/2012 | | 292,120 | 0 | 0 | 0 | 0 | 0 | 0 | 14,588 | 14,588 | 0 | 0 | 0 |
| B6040402 | PALM DESERT | CA | | 06/02/2016 | | 529,025 | 0 | 0 | 0 | 0 | 0 | 0 | 9,506 | 9,506 | 0 | 0 | 0 |
| B7022204 | PALM DESERT | CA | | 04/07/2017 | | 1,417,279 | 0 | 0 | 0 | 0 | 0 | 0 | 33,224 | 33,224 | 0 | 0 | 0 |
| B5020510 | PALM SPRINGS | CA | | 03/11/2015 | | 915,082 | 0 | 0 | 0 | 0 | 0 | 0 | 26,216 | 26,216 | 0 | 0 | 0 |
| B7070601 | PALM SPRINGS | CA | | 09/29/2017 | | 870,492 | 0 | 0 | 0 | 0 | 0 | 0 | 19,159 | 19,159 | 0 | 0 | 0 |
| B3060402 | PALMDALE | CA | | 08/12/2013 | | 1,226,107 | 0 | 0 | 0 | 0 | 0 | 0 | 53,222 | 53,222 | 0 | 0 | 0 |
| B5013005 | PALMDALE | CA | | 04/16/2015 | | 413,136 | 0 | 0 | 0 | 0 | 0 | 0 | 16,913 | 16,913 | 0 | 0 | 0 |
| B2012601 | PALO ALTO | CA | | 03/01/2012 | | 4,519,557 | 0 | 0 | 0 | 0 | 0 | 0 | 215,224 | 215,224 | 0 | 0 | 0 |
| B2012601-1 | PALO ALTO | CA | | 03/15/2016 | | 2,233,153 | 0 | 0 | 0 | 0 | 0 | 0 | 103,377 | 103,377 | 0 | 0 | 0 |
| B1062203 | PANORAMA CITY | CA | | 09/15/2011 | | 345,877 | 0 | 0 | 0 | 0 | 0 | 0 | 51,565 | 51,565 | 0 | 0 | 0 |
| A5120801 | PASADENA | CA | | 12/31/2006 | | 184,582 | 0 | 0 | 0 | 0 | 0 | 0 | 51,721 | 51,721 | 0 | 0 | 0 |
| A6090602 | PASADENA | CA | | 11/16/2006 | | 277,875 | 0 | 0 | 0 | 0 | 0 | 0 | 63,137 | 63,137 | 0 | 0 | 0 |
| A8020811 | PASADENA | CA | | 03/31/2008 | | 1,480,506 | 0 | 0 | 0 | 0 | 0 | 0 | 68,624 | 68,624 | 0 | 0 | 0 |
| B2031202 | PASADENA | CA | | 05/21/2012 | | 709,500 | 0 | 0 | 0 | 0 | 0 | 0 | 145,193 | 145,193 | 0 | 0 | 0 |
| B3050305 | PASADENA | CA | | 08/08/2013 | | 1,352,570 | 0 | 0 | 0 | 0 | 0 | 0 | 39,224 | 39,224 | 0 | 0 | 0 |
| B5071401 | PASADENA | CA | | 09/25/2015 | | 1,656,368 | 0 | 0 | 0 | 0 | 0 | 0 | 63,476 | 63,476 | 0 | 0 | 0 |
| B5110501 | PASADENA | CA | | 01/19/2016 | | 650,265 | 0 | 0 | 0 | 0 | 0 | 0 | 37,041 | 37,041 | 0 | 0 | 0 |
| B7080201 | PASADENA | CA | | 09/11/2017 | | 3,202,603 | 0 | 0 | 0 | 0 | 0 | 0 | 71,741 | 71,741 | 0 | 0 | 0 |
| A8012903 | PASO ROBLES | CA | | 04/17/2008 | | 219,370 | 0 | 0 | 0 | 0 | 0 | 0 | 7,971 | 7,971 | 0 | 0 | 0 |
| A8012904 | PASO ROBLES | CA | | 04/17/2008 | | 219,370 | 0 | 0 | 0 | 0 | 0 | 0 | 7,971 | 7,971 | 0 | 0 | 0 |
| B1031601 | PASO ROBLES | CA | | 05/17/2011 | | 1,268,724 | 0 | 0 | 0 | 0 | 0 | 0 | 63,500 | 63,500 | 0 | 0 | 0 |
| B3012806 | PASO ROBLES | CA | | 04/05/2013 | | 403,088 | 0 | 0 | 0 | 0 | 0 | 0 | 12,504 | 12,504 | 0 | 0 | 0 |
| B4112602 | PASO ROBLES | CA | | 02/12/2015 | | 325,748 | 0 | 0 | 0 | 0 | 0 | 0 | 8,719 | 8,719 | 0 | 0 | 0 |
| B4112603 | PASO ROBLES | CA | | 02/12/2015 | | 510,453 | 0 | 0 | 0 | 0 | 0 | 0 | 13,663 | 13,663 | 0 | 0 | 0 |
| B4112604 | PASO ROBLES | CA | | 02/12/2015 | | 389,255 | 0 | 0 | 0 | 0 | 0 | 0 | 10,420 | 10,420 | 0 | 0 | 0 |
| B4112605 | PASO ROBLES | CA | | 02/12/2015 | | 355,197 | 0 | 0 | 0 | 0 | 0 | 0 | 9,510 | 9,510 | 0 | 0 | 0 |
| B5102601 | PASO ROBLES | CA | | 01/04/2016 | | 986,531 | 0 | 0 | 0 | 0 | 0 | 0 | 25,647 | 25,647 | 0 | 0 | 0 |
| B6070802 | PASO ROBLES | CA | | 10/21/2016 | | 920,190 | 0 | 0 | 0 | 0 | 0 | 0 | 49,122 | 49,122 | 0 | 0 | 0 |
| B8042607 | PASO ROBLES | CA | | 07/06/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,818,837 | 2,818,837 | 0 | 0 | 0 |
| B0111801 | PERRIS | CA | | 02/07/2011 | | 1,199,341 | 0 | 0 | 0 | 0 | 0 | 0 | 56,574 | 56,574 | 0 | 0 | 0 |
| B2040405 | PERRIS | CA | | 06/12/2012 | | 1,366,551 | 0 | 0 | 0 | 0 | 0 | 0 | 64,699 | 64,699 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2101503 | PERRIS | CA | | 01/03/2013 | | 336,004 | 0 | 0 | 0 | 0 | 0 | 0 | 14,894 | 14,894 | 0 | 0 | 0 |
| B5092204 | PERRIS | CA | | 01/07/2016 | | 732,449 | 0 | 0 | 0 | 0 | 0 | 0 | 26,682 | 26,682 | 0 | 0 | 0 |
| B8102601 | PERRIS | CA | | 11/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,501,500 | 1,501,500 | 0 | 0 | 0 |
| A4042403 | PETALUMA | CA | | 07/01/2004 | | 455,437 | 0 | 0 | 0 | 0 | 0 | 0 | 26,603 | 26,603 | 0 | 0 | 0 |
| A4042403-1 | PETALUMA | CA | | 04/29/2014 | | 127,800 | 0 | 0 | 0 | 0 | 0 | 0 | 3,749 | 3,749 | 0 | 0 | 0 |
| B4020301 | PETALUMA | CA | | 05/05/2014 | | 356,186 | 0 | 0 | 0 | 0 | 0 | 0 | 48,441 | 48,441 | 0 | 0 | 0 |
| B4031204 | PICO RIVERA | CA | | 01/29/2015 | | 553,135 | 0 | 0 | 0 | 0 | 0 | 0 | 15,600 | 15,600 | 0 | 0 | 0 |
| B3062002 | PINOLE | CA | | 09/10/2013 | | 410,731 | 0 | 0 | 0 | 0 | 0 | 0 | 11,338 | 11,338 | 0 | 0 | 0 |
| B3112503 | PISMO BEACH | CA | | 03/27/2014 | | 339,333 | 0 | 0 | 0 | 0 | 0 | 0 | 9,281 | 9,281 | 0 | 0 | 0 |
| B3061205 | PITTSBURG | CA | | 09/27/2013 | | 603,048 | 0 | 0 | 0 | 0 | 0 | 0 | 16,885 | 16,885 | 0 | 0 | 0 |
| B4090401 | PITTSBURG | CA | | 10/07/2014 | | 743,703 | 0 | 0 | 0 | 0 | 0 | 0 | 20,701 | 20,701 | 0 | 0 | 0 |
| A5060906 | PLACENTIA | CA | | 09/02/2005 | | 159,265 | 0 | 0 | 0 | 0 | 0 | 0 | 57,287 | 57,287 | 0 | 0 | 0 |
| A7032702 | PLACENTIA | CA | | 06/13/2007 | | 804,966 | 0 | 0 | 0 | 0 | 0 | 0 | 40,732 | 40,732 | 0 | 0 | 0 |
| B5081005 | PLACENTIA | CA | | 11/12/2015 | | 1,277,835 | 0 | 0 | 0 | 0 | 0 | 0 | 32,966 | 32,966 | 0 | 0 | 0 |
| B6060305 | PLACENTIA | CA | | 08/01/2016 | | 2,384,397 | 0 | 0 | 0 | 0 | 0 | 0 | 60,415 | 60,415 | 0 | 0 | 0 |
| B8010402 | PLACENTIA | CA | | 03/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,664,121 | 3,664,121 | 0 | 0 | 0 |
| A4081305 | PLEASANT HILL | CA | | 11/22/2004 | | 214,172 | 0 | 0 | 0 | 0 | 0 | 0 | 103,898 | 103,898 | 0 | 0 | 0 |
| A4042407 | PLEASANTON | CA | | 12/31/2006 | | 300,597 | 0 | 0 | 0 | 0 | 0 | 0 | 17,554 | 17,554 | 0 | 0 | 0 |
| A4042407-1 | PLEASANTON | CA | | 04/30/2014 | | 81,467 | 0 | 0 | 0 | 0 | 0 | 0 | 2,392 | 2,392 | 0 | 0 | 0 |
| B8071902 | PLEASANTON | CA | | 10/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 72,275 | 72,275 | 0 | 0 | 0 |
| B5091702 | POLLOCK PINES | CA | | 03/31/2016 | | 387,918 | 0 | 0 | 0 | 0 | 0 | 0 | 9,319 | 9,319 | 0 | 0 | 0 |
| A4042426 | POMONA | CA | | 07/01/2004 | | 396,053 | 0 | 0 | 0 | 0 | 0 | 0 | 23,138 | 23,138 | 0 | 0 | 0 |
| A4042426-1 | POMONA | CA | | 04/29/2014 | | 100,431 | 0 | 0 | 0 | 0 | 0 | 0 | 2,941 | 2,941 | 0 | 0 | 0 |
| A5120209 | POMONA | CA | | 12/31/2006 | | 504,052 | 0 | (2,821) | 0 | 0 | (2,821) | 0 | 45,991 | 45,991 | 0 | 0 | 0 |
| A7101701 | POMONA | CA | | 12/11/2007 | | 1,081,348 | 0 | 0 | 0 | 0 | 0 | 0 | 50,982 | 50,982 | 0 | 0 | 0 |
| B1080203 | POMONA | CA | | 10/31/2011 | | 1,338,964 | 0 | 0 | 0 | 0 | 0 | 0 | 39,297 | 39,297 | 0 | 0 | 0 |
| B3032003 | POMONA | CA | | 05/29/2013 | | 395,877 | 0 | 0 | 0 | 0 | 0 | 0 | 12,035 | 12,035 | 0 | 0 | 0 |
| B5092404 | POMONA | CA | | 12/18/2015 | | 4,301,101 | 0 | 0 | 0 | 0 | 0 | 0 | 79,706 | 79,706 | 0 | 0 | 0 |
| B8082402 | POMONA | CA | | 10/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,532,515 | 3,532,515 | 0 | 0 | 0 |
| A2091203 | PORT HUENEME | CA | | 12/12/2002 | | 233,360 | 0 | 0 | 0 | 0 | 0 | 0 | 39,628 | 39,628 | 0 | 0 | 0 |
| A2102901 | POWAY | CA | | 01/30/2003 | | 482,712 | 0 | 0 | 0 | 0 | 0 | 0 | 85,555 | 85,555 | 0 | 0 | 0 |
| A2102901-1 | POWAY | CA | | 07/26/2012 | | 176,449 | 0 | 0 | 0 | 0 | 0 | 0 | 31,274 | 31,274 | 0 | 0 | 0 |
| B2041002 | POWAY | CA | | 07/19/2012 | | 669,176 | 0 | 0 | 0 | 0 | 0 | 0 | 21,362 | 21,362 | 0 | 0 | 0 |
| B4060902 | POWAY | CA | | 07/15/2014 | | 556,965 | 0 | 0 | 0 | 0 | 0 | 0 | 16,255 | 16,255 | 0 | 0 | 0 |
| B5050404 | POWAY | CA | | 07/28/2015 | | 608,940 | 0 | 0 | 0 | 0 | 0 | 0 | 36,503 | 36,503 | 0 | 0 | 0 |
| B2031605 | RAMONA | CA | | 05/30/2012 | | 1,966,484 | 0 | 0 | 0 | 0 | 0 | 0 | 61,143 | 61,143 | 0 | 0 | 0 |
| B2031607 | RAMONA | CA | | 05/30/2012 | | 339,055 | 0 | 0 | 0 | 0 | 0 | 0 | 10,541 | 10,541 | 0 | 0 | 0 |
| B5022403 | RAMONA | CA | | 05/08/2015 | | 2,762,702 | 0 | 0 | 0 | 0 | 0 | 0 | 77,313 | 77,313 | 0 | 0 | 0 |
| A3100602 | RANCHO CORDOVA | CA | | 12/05/2003 | | 448,131 | 0 | 0 | 0 | 0 | 0 | 0 | 63,794 | 63,794 | 0 | 0 | 0 |
| A31006023 | RANCHO CORDOVA | CA | | 08/29/2005 | | 164,916 | 0 | 0 | 0 | 0 | 0 | 0 | 22,800 | 22,800 | 0 | 0 | 0 |
| A6070706 | RANCHO CORDOVA | CA | | 09/28/2006 | | 287,411 | 0 | 0 | 0 | 0 | 0 | 0 | 15,603 | 15,603 | 0 | 0 | 0 |
| A8062302 | RANCHO CORDOVA | CA | | 07/10/2008 | | 882,801 | 0 | 0 | 0 | 0 | 0 | 0 | 39,858 | 39,858 | 0 | 0 | 0 |
| B1082605 | RANCHO CORDOVA | CA | | 11/07/2011 | | 2,307,987 | 0 | 0 | 0 | 0 | 0 | 0 | 70,896 | 70,896 | 0 | 0 | 0 |
| B2030604 | RANCHO CORDOVA | CA | | 04/26/2012 | | 1,466,047 | 0 | 0 | 0 | 0 | 0 | 0 | 126,500 | 126,500 | 0 | 0 | 0 |
| B6050403 | RANCHO CORDOVA | CA | | 06/30/2016 | | 4,684,235 | 0 | 0 | 0 | 0 | 0 | 0 | 114,211 | 114,211 | 0 | 0 | 0 |
| A3061001 | RANCHO CUCAMONGA | CA | | 09/15/2003 | | 1,122,764 | 0 | 0 | 0 | 0 | 0 | 0 | 173,836 | 173,836 | 0 | 0 | 0 |
| B0051401 | RANCHO CUCAMONGA | CA | | 06/29/2010 | | 548,525 | 0 | 0 | 0 | 0 | 0 | 0 | 15,261 | 15,261 | 0 | 0 | 0 |
| B0111604 | RANCHO CUCAMONGA | CA | | 01/24/2011 | | 258,875 | 0 | 0 | 0 | 0 | 0 | 0 | 12,545 | 12,545 | 0 | 0 | 0 |
| B4040703 | RANCHO CUCAMONGA | CA | | 06/06/2014 | | 337,940 | 0 | 0 | 0 | 0 | 0 | 0 | 13,737 | 13,737 | 0 | 0 | 0 |
| B1080801 | RANCHO DOMINGUEZ | CA | | 09/23/2011 | | 1,198,987 | 0 | 0 | 0 | 0 | 0 | 0 | 37,351 | 37,351 | 0 | 0 | 0 |
| B2012403 | RANCHO DOMINGUEZ | CA | | 03/30/2012 | | 1,068,519 | 0 | 0 | 0 | 0 | 0 | 0 | 34,572 | 34,572 | 0 | 0 | 0 |
| A6041002 | RANCHO SANTA MARGARITA | CA | | 12/31/2006 | | 156,144 | 0 | 0 | 0 | 0 | 0 | 0 | 7,546 | 7,546 | 0 | 0 | 0 |
| A4041305 | REDDING | CA | | 06/23/2004 | | 335,659 | 0 | 0 | 0 | 0 | 0 | 0 | 208,307 | 208,307 | 0 | 0 | 0 |
| B1082302 | REDDING | CA | | 10/27/2011 | | 292,185 | 0 | 0 | 0 | 0 | 0 | 0 | 13,868 | 13,868 | 0 | 0 | 0 |
| B2083007 | REDDING | CA | | 11/02/2012 | | 1,293,292 | 0 | 0 | 0 | 0 | 0 | 0 | 39,183 | 39,183 | 0 | 0 | 0 |
| B3052805 | REDDING | CA | | 08/08/2013 | | 328,661 | 0 | 0 | 0 | 0 | 0 | 0 | 9,535 | 9,535 | 0 | 0 | 0 |
| A2091905 | REDLANDS | CA | | 12/03/2002 | | 367,021 | 0 | 0 | 0 | 0 | 0 | 0 | 63,001 | 63,001 | 0 | 0 | 0 |
| A7082903 | REDLANDS | CA | | 10/22/2007 | | 212,526 | 0 | 0 | 0 | 0 | 0 | 0 | 8,560 | 8,560 | 0 | 0 | 0 |
| B1030404 | REDLANDS | CA | | 05/25/2011 | | 1,718,445 | 0 | 0 | 0 | 0 | 0 | 0 | 50,976 | 50,976 | 0 | 0 | 0 |
| A5060802 | REDWOOD CITY | CA | | 08/25/2005 | | 161,490 | 0 | 0 | 0 | 0 | 0 | 0 | 9,600 | 9,600 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A5060803 | REDWOOD CITY | CA | | 08/25/2005 | | 154,635 | 0 | 0 | 0 | 0 | 0 | 0 | 9,190 | 9,190 | 0 | 0 | 0 |
| A5101205 | REDWOOD CITY | CA | | 12/31/2006 | | 89,921 | 0 | 0 | 0 | 0 | 0 | 0 | 5,212 | 5,212 | 0 | 0 | 0 |
| A6121502 | REDWOOD CITY | CA | | 02/08/2007 | | 1,254,701 | 0 | 0 | 0 | 0 | 0 | 0 | 56,411 | 56,411 | 0 | 0 | 0 |
| A7052407 | REDWOOD CITY | CA | | 08/17/2007 | | 217,285 | 0 | 0 | 0 | 0 | 0 | 0 | 40,383 | 40,383 | 0 | 0 | 0 |
| A8012308 | REDWOOD CITY | CA | | 04/01/2008 | | 263,483 | 0 | 0 | 0 | 0 | 0 | 0 | 11,427 | 11,427 | 0 | 0 | 0 |
| B3011603 | REDWOOD CITY | CA | | 03/07/2013 | | 257,858 | 0 | 0 | 0 | 0 | 0 | 0 | 7,945 | 7,945 | 0 | 0 | 0 |
| B3043004 | REDWOOD CITY | CA | | 07/22/2013 | | 216,935 | 0 | 0 | 0 | 0 | 0 | 0 | 6,338 | 6,338 | 0 | 0 | 0 |
| B4111102 | REDWOOD CITY | CA | | 01/08/2015 | | 2,467,221 | 0 | 0 | 0 | 0 | 0 | 0 | 66,424 | 66,424 | 0 | 0 | 0 |
| B5021305 | REDWOOD CITY | CA | | 06/15/2015 | | 1,489,864 | 0 | 0 | 0 | 0 | 0 | 0 | 42,110 | 42,110 | 0 | 0 | 0 |
| B5040203 | REDWOOD CITY | CA | | 06/30/2015 | | 1,889,074 | 0 | 0 | 0 | 0 | 0 | 0 | 51,759 | 51,759 | 0 | 0 | 0 |
| B5040203-1 | REDWOOD CITY | CA | | 11/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 171,500 | 171,500 | 0 | 0 | 0 |
| B5061701 | REDWOOD CITY | CA | | 08/31/2015 | | 2,252,398 | 0 | 0 | 0 | 0 | 0 | 0 | 130,650 | 130,650 | 0 | 0 | 0 |
| B6121901 | REDWOOD CITY | CA | | 03/07/2017 | | 1,335,859 | 0 | 0 | 0 | 0 | 0 | 0 | 31,488 | 31,488 | 0 | 0 | 0 |
| B8061903 | REDWOOD CITY | CA | | 08/22/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,092,518 | 2,092,518 | 0 | 0 | 0 |
| A8061601 | RESEDA | CA | | 08/28/2008 | | 461,390 | 0 | 0 | 0 | 0 | 0 | 0 | 11,302 | 11,302 | 0 | 0 | 0 |
| B4022403 | RIDGECREST | CA | | 05/15/2014 | | 1,765,407 | 0 | 0 | 0 | 0 | 0 | 0 | 46,965 | 46,965 | 0 | 0 | 0 |
| B7060502 | RIDGECREST | CA | | 08/24/2017 | | 670,029 | 0 | 0 | 0 | 0 | 0 | 0 | 14,313 | 14,313 | 0 | 0 | 0 |
| B7042104 | RIPON | CA | | 07/11/2017 | | 1,213,447 | 0 | 0 | 0 | 0 | 0 | 0 | 57,553 | 57,553 | 0 | 0 | 0 |
| A4040228 | RIVERSIDE | CA | | 07/06/2004 | | 238,518 | 0 | 0 | 0 | 0 | 0 | 0 | 29,797 | 29,797 | 0 | 0 | 0 |
| A5072102 | RIVERSIDE | CA | | 10/14/2005 | | 289,510 | 0 | 0 | 0 | 0 | 0 | 0 | 29,472 | 29,472 | 0 | 0 | 0 |
| A7010502 | RIVERSIDE | CA | | 01/31/2008 | | 342,966 | 0 | 0 | 0 | 0 | 0 | 0 | 15,916 | 15,916 | 0 | 0 | 0 |
| A8061310 | RIVERSIDE | CA | | 09/04/2008 | | 1,358,205 | 0 | 0 | 0 | 0 | 0 | 0 | 31,683 | 31,683 | 0 | 0 | 0 |
| B1020103 | RIVERSIDE | CA | | 03/31/2011 | | 2,060,293 | 0 | 0 | 0 | 0 | 0 | 0 | 63,683 | 63,683 | 0 | 0 | 0 |
| B1102004 | RIVERSIDE | CA | | 01/31/2012 | | 1,908,514 | 0 | 0 | 0 | 0 | 0 | 0 | 60,150 | 60,150 | 0 | 0 | 0 |
| B2022810 | RIVERSIDE | CA | | 04/26/2012 | | 290,638 | 0 | 0 | 0 | 0 | 0 | 0 | 9,722 | 9,722 | 0 | 0 | 0 |
| B2031203 | RIVERSIDE | CA | | 05/10/2012 | | 376,156 | 0 | 0 | 0 | 0 | 0 | 0 | 11,085 | 11,085 | 0 | 0 | 0 |
| B2061802 | RIVERSIDE | CA | | 08/28/2012 | | 458,019 | 0 | 0 | 0 | 0 | 0 | 0 | 21,552 | 21,552 | 0 | 0 | 0 |
| B2070302 | RIVERSIDE | CA | | 09/28/2012 | | 1,414,927 | 0 | 0 | 0 | 0 | 0 | 0 | 44,634 | 44,634 | 0 | 0 | 0 |
| B2090701 | RIVERSIDE | CA | | 11/09/2012 | | 746,683 | 0 | 0 | 0 | 0 | 0 | 0 | 31,935 | 31,935 | 0 | 0 | 0 |
| B2101505 | RIVERSIDE | CA | | 01/03/2013 | | 287,971 | 0 | 0 | 0 | 0 | 0 | 0 | 12,774 | 12,774 | 0 | 0 | 0 |
| B3031308 | RIVERSIDE | CA | | 05/16/2013 | | 1,020,121 | 0 | 0 | 0 | 0 | 0 | 0 | 31,020 | 31,020 | 0 | 0 | 0 |
| B3062001 | RIVERSIDE | CA | | 09/13/2013 | | 412,089 | 0 | 0 | 0 | 0 | 0 | 0 | 11,707 | 11,707 | 0 | 0 | 0 |
| B5040701 | RIVERSIDE | CA | | 06/25/2015 | | 13,469,488 | 0 | 0 | 0 | 0 | 0 | 0 | 357,658 | 357,658 | 0 | 0 | 0 |
| B6031103 | RIVERSIDE | CA | | 05/24/2016 | | 895,824 | 0 | 0 | 0 | 0 | 0 | 0 | 22,705 | 22,705 | 0 | 0 | 0 |
| B6031104 | RIVERSIDE | CA | | 05/24/2016 | | 2,293,313 | 0 | 0 | 0 | 0 | 0 | 0 | 58,121 | 58,121 | 0 | 0 | 0 |
| B6050301 | RIVERSIDE | CA | | 07/05/2016 | | 505,928 | 0 | 0 | 0 | 0 | 0 | 0 | 17,939 | 17,939 | 0 | 0 | 0 |
| B8091305 | RIVERSIDE | CA | | 11/08/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,336,750 | 3,336,750 | 0 | 0 | 0 |
| B0080602 | ROCKLIN | CA | | 10/07/2010 | | 99,579 | 0 | 0 | 0 | 0 | 0 | 0 | 5,867 | 5,867 | 0 | 0 | 0 |
| A9020210 | RODEO | CA | | 04/28/2009 | | 781,254 | 0 | 0 | 0 | 0 | 0 | 0 | 25,440 | 25,440 | 0 | 0 | 0 |
| B8072402 | ROHNERT PARK | CA | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,331,460 | 2,331,460 | 0 | 0 | 0 |
| B0061802 | ROSEMEAD | CA | | 09/16/2010 | | 2,787,501 | 0 | 0 | 0 | 0 | 0 | 0 | 87,923 | 87,923 | 0 | 0 | 0 |
| B1021805 | ROSEMEAD | CA | | 05/09/2011 | | 2,487,832 | 0 | 0 | 0 | 0 | 0 | 0 | 75,741 | 75,741 | 0 | 0 | 0 |
| A3041703 | ROSEVILLE | CA | | 07/03/2003 | | 206,388 | 0 | 0 | 0 | 0 | 0 | 0 | 15,363 | 15,363 | 0 | 0 | 0 |
| A4032503 | ROSEVILLE | CA | | 06/03/2004 | | 288,993 | 0 | 0 | 0 | 0 | 0 | 0 | 36,661 | 36,661 | 0 | 0 | 0 |
| A4071603 | ROSEVILLE | CA | | 10/04/2004 | | 487,544 | 0 | 0 | 0 | 0 | 0 | 0 | 57,256 | 57,256 | 0 | 0 | 0 |
| A7030111 | ROSEVILLE | CA | | 04/30/2007 | | 381,043 | 0 | 0 | 0 | 0 | 0 | 0 | 18,341 | 18,341 | 0 | 0 | 0 |
| B3032102 | ROSEVILLE | CA | | 06/04/2013 | | 825,571 | 0 | 0 | 0 | 0 | 0 | 0 | 25,301 | 25,301 | 0 | 0 | 0 |
| B3041204 | ROSEVILLE | CA | | 07/02/2013 | | 696,105 | 0 | 0 | 0 | 0 | 0 | 0 | 21,203 | 21,203 | 0 | 0 | 0 |
| B6061702 | ROSEVILLE | CA | | 10/07/2016 | | 5,379,699 | 0 | 0 | 0 | 0 | 0 | 0 | 289,722 | 289,722 | 0 | 0 | 0 |
| B8022102 | ROSEVILLE | CA | | 04/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,468,410 | 1,468,410 | 0 | 0 | 0 |
| B1012402 | ROSS | CA | | 03/29/2011 | | 1,147,494 | 0 | 0 | 0 | 0 | 0 | 0 | 35,926 | 35,926 | 0 | 0 | 0 |
| A7060104 | ROWLAND HEIGHTS | CA | | 08/23/2007 | | 1,186,652 | 0 | 0 | 0 | 0 | 0 | 0 | 54,748 | 54,748 | 0 | 0 | 0 |
| B1030203 | ROWLAND HEIGHTS | CA | | 06/16/2011 | | 715,490 | 0 | 0 | 0 | 0 | 0 | 0 | 66,072 | 66,072 | 0 | 0 | 0 |
| B6082501 | ROWLAND HEIGHTS | CA | | 11/09/2016 | | 169,916 | 0 | 0 | 0 | 0 | 0 | 0 | 5,943 | 5,943 | 0 | 0 | 0 |
| B0051701 | RUBIDOUX | CA | | 08/31/2010 | | 2,410,339 | 0 | 0 | 0 | 0 | 0 | 0 | 97,447 | 97,447 | 0 | 0 | 0 |
| B0051701-1 | RUBIDOUX | CA | | 11/01/2016 | | 2,012,713 | 0 | 0 | 0 | 0 | 0 | 0 | 49,336 | 49,336 | 0 | 0 | 0 |
| A4122002 | SACRAMENTO | CA | | 03/03/2005 | | 1,400,800 | 0 | 0 | 0 | 0 | 0 | 0 | 121,518 | 121,518 | 0 | 0 | 0 |
| A5122802 | SACRAMENTO | CA | | 12/31/2006 | | 158,796 | 0 | 0 | 0 | 0 | 0 | 0 | 14,935 | 14,935 | 0 | 0 | 0 |
| A6053004 | SACRAMENTO | CA | | 07/19/2006 | | 1,270,227 | 0 | 0 | 0 | 0 | 0 | 0 | 29,791 | 29,791 | 0 | 0 | 0 |
| A7031401 | SACRAMENTO | CA | | 05/24/2007 | | 266,803 | 0 | 0 | 0 | 0 | 0 | 0 | 11,923 | 11,923 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8020802 | SACRAMENTO | CA | | 03/27/2008 | | 121,081 | 0 | 0 | 0 | 0 | 0 | 0 | 19,756 | 19,756 | 0 | 0 | 0 |
| B1031702 | SACRAMENTO | CA | | 05/24/2011 | | 380,973 | 0 | 0 | 0 | 0 | 0 | 0 | 12,323 | 12,323 | 0 | 0 | 0 |
| B1091405 | SACRAMENTO | CA | | 11/29/2011 | | 327,114 | 0 | 0 | 0 | 0 | 0 | 0 | 75,324 | 75,324 | 0 | 0 | 0 |
| B2022301 | SACRAMENTO | CA | | 05/04/2012 | | 576,341 | 0 | 0 | 0 | 0 | 0 | 0 | 17,930 | 17,930 | 0 | 0 | 0 |
| B2101803 | SACRAMENTO | CA | | 01/10/2013 | | 804,882 | 0 | 0 | 0 | 0 | 0 | 0 | 62,328 | 62,328 | 0 | 0 | 0 |
| B3013011 | SACRAMENTO | CA | | 04/15/2013 | | 643,518 | 0 | 0 | 0 | 0 | 0 | 0 | 49,239 | 49,239 | 0 | 0 | 0 |
| B4032701 | SACRAMENTO | CA | | 05/28/2014 | | 1,172,482 | 0 | 0 | 0 | 0 | 0 | 0 | 47,988 | 47,988 | 0 | 0 | 0 |
| B4040704 | SACRAMENTO | CA | | 06/12/2014 | | 302,489 | 0 | 0 | 0 | 0 | 0 | 0 | 8,122 | 8,122 | 0 | 0 | 0 |
| B4050102 | SACRAMENTO | CA | | 07/31/2014 | | 1,288,180 | 0 | 0 | 0 | 0 | 0 | 0 | 38,155 | 38,155 | 0 | 0 | 0 |
| B4062304 | SACRAMENTO | CA | | 09/02/2014 | | 219,723 | 0 | 0 | 0 | 0 | 0 | 0 | 5,878 | 5,878 | 0 | 0 | 0 |
| B5031701 | SACRAMENTO | CA | | 07/01/2015 | | 1,980,436 | 0 | 0 | 0 | 0 | 0 | 0 | 38,424 | 38,424 | 0 | 0 | 0 |
| B5050805 | SACRAMENTO | CA | | 07/22/2015 | | 290,230 | 0 | 0 | 0 | 0 | 0 | 0 | 16,989 | 16,989 | 0 | 0 | 0 |
| B5051902 | SACRAMENTO | CA | | 10/16/2015 | | 289,133 | 0 | 0 | 0 | 0 | 0 | 0 | 7,036 | 7,036 | 0 | 0 | 0 |
| B5082701 | SACRAMENTO | CA | | 12/01/2015 | | 3,296,656 | 0 | 0 | 0 | 0 | 0 | 0 | 84,559 | 84,559 | 0 | 0 | 0 |
| B5083102 | SACRAMENTO | CA | | 12/31/2015 | | 859,762 | 0 | 0 | 0 | 0 | 0 | 0 | 31,154 | 31,154 | 0 | 0 | 0 |
| B6030702 | SACRAMENTO | CA | | 05/10/2016 | | 645,394 | 0 | 0 | 0 | 0 | 0 | 0 | 16,091 | 16,091 | 0 | 0 | 0 |
| B6030703 | SACRAMENTO | CA | | 05/10/2016 | | 1,290,788 | 0 | 0 | 0 | 0 | 0 | 0 | 32,181 | 32,181 | 0 | 0 | 0 |
| B6030704 | SACRAMENTO | CA | | 05/10/2016 | | 3,047,695 | 0 | 0 | 0 | 0 | 0 | 0 | 75,983 | 75,983 | 0 | 0 | 0 |
| B6040803 | SACRAMENTO | CA | | 05/26/2016 | | 2,439,646 | 0 | 0 | 0 | 0 | 0 | 0 | 59,830 | 59,830 | 0 | 0 | 0 |
| B6040805 | SACRAMENTO | CA | | 05/26/2016 | | 1,578,591 | 0 | 0 | 0 | 0 | 0 | 0 | 38,716 | 38,716 | 0 | 0 | 0 |
| B6040806 | SACRAMENTO | CA | | 05/26/2016 | | 932,807 | 0 | 0 | 0 | 0 | 0 | 0 | 22,875 | 22,875 | 0 | 0 | 0 |
| B6040806-1 | SACRAMENTO | CA | | 06/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 118,408 | 118,408 | 0 | 0 | 0 |
| B6040807 | SACRAMENTO | CA | | 05/26/2016 | | 1,291,582 | 0 | 0 | 0 | 0 | 0 | 0 | 31,671 | 31,671 | 0 | 0 | 0 |
| B6040808 | SACRAMENTO | CA | | 05/26/2016 | | 5,596,856 | 0 | 0 | 0 | 0 | 0 | 0 | 137,242 | 137,242 | 0 | 0 | 0 |
| B6040809 | SACRAMENTO | CA | | 05/26/2016 | | 771,351 | 0 | 0 | 0 | 0 | 0 | 0 | 18,922 | 18,922 | 0 | 0 | 0 |
| B6041806 | SACRAMENTO | CA | | 05/26/2016 | | 1,237,754 | 0 | 0 | 0 | 0 | 0 | 0 | 30,360 | 30,360 | 0 | 0 | 0 |
| B6110903 | SACRAMENTO | CA | | 02/08/2017 | | 2,254,966 | 0 | 0 | 0 | 0 | 0 | 0 | 54,362 | 54,362 | 0 | 0 | 0 |
| B7100604 | SACRAMENTO | CA | | 12/28/2017 | | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,241,185 | 2,241,185 | 0 | 0 | 0 |
| A5081801 | SALINAS | CA | | 11/07/2005 | | 1,648,456 | 0 | 0 | 0 | 0 | 0 | 0 | 94,710 | 94,710 | 0 | 0 | 0 |
| A6062105 | SALINAS | CA | | 10/20/2006 | | 1,378,794 | 0 | 0 | 0 | 0 | 0 | 0 | 64,218 | 64,218 | 0 | 0 | 0 |
| A9022406 | SALINAS | CA | | 05/05/2009 | | 330,416 | 0 | 0 | 0 | 0 | 0 | 0 | 14,290 | 14,290 | 0 | 0 | 0 |
| B1092202 | SALINAS | CA | | 12/29/2011 | | 550,261 | 0 | 0 | 0 | 0 | 0 | 0 | 16,577 | 16,577 | 0 | 0 | 0 |
| B3032703 | SALINAS | CA | | 06/10/2013 | | 427,937 | 0 | 0 | 0 | 0 | 0 | 0 | 12,570 | 12,570 | 0 | 0 | 0 |
| B5110604 | SALINAS | CA | | 01/28/2016 | | 1,651,295 | 0 | 0 | 0 | 0 | 0 | 0 | 41,441 | 41,441 | 0 | 0 | 0 |
| B6110201 | SALINAS | CA | | 12/20/2016 | | 1,470,993 | 0 | 0 | 0 | 0 | 0 | 0 | 35,855 | 35,855 | 0 | 0 | 0 |
| A2032202 | SAN BERNARDINO | CA | | 06/27/2002 | | 186,475 | 0 | 0 | 0 | 0 | 0 | 0 | 37,659 | 37,659 | 0 | 0 | 0 |
| A7010503 | SAN BERNARDINO | CA | | 03/22/2007 | | 565,216 | 0 | 0 | 0 | 0 | 0 | 0 | 29,274 | 29,274 | 0 | 0 | 0 |
| A7042402 | SAN BERNARDINO | CA | | 06/28/2007 | | 227,512 | 0 | 0 | 0 | 0 | 0 | 0 | 18,009 | 18,009 | 0 | 0 | 0 |
| A7051602 | SAN BERNARDINO | CA | | 07/25/2007 | | 703,289 | 0 | 0 | 0 | 0 | 0 | 0 | 42,624 | 42,624 | 0 | 0 | 0 |
| B0020903 | SAN BERNARDINO | CA | | 03/31/2010 | | 464,480 | 0 | 0 | 0 | 0 | 0 | 0 | 190,501 | 190,501 | 0 | 0 | 0 |
| B0030201 | SAN BERNARDINO | CA | | 04/30/2010 | | 749,895 | 0 | 0 | 0 | 0 | 0 | 0 | 27,722 | 27,722 | 0 | 0 | 0 |
| B0112902 | SAN BERNARDINO | CA | | 02/09/2011 | | 512,885 | 0 | 0 | 0 | 0 | 0 | 0 | 49,087 | 49,087 | 0 | 0 | 0 |
| B1110801 | SAN BERNARDINO | CA | | 12/30/2011 | | 573,252 | 0 | 0 | 0 | 0 | 0 | 0 | 17,487 | 17,487 | 0 | 0 | 0 |
| B2032102 | SAN BERNARDINO | CA | | 05/24/2012 | | 1,082,856 | 0 | 0 | 0 | 0 | 0 | 0 | 32,780 | 32,780 | 0 | 0 | 0 |
| B2061808 | SAN BERNARDINO | CA | | 08/15/2012 | | 582,763 | 0 | 0 | 0 | 0 | 0 | 0 | 47,025 | 47,025 | 0 | 0 | 0 |
| B3030112 | SAN BERNARDINO | CA | | 05/08/2013 | | 1,124,570 | 0 | 0 | 0 | 0 | 0 | 0 | 34,680 | 34,680 | 0 | 0 | 0 |
| B3040103 | SAN BERNARDINO | CA | | 06/24/2013 | | 2,128,143 | 0 | 0 | 0 | 0 | 0 | 0 | 143,254 | 143,254 | 0 | 0 | 0 |
| B5040606 | SAN BERNARDINO | CA | | 07/08/2015 | | 681,251 | 0 | 0 | 0 | 0 | 0 | 0 | 26,775 | 26,775 | 0 | 0 | 0 |
| A9021802 | SAN BUENAVENTURA | CA | | 04/23/2009 | | 140,593 | 0 | 0 | 0 | 0 | 0 | 0 | 18,018 | 18,018 | 0 | 0 | 0 |
| A9021803 | SAN BUENAVENTURA | CA | | 04/23/2009 | | 98,614 | 0 | 0 | 0 | 0 | 0 | 0 | 12,641 | 12,641 | 0 | 0 | 0 |
| B0032903 | SAN CARLOS | CA | | 06/22/2010 | | 220,519 | 0 | 0 | 0 | 0 | 0 | 0 | 6,616 | 6,616 | 0 | 0 | 0 |
| B5080601 | SAN CARLOS | CA | | 10/22/2015 | | 180,185 | 0 | 0 | 0 | 0 | 0 | 0 | 19,865 | 19,865 | 0 | 0 | 0 |
| A4031209 | SAN CLEMENTE | CA | | 06/10/2004 | | 80,164 | 0 | 0 | 0 | 0 | 0 | 0 | 49,799 | 49,799 | 0 | 0 | 0 |
| B1033005 | SAN CLEMENTE | CA | | 05/26/2011 | | 924,741 | 0 | 0 | 0 | 0 | 0 | 0 | 27,794 | 27,794 | 0 | 0 | 0 |
| B1081702 | SAN CLEMENTE | CA | | 10/25/2011 | | 795,250 | 0 | 0 | 0 | 0 | 0 | 0 | 39,143 | 39,143 | 0 | 0 | 0 |
| B6021602 | SAN CLEMENTE | CA | | 04/18/2016 | | 1,339,989 | 0 | 0 | 0 | 0 | 0 | 0 | 35,857 | 35,857 | 0 | 0 | 0 |
| A1111606 | SAN DIEGO | CA | | 01/29/2002 | | 165,947 | 0 | 0 | 0 | 0 | 0 | 0 | 36,215 | 36,215 | 0 | 0 | 0 |
| A2030506 | SAN DIEGO | CA | | 08/01/2002 | | 339,812 | 0 | 0 | 0 | 0 | 0 | 0 | 66,483 | 66,483 | 0 | 0 | 0 |
| A2061401 | SAN DIEGO | CA | | 09/03/2002 | | 266,310 | 0 | 0 | 0 | 0 | 0 | 0 | 21,894 | 21,894 | 0 | 0 | 0 |
| A2061402 | SAN DIEGO | CA | | 09/03/2002 | | 295,346 | 0 | 0 | 0 | 0 | 0 | 0 | 24,275 | 24,275 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A2100204 | SAN DIEGO | CA | | 12/05/2002 | | 120,300 | 0 | 0 | 0 | 0 | 0 | 0 | 21,551 | 21,551 | 0 | 0 | 0 |
| A3030403 | SAN DIEGO | CA | | 04/30/2003 | | 535,518 | 0 | 0 | 0 | 0 | 0 | 0 | 90,091 | 90,091 | 0 | 0 | 0 |
| A3040405 | SAN DIEGO | CA | | 06/16/2003 | | 504,147 | 0 | 0 | 0 | 0 | 0 | 0 | 77,210 | 77,210 | 0 | 0 | 0 |
| A4040217 | SAN DIEGO | CA | | 06/29/2004 | | 441,507 | 0 | 0 | 0 | 0 | 0 | 0 | 275,620 | 275,620 | 0 | 0 | 0 |
| A4042401 | SAN DIEGO | CA | | 07/01/2004 | | 237,773 | 0 | 0 | 0 | 0 | 0 | 0 | 13,885 | 13,885 | 0 | 0 | 0 |
| A4042401-1 | SAN DIEGO | CA | | 04/29/2014 | | 72,169 | 0 | 0 | 0 | 0 | 0 | 0 | 2,114 | 2,114 | 0 | 0 | 0 |
| A4102301 | SAN DIEGO | CA | | 01/31/2005 | | 426,440 | 0 | 0 | 0 | 0 | 0 | 0 | 24,570 | 24,570 | 0 | 0 | 0 |
| A7040405 | SAN DIEGO | CA | | 06/11/2007 | | 345,581 | 0 | 0 | 0 | 0 | 0 | 0 | 15,204 | 15,204 | 0 | 0 | 0 |
| A7040405-1 | SAN DIEGO | CA | | 12/14/2017 | | 365,000 | 0 | 0 | 0 | 0 | 0 | 0 | 187,136 | 187,136 | 0 | 0 | 0 |
| A7102402 | SAN DIEGO | CA | | 03/10/2008 | | 340,650 | 0 | 0 | 0 | 0 | 0 | 0 | 8,593 | 8,593 | 0 | 0 | 0 |
| A9030410 | SAN DIEGO | CA | | 04/30/2009 | | 974,393 | 0 | 0 | 0 | 0 | 0 | 0 | 56,547 | 56,547 | 0 | 0 | 0 |
| A9030410-1 | SAN DIEGO | CA | | 04/29/2016 | | 274,588 | 0 | 0 | 0 | 0 | 0 | 0 | 18,433 | 18,433 | 0 | 0 | 0 |
| A9060501 | SAN DIEGO | CA | | 07/29/2009 | | 98,950 | 0 | 0 | 0 | 0 | 0 | 0 | 3,819 | 3,819 | 0 | 0 | 0 |
| B0022601 | SAN DIEGO | CA | | 04/26/2010 | | 612,053 | 0 | 0 | 0 | 0 | 0 | 0 | 72,956 | 72,956 | 0 | 0 | 0 |
| B0032607 | SAN DIEGO | CA | | 05/03/2010 | | 2,703,784 | 0 | 0 | 0 | 0 | 0 | 0 | 106,430 | 106,430 | 0 | 0 | 0 |
| B0040602 | SAN DIEGO | CA | | 06/23/2010 | | 1,072,106 | 0 | 0 | 0 | 0 | 0 | 0 | 51,974 | 51,974 | 0 | 0 | 0 |
| B0050706 | SAN DIEGO | CA | | 07/01/2010 | | 590,925 | 0 | 0 | 0 | 0 | 0 | 0 | 61,498 | 61,498 | 0 | 0 | 0 |
| B0062806 | SAN DIEGO | CA | | 09/10/2010 | | 1,305,072 | 0 | 0 | 0 | 0 | 0 | 0 | 140,903 | 140,903 | 0 | 0 | 0 |
| B0063005 | SAN DIEGO | CA | | 09/14/2010 | | 1,285,017 | 0 | 0 | 0 | 0 | 0 | 0 | 41,553 | 41,553 | 0 | 0 | 0 |
| B0063005-1 | SAN DIEGO | CA | | 04/14/2017 | | 1,027,158 | 0 | 0 | 0 | 0 | 0 | 0 | 22,859 | 22,859 | 0 | 0 | 0 |
| B0082405 | SAN DIEGO | CA | | 11/15/2010 | | 1,995,209 | 0 | 0 | 0 | 0 | 0 | 0 | 73,660 | 73,660 | 0 | 0 | 0 |
| B1010301 | SAN DIEGO | CA | | 04/11/2011 | | 321,559 | 0 | 0 | 0 | 0 | 0 | 0 | 9,866 | 9,866 | 0 | 0 | 0 |
| B1020802 | SAN DIEGO | CA | | 04/15/2011 | | 214,200 | 0 | 0 | 0 | 0 | 0 | 0 | 58,611 | 58,611 | 0 | 0 | 0 |
| B1040704 | SAN DIEGO | CA | | 06/30/2011 | | 255,514 | 0 | 0 | 0 | 0 | 0 | 0 | 66,124 | 66,124 | 0 | 0 | 0 |
| B1052302 | SAN DIEGO | CA | | 08/25/2011 | | 762,434 | 0 | 0 | 0 | 0 | 0 | 0 | 67,985 | 67,985 | 0 | 0 | 0 |
| B1082903 | SAN DIEGO | CA | | 11/07/2011 | | 519,346 | 0 | 0 | 0 | 0 | 0 | 0 | 119,831 | 119,831 | 0 | 0 | 0 |
| B1101102 | SAN DIEGO | CA | | 12/01/2011 | | 2,056,900 | 0 | 0 | 0 | 0 | 0 | 0 | 111,016 | 111,016 | 0 | 0 | 0 |
| B2012002 | SAN DIEGO | CA | | 03/21/2012 | | 1,275,291 | 0 | 0 | 0 | 0 | 0 | 0 | 41,272 | 41,272 | 0 | 0 | 0 |
| B2022708 | SAN DIEGO | CA | | 05/14/2012 | | 3,044,744 | 0 | 0 | 0 | 0 | 0 | 0 | 95,931 | 95,931 | 0 | 0 | 0 |
| B2040907 | SAN DIEGO | CA | | 10/25/2012 | | 1,002,759 | 0 | 0 | 0 | 0 | 0 | 0 | 30,156 | 30,156 | 0 | 0 | 0 |
| B2051603 | SAN DIEGO | CA | | 07/27/2012 | | 375,600 | 0 | 0 | 0 | 0 | 0 | 0 | 31,482 | 31,482 | 0 | 0 | 0 |
| B2070303 | SAN DIEGO | CA | | 08/17/2012 | | 1,228,915 | 0 | 0 | 0 | 0 | 0 | 0 | 38,493 | 38,493 | 0 | 0 | 0 |
| B2070303-1 | SAN DIEGO | CA | | 01/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 198,517 | 198,517 | 0 | 0 | 0 |
| B2082904 | SAN DIEGO | CA | | 11/13/2012 | | 1,691,255 | 0 | 0 | 0 | 0 | 0 | 0 | 53,385 | 53,385 | 0 | 0 | 0 |
| B2091405 | SAN DIEGO | CA | | 12/05/2012 | | 457,136 | 0 | 0 | 0 | 0 | 0 | 0 | 10,072 | 10,072 | 0 | 0 | 0 |
| B2112901 | SAN DIEGO | CA | | 02/12/2013 | | 1,050,016 | 0 | 0 | 0 | 0 | 0 | 0 | 32,524 | 32,524 | 0 | 0 | 0 |
| B3010806 | SAN DIEGO | CA | | 04/05/2013 | | 888,704 | 0 | 0 | 0 | 0 | 0 | 0 | 18,816 | 18,816 | 0 | 0 | 0 |
| B3012809 | SAN DIEGO | CA | | 04/05/2013 | | 850,936 | 0 | 0 | 0 | 0 | 0 | 0 | 26,400 | 26,400 | 0 | 0 | 0 |
| B3031302 | SAN DIEGO | CA | | 06/05/2013 | | 683,935 | 0 | 0 | 0 | 0 | 0 | 0 | 21,258 | 21,258 | 0 | 0 | 0 |
| B3031809 | SAN DIEGO | CA | | 06/28/2013 | | 935,534 | 0 | 0 | 0 | 0 | 0 | 0 | 28,266 | 28,266 | 0 | 0 | 0 |
| B3041102 | SAN DIEGO | CA | | 06/19/2013 | | 440,380 | 0 | 0 | 0 | 0 | 0 | 0 | 32,396 | 32,396 | 0 | 0 | 0 |
| B3041604 | SAN DIEGO | CA | | 08/01/2013 | | 297,853 | 0 | 0 | 0 | 0 | 0 | 0 | 47,019 | 47,019 | 0 | 0 | 0 |
| B3041706 | SAN DIEGO | CA | | 07/15/2013 | | 661,781 | 0 | 0 | 0 | 0 | 0 | 0 | 19,876 | 19,876 | 0 | 0 | 0 |
| B3060603 | SAN DIEGO | CA | | 08/21/2013 | | 1,312,390 | 0 | 0 | 0 | 0 | 0 | 0 | 38,616 | 38,616 | 0 | 0 | 0 |
| B3060604 | SAN DIEGO | CA | | 09/04/2013 | | 481,446 | 0 | 0 | 0 | 0 | 0 | 0 | 21,564 | 21,564 | 0 | 0 | 0 |
| B3061301 | SAN DIEGO | CA | | 08/29/2013 | | 1,903,007 | 0 | 0 | 0 | 0 | 0 | 0 | 55,983 | 55,983 | 0 | 0 | 0 |
| B3062108 | SAN DIEGO | CA | | 09/11/2013 | | 528,016 | 0 | 0 | 0 | 0 | 0 | 0 | 15,440 | 15,440 | 0 | 0 | 0 |
| B3082004 | SAN DIEGO | CA | | 11/12/2013 | | 446,826 | 0 | 0 | 0 | 0 | 0 | 0 | 11,821 | 11,821 | 0 | 0 | 0 |
| B3101002 | SAN DIEGO | CA | | 01/08/2014 | | 213,210 | 0 | 0 | 0 | 0 | 0 | 0 | 6,088 | 6,088 | 0 | 0 | 0 |
| B3112702 | SAN DIEGO | CA | | 02/24/2014 | | 121,486 | 0 | 0 | 0 | 0 | 0 | 0 | 3,296 | 3,296 | 0 | 0 | 0 |
| B3122603 | SAN DIEGO | CA | | 03/18/2014 | | 235,961 | 0 | 0 | 0 | 0 | 0 | 0 | 4,528 | 4,528 | 0 | 0 | 0 |
| B4012902 | SAN DIEGO | CA | | 04/01/2014 | | 385,732 | 0 | 0 | 0 | 0 | 0 | 0 | 10,174 | 10,174 | 0 | 0 | 0 |
| B4082601 | SAN DIEGO | CA | | 12/19/2014 | | 1,222,849 | 0 | 0 | 0 | 0 | 0 | 0 | 33,123 | 33,123 | 0 | 0 | 0 |
| B4082604 | SAN DIEGO | CA | | 10/14/2014 | | 950,922 | 0 | 0 | 0 | 0 | 0 | 0 | 25,668 | 25,668 | 0 | 0 | 0 |
| B4091703 | SAN DIEGO | CA | | 01/06/2015 | | 952,306 | 0 | 0 | 0 | 0 | 0 | 0 | 17,619 | 17,619 | 0 | 0 | 0 |
| B5011302 | SAN DIEGO | CA | | 04/30/2015 | | 312,084 | 0 | 0 | 0 | 0 | 0 | 0 | 8,001 | 8,001 | 0 | 0 | 0 |
| B5011306 | SAN DIEGO | CA | | 04/01/2015 | | 418,270 | 0 | 0 | 0 | 0 | 0 | 0 | 10,725 | 10,725 | 0 | 0 | 0 |
| B5012302 | SAN DIEGO | CA | | 03/16/2015 | | 577,966 | 0 | 0 | 0 | 0 | 0 | 0 | 25,311 | 25,311 | 0 | 0 | 0 |
| B5020505 | SAN DIEGO | CA | | 03/30/2015 | | 418,279 | 0 | 0 | 0 | 0 | 0 | 0 | 12,663 | 12,663 | 0 | 0 | 0 |
| B5021713 | SAN DIEGO | CA | | 06/12/2015 | | 463,588 | 0 | 0 | 0 | 0 | 0 | 0 | 12,511 | 12,511 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5081205 | SAN DIEGO | CA | | 11/05/2015 | | 473,952 | 0 | 0 | 0 | 0 | 0 | 0 | 51,073 | 51,073 | 0 | 0 | 0 |
| B5082005 | SAN DIEGO | CA | | 11/12/2015 | | 1,198,132 | 0 | 0 | 0 | 0 | 0 | 0 | 29,929 | 29,929 | 0 | 0 | 0 |
| B5100101 | SAN DIEGO | CA | | 01/11/2016 | | 733,912 | 0 | 0 | 0 | 0 | 0 | 0 | 18,416 | 18,416 | 0 | 0 | 0 |
| B5100605 | SAN DIEGO | CA | | 01/04/2016 | | 464,801 | 0 | 0 | 0 | 0 | 0 | 0 | 11,669 | 11,669 | 0 | 0 | 0 |
| B6020901 | SAN DIEGO | CA | | 04/28/2016 | | 5,982,984 | 0 | 0 | 0 | 0 | 0 | 0 | 138,082 | 138,082 | 0 | 0 | 0 |
| B6061302 | SAN DIEGO | CA | | 09/23/2016 | | 4,267,831 | 0 | 0 | 0 | 0 | 0 | 0 | 109,343 | 109,343 | 0 | 0 | 0 |
| B6110304 | SAN DIEGO | CA | | 01/03/2017 | | 1,062,091 | 0 | 0 | 0 | 0 | 0 | 0 | 32,104 | 32,104 | 0 | 0 | 0 |
| B6113003 | SAN DIEGO | CA | | 07/11/2017 | | 2,984,810 | 0 | 0 | 0 | 0 | 0 | 0 | 47,037 | 47,037 | 0 | 0 | 0 |
| B7071703 | SAN DIEGO | CA | | 09/01/2017 | | 619,388 | 0 | 0 | 0 | 0 | 0 | 0 | 13,633 | 13,633 | 0 | 0 | 0 |
| B7091901 | SAN DIEGO | CA | | 12/04/2017 | | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,404,612 | 1,404,612 | 0 | 0 | 0 |
| B7122801 | SAN DIEGO | CA | | 03/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,057,683 | 2,057,683 | 0 | 0 | 0 |
| B8011002 | SAN DIEGO | CA | | 02/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,374,632 | 2,374,632 | 0 | 0 | 0 |
| B8061506 | SAN DIEGO | CA | | 08/06/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,727 | 3,727 | 0 | 0 | 0 |
| B3061206 | SAN DIMAS | CA | | 09/25/2013 | | 940,769 | 0 | 0 | 0 | 0 | 0 | 0 | 26,337 | 26,337 | 0 | 0 | 0 |
| B7020202 | SAN DIMAS | CA | | 04/06/2017 | | 6,733,676 | 0 | 0 | 0 | 0 | 0 | 0 | 155,126 | 155,126 | 0 | 0 | 0 |
| A7090402 | SAN FERNANDO | CA | | 11/28/2007 | | 431,831 | 0 | 0 | 0 | 0 | 0 | 0 | 20,434 | 20,434 | 0 | 0 | 0 |
| A9020303 | SAN FERNANDO | CA | | 05/06/2009 | | 1,046,818 | 0 | 0 | 0 | 0 | 0 | 0 | 44,269 | 44,269 | 0 | 0 | 0 |
| B0061102 | SAN FERNANDO | CA | | 08/11/2010 | | 988,022 | 0 | 0 | 0 | 0 | 0 | 0 | 52,361 | 52,361 | 0 | 0 | 0 |
| B3103001 | SAN FERNANDO | CA | | 01/16/2014 | | 764,857 | 0 | 0 | 0 | 0 | 0 | 0 | 26,853 | 26,853 | 0 | 0 | 0 |
| B5082103 | SAN FERNANDO | CA | | 11/09/2015 | | 1,192,808 | 0 | 0 | 0 | 0 | 0 | 0 | 30,282 | 30,282 | 0 | 0 | 0 |
| A4042423 | SAN FRANCISCO | CA | | 07/01/2004 | | 574,330 | 0 | 0 | 0 | 0 | 0 | 0 | 33,525 | 33,525 | 0 | 0 | 0 |
| A4042423-1 | SAN FRANCISCO | CA | | 04/30/2014 | | 155,215 | 0 | 0 | 0 | 0 | 0 | 0 | 4,543 | 4,543 | 0 | 0 | 0 |
| A4073004 | SAN FRANCISCO | CA | | 10/28/2004 | | 226,649 | 0 | 0 | 0 | 0 | 0 | 0 | 115,027 | 115,027 | 0 | 0 | 0 |
| A9042703 | SAN FRANCISCO | CA | | 07/07/2009 | | 130,429 | 0 | 0 | 0 | 0 | 0 | 0 | 5,563 | 5,563 | 0 | 0 | 0 |
| B0081801 | SAN FRANCISCO | CA | | 11/09/2010 | | 369,405 | 0 | 0 | 0 | 0 | 0 | 0 | 116,147 | 116,147 | 0 | 0 | 0 |
| B1020406 | SAN FRANCISCO | CA | | 04/15/2011 | | 483,253 | 0 | 0 | 0 | 0 | 0 | 0 | 23,560 | 23,560 | 0 | 0 | 0 |
| B1090704 | SAN FRANCISCO | CA | | 11/17/2011 | | 502,183 | 0 | 0 | 0 | 0 | 0 | 0 | 14,631 | 14,631 | 0 | 0 | 0 |
| B2062803 | SAN FRANCISCO | CA | | 08/16/2012 | | 1,058,816 | 0 | 0 | 0 | 0 | 0 | 0 | 33,164 | 33,164 | 0 | 0 | 0 |
| B2083003 | SAN FRANCISCO | CA | | 12/18/2012 | | 316,357 | 0 | 0 | 0 | 0 | 0 | 0 | 9,524 | 9,524 | 0 | 0 | 0 |
| B3011605 | SAN FRANCISCO | CA | | 03/28/2013 | | 1,001,221 | 0 | 0 | 0 | 0 | 0 | 0 | 76,416 | 76,416 | 0 | 0 | 0 |
| B3080202 | SAN FRANCISCO | CA | | 11/05/2013 | | 806,735 | 0 | 0 | 0 | 0 | 0 | 0 | 20,703 | 20,703 | 0 | 0 | 0 |
| B4120102 | SAN FRANCISCO | CA | | 01/26/2015 | | 654,751 | 0 | 0 | 0 | 0 | 0 | 0 | 15,808 | 15,808 | 0 | 0 | 0 |
| B5021304 | SAN FRANCISCO | CA | | 03/30/2015 | | 2,033,287 | 0 | 0 | 0 | 0 | 0 | 0 | 56,679 | 56,679 | 0 | 0 | 0 |
| B5050407 | SAN FRANCISCO | CA | | 11/30/2015 | | 3,264,984 | 0 | 0 | 0 | 0 | 0 | 0 | 82,889 | 82,889 | 0 | 0 | 0 |
| B5050407-1 | SAN FRANCISCO | CA | | 09/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,463 | 1,463 | 0 | 0 | 0 |
| B5080504 | SAN FRANCISCO | CA | | 12/22/2015 | | 6,468,267 | 0 | 0 | 0 | 0 | 0 | 0 | 353,350 | 353,350 | 0 | 0 | 0 |
| B5082101 | SAN FRANCISCO | CA | | 11/20/2015 | | 1,523,653 | 0 | 0 | 0 | 0 | 0 | 0 | 38,685 | 38,685 | 0 | 0 | 0 |
| B5100901 | SAN FRANCISCO | CA | | 12/11/2015 | | 332,880 | 0 | 0 | 0 | 0 | 0 | 0 | 8,269 | 8,269 | 0 | 0 | 0 |
| B6030306 | SAN FRANCISCO | CA | | 05/12/2016 | | 8,241,611 | 0 | 0 | 0 | 0 | 0 | 0 | 208,862 | 208,862 | 0 | 0 | 0 |
| B6030307 | SAN FRANCISCO | CA | | 05/12/2016 | | 1,262,624 | 0 | 0 | 0 | 0 | 0 | 0 | 32,001 | 32,001 | 0 | 0 | 0 |
| B6030308 | SAN FRANCISCO | CA | | 05/12/2016 | | 703,920 | 0 | 0 | 0 | 0 | 0 | 0 | 17,840 | 17,840 | 0 | 0 | 0 |
| B7022001 | SAN FRANCISCO | CA | | 05/12/2017 | | 1,220,376 | 0 | 0 | 0 | 0 | 0 | 0 | 40,557 | 40,557 | 0 | 0 | 0 |
| B8012502 | SAN FRANCISCO | CA | | 03/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 332,148 | 332,148 | 0 | 0 | 0 |
| B8012902 | SAN FRANCISCO | CA | | 03/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 988,699 | 988,699 | 0 | 0 | 0 |
| B8030902 | SAN FRANCISCO | CA | | 05/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,873,548 | 7,873,548 | 0 | 0 | 0 |
| B8061301 | SAN FRANCISCO | CA | | 08/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 114,812 | 114,812 | 0 | 0 | 0 |
| B8080801 | SAN FRANCISCO | CA | | 09/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,653,820 | 4,653,820 | 0 | 0 | 0 |
| B2042602 | SAN GABRIEL | CA | | 06/26/2012 | | 722,752 | 0 | 0 | 0 | 0 | 0 | 0 | 23,244 | 23,244 | 0 | 0 | 0 |
| A7021505 | SAN JACINTO | CA | | 05/08/2007 | | 479,602 | 0 | 0 | 0 | 0 | 0 | 0 | 21,090 | 21,090 | 0 | 0 | 0 |
| B2030101 | SAN JACINTO | CA | | 04/10/2012 | | 189,182 | 0 | 0 | 0 | 0 | 0 | 0 | 6,329 | 6,329 | 0 | 0 | 0 |
| A2062001 | SAN JOSE | CA | | 09/03/2002 | | 2,556,744 | 0 | 0 | 0 | 0 | 0 | 0 | 215,016 | 215,016 | 0 | 0 | 0 |
| A2073005 | SAN JOSE | CA | | 10/01/2002 | | 1,037,582 | 0 | 0 | 0 | 0 | 0 | 0 | 85,338 | 85,338 | 0 | 0 | 0 |
| A3031301 | SAN JOSE | CA | | 06/02/2003 | | 222,226 | 0 | 0 | 0 | 0 | 0 | 0 | 17,383 | 17,383 | 0 | 0 | 0 |
| A5060701 | SAN JOSE | CA | | 08/24/2005 | | 92,350 | 0 | 0 | 0 | 0 | 0 | 0 | 32,097 | 32,097 | 0 | 0 | 0 |
| A5072807 | SAN JOSE | CA | | 10/20/2005 | | 2,077,301 | 0 | 0 | 0 | 0 | 0 | 0 | 59,999 | 59,999 | 0 | 0 | 0 |
| A5112202 | SAN JOSE | CA | | 02/16/2006 | | 439,873 | 0 | 0 | 0 | 0 | 0 | 0 | 25,486 | 25,486 | 0 | 0 | 0 |
| A5112205 | SAN JOSE | CA | | 02/22/2006 | | 466,276 | 0 | 0 | 0 | 0 | 0 | 0 | 27,014 | 27,014 | 0 | 0 | 0 |
| A6011002 | SAN JOSE | CA | | 12/31/2006 | | 144,053 | 0 | 0 | 0 | 0 | 0 | 0 | 14,104 | 14,104 | 0 | 0 | 0 |
| A6051601 | SAN JOSE | CA | | 12/31/2006 | | 470,703 | 0 | 0 | 0 | 0 | 0 | 0 | 40,944 | 40,944 | 0 | 0 | 0 |
| A6072401 | SAN JOSE | CA | | 09/14/2006 | | 161,799 | 0 | 0 | 0 | 0 | 0 | 0 | 38,495 | 38,495 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6082803 | SAN JOSE | CA | | 11/29/2006 | | 354,700 | 0 | 0 | 0 | 0 | 0 | 0 | 18,952 | 18,952 | 0 | 0 | 0 |
| A7042303 | SAN JOSE | CA | | 07/17/2007 | | 101,110 | 0 | 0 | 0 | 0 | 0 | 0 | 19,239 | 19,239 | 0 | 0 | 0 |
| A7052405 | SAN JOSE | CA | | 07/05/2007 | | 1,175,885 | 0 | 0 | 0 | 0 | 0 | 0 | 36,563 | 36,563 | 0 | 0 | 0 |
| A8021407 | SAN JOSE | CA | | 04/25/2008 | | 683,194 | 0 | 0 | 0 | 0 | 0 | 0 | 30,122 | 30,122 | 0 | 0 | 0 |
| A8091803 | SAN JOSE | CA | | 11/17/2008 | | 743,895 | 0 | 0 | 0 | 0 | 0 | 0 | 16,930 | 16,930 | 0 | 0 | 0 |
| B0050707 | SAN JOSE | CA | | 07/29/2010 | | 230,980 | 0 | 0 | 0 | 0 | 0 | 0 | 6,699 | 6,699 | 0 | 0 | 0 |
| B0051901 | SAN JOSE | CA | | 07/29/2010 | | 592,864 | 0 | 0 | 0 | 0 | 0 | 0 | 21,968 | 21,968 | 0 | 0 | 0 |
| B0090704 | SAN JOSE | CA | | 11/18/2010 | | 268,107 | 0 | 0 | 0 | 0 | 0 | 0 | 26,044 | 26,044 | 0 | 0 | 0 |
| B1021801 | SAN JOSE | CA | | 04/19/2011 | | 688,804 | 0 | 0 | 0 | 0 | 0 | 0 | 25,210 | 25,210 | 0 | 0 | 0 |
| B1031004 | SAN JOSE | CA | | 05/05/2011 | | 311,997 | 0 | 0 | 0 | 0 | 0 | 0 | 9,623 | 9,623 | 0 | 0 | 0 |
| B1031004-1 | SAN JOSE | CA | | 11/30/2017 | | 187,500 | 0 | 0 | 0 | 0 | 0 | 0 | 6,443 | 6,443 | 0 | 0 | 0 |
| B1101803 | SAN JOSE | CA | | 01/05/2012 | | 401,920 | 0 | 0 | 0 | 0 | 0 | 0 | 11,850 | 11,850 | 0 | 0 | 0 |
| B2031606 | SAN JOSE | CA | | 05/11/2012 | | 587,993 | 0 | 0 | 0 | 0 | 0 | 0 | 27,283 | 27,283 | 0 | 0 | 0 |
| B2031606-1 | SAN JOSE | CA | | 10/26/2016 | | 373,137 | 0 | 0 | 0 | 0 | 0 | 0 | 9,045 | 9,045 | 0 | 0 | 0 |
| B2032802 | SAN JOSE | CA | | 05/14/2012 | | 799,392 | 0 | 0 | 0 | 0 | 0 | 0 | 25,187 | 25,187 | 0 | 0 | 0 |
| B2050401 | SAN JOSE | CA | | 06/29/2012 | | 1,334,240 | 0 | 0 | 0 | 0 | 0 | 0 | 64,401 | 64,401 | 0 | 0 | 0 |
| B2051703 | SAN JOSE | CA | | 07/23/2012 | | 1,039,434 | 0 | 0 | 0 | 0 | 0 | 0 | 23,139 | 23,139 | 0 | 0 | 0 |
| B2052401 | SAN JOSE | CA | | 08/13/2012 | | 2,875,205 | 0 | 0 | 0 | 0 | 0 | 0 | 91,262 | 91,262 | 0 | 0 | 0 |
| B2082201 | SAN JOSE | CA | | 11/20/2012 | | 842,699 | 0 | 0 | 0 | 0 | 0 | 0 | 37,214 | 37,214 | 0 | 0 | 0 |
| B2082802 | SAN JOSE | CA | | 12/06/2012 | | 3,911,885 | 0 | 0 | 0 | 0 | 0 | 0 | 121,028 | 121,028 | 0 | 0 | 0 |
| B2082902 | SAN JOSE | CA | | 11/20/2012 | | 2,683,281 | 0 | 0 | 0 | 0 | 0 | 0 | 82,408 | 82,408 | 0 | 0 | 0 |
| B2082905 | SAN JOSE | CA | | 11/01/2012 | | 3,192,470 | 0 | 0 | 0 | 0 | 0 | 0 | 96,700 | 96,700 | 0 | 0 | 0 |
| B2121210 | SAN JOSE | CA | | 03/07/2013 | | 772,628 | 0 | 0 | 0 | 0 | 0 | 0 | 60,097 | 60,097 | 0 | 0 | 0 |
| B3011004 | SAN JOSE | CA | | 02/27/2013 | | 1,578,318 | 0 | 0 | 0 | 0 | 0 | 0 | 51,659 | 51,659 | 0 | 0 | 0 |
| B3012302 | SAN JOSE | CA | | 03/18/2013 | | 885,920 | 0 | 0 | 0 | 0 | 0 | 0 | 28,044 | 28,044 | 0 | 0 | 0 |
| B3041103 | SAN JOSE | CA | | 07/30/2013 | | 3,063,648 | 0 | 0 | 0 | 0 | 0 | 0 | 93,297 | 93,297 | 0 | 0 | 0 |
| B3053001 | SAN JOSE | CA | | 07/31/2013 | | 665,735 | 0 | 0 | 0 | 0 | 0 | 0 | 29,350 | 29,350 | 0 | 0 | 0 |
| B4032003 | SAN JOSE | CA | | 06/20/2014 | | 4,731,578 | 0 | 0 | 0 | 0 | 0 | 0 | 119,825 | 119,825 | 0 | 0 | 0 |
| B4040401 | SAN JOSE | CA | | 06/03/2014 | | 1,672,189 | 0 | 0 | 0 | 0 | 0 | 0 | 45,562 | 45,562 | 0 | 0 | 0 |
| B4121202 | SAN JOSE | CA | | 02/12/2015 | | 265,561 | 0 | 0 | 0 | 0 | 0 | 0 | 10,547 | 10,547 | 0 | 0 | 0 |
| B5021709 | SAN JOSE | CA | | 06/11/2015 | | 2,916,719 | 0 | 0 | 0 | 0 | 0 | 0 | 81,169 | 81,169 | 0 | 0 | 0 |
| B5080402 | SAN JOSE | CA | | 11/06/2015 | | 1,545,301 | 0 | 0 | 0 | 0 | 0 | 0 | 39,869 | 39,869 | 0 | 0 | 0 |
| B6082602 | SAN JOSE | CA | | 11/16/2016 | | 2,026,298 | 0 | 0 | 0 | 0 | 0 | 0 | 49,664 | 49,664 | 0 | 0 | 0 |
| B6101203 | SAN JOSE | CA | | 12/15/2016 | | 779,267 | 0 | 0 | 0 | 0 | 0 | 0 | 41,686 | 41,686 | 0 | 0 | 0 |
| B7012701 | SAN JOSE | CA | | 07/31/2017 | | 6,952,684 | 0 | 0 | 0 | 0 | 0 | 0 | 146,763 | 146,763 | 0 | 0 | 0 |
| B7050901 | SAN JOSE | CA | | 07/06/2017 | | 6,444,608 | 0 | 0 | 0 | 0 | 0 | 0 | 101,544 | 101,544 | 0 | 0 | 0 |
| B7051605 | SAN JOSE | CA | | 07/27/2017 | | 1,908,755 | 0 | 0 | 0 | 0 | 0 | 0 | 44,001 | 44,001 | 0 | 0 | 0 |
| B7100607 | SAN JOSE | CA | | 01/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,092,842 | 1,092,842 | 0 | 0 | 0 |
| B7100608 | SAN JOSE | CA | | 01/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 353,813 | 353,813 | 0 | 0 | 0 |
| B7121401 | SAN JOSE | CA | | 01/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 483,658 | 483,658 | 0 | 0 | 0 |
| B8022103 | SAN JOSE | CA | | 04/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,242,593 | 1,242,593 | 0 | 0 | 0 |
| B8081004 | SAN JOSE | CA | | 10/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,335,165 | 8,335,165 | 0 | 0 | 0 |
| B1032501 | SAN JUAN CAPISTRANO | CA | | 05/26/2011 | | 656,504 | 0 | 0 | 0 | 0 | 0 | 0 | 19,989 | 19,989 | 0 | 0 | 0 |
| B3013008 | SAN JUAN CAPISTRANO | CA | | 04/30/2013 | | 1,083,673 | 0 | 0 | 0 | 0 | 0 | 0 | 47,884 | 47,884 | 0 | 0 | 0 |
| A7072001 | SAN LEANDRO | CA | | 09/28/2007 | | 138,264 | 0 | 0 | 0 | 0 | 0 | 0 | 6,392 | 6,392 | 0 | 0 | 0 |
| B1112104 | SAN LEANDRO | CA | | 02/29/2012 | | 592,002 | 0 | 0 | 0 | 0 | 0 | 0 | 50,519 | 50,519 | 0 | 0 | 0 |
| A4040216 | SAN LUIS OBISPO | CA | | 02/23/2005 | | 1,003,731 | 0 | 0 | 0 | 0 | 0 | 0 | 110,656 | 110,656 | 0 | 0 | 0 |
| A5113004 | SAN LUIS OBISPO | CA | | 12/31/2006 | | 169,591 | 0 | 0 | 0 | 0 | 0 | 0 | 17,169 | 17,169 | 0 | 0 | 0 |
| A6072101 | SAN LUIS OBISPO | CA | | 09/26/2006 | | 580,437 | 0 | 0 | 0 | 0 | 0 | 0 | 31,515 | 31,515 | 0 | 0 | 0 |
| A7010201 | SAN LUIS OBISPO | CA | | 02/08/2007 | | 1,287,845 | 0 | 0 | 0 | 0 | 0 | 0 | 66,603 | 66,603 | 0 | 0 | 0 |
| A7011907 | SAN LUIS OBISPO | CA | | 05/14/2007 | | 2,351,256 | 0 | 0 | 0 | 0 | 0 | 0 | 62,874 | 62,874 | 0 | 0 | 0 |
| A7032105 | SAN LUIS OBISPO | CA | | 06/27/2007 | | 1,695,477 | 0 | 0 | 0 | 0 | 0 | 0 | 36,718 | 36,718 | 0 | 0 | 0 |
| A7032701 | SAN LUIS OBISPO | CA | | 06/14/2007 | | 2,467,257 | 0 | 0 | 0 | 0 | 0 | 0 | 53,621 | 53,621 | 0 | 0 | 0 |
| A7042503 | SAN LUIS OBISPO | CA | | 06/26/2007 | | 838,886 | 0 | 0 | 0 | 0 | 0 | 0 | 36,411 | 36,411 | 0 | 0 | 0 |
| A7052201 | SAN LUIS OBISPO | CA | | 08/09/2007 | | 244,528 | 0 | 0 | 0 | 0 | 0 | 0 | 10,240 | 10,240 | 0 | 0 | 0 |
| A7052402 | SAN LUIS OBISPO | CA | | 08/30/2007 | | 1,798,834 | 0 | 0 | 0 | 0 | 0 | 0 | 47,046 | 47,046 | 0 | 0 | 0 |
| A7092002 | SAN LUIS OBISPO | CA | | 12/06/2007 | | 413,091 | 0 | 0 | 0 | 0 | 0 | 0 | 19,364 | 19,364 | 0 | 0 | 0 |
| A7122104 | SAN LUIS OBISPO | CA | | 03/25/2008 | | 247,572 | 0 | 0 | 0 | 0 | 0 | 0 | 11,084 | 11,084 | 0 | 0 | 0 |
| A8082203 | SAN LUIS OBISPO | CA | | 11/05/2008 | | 717,707 | 0 | 0 | 0 | 0 | 0 | 0 | 15,549 | 15,549 | 0 | 0 | 0 |
| A8082203-1 | SAN LUIS OBISPO | CA | | 06/30/2014 | | 320,377 | 0 | 0 | 0 | 0 | 0 | 0 | 6,907 | 6,907 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0031201 | SAN LUIS OBISPO | CA | | 05/18/2010 | | 99,759 | 0 | 0 | 0 | 0 | 0 | 0 | 5,273 | 5,273 | 0 | 0 | 0 |
| B0072701 | SAN LUIS OBISPO | CA | | 09/30/2010 | | 543,856 | 0 | 0 | 0 | 0 | 0 | 0 | 17,164 | 17,164 | 0 | 0 | 0 |
| B0072702 | SAN LUIS OBISPO | CA | | 10/06/2010 | | 494,780 | 0 | 0 | 0 | 0 | 0 | 0 | 15,486 | 15,486 | 0 | 0 | 0 |
| B1031001 | SAN LUIS OBISPO | CA | | 05/26/2011 | | 249,247 | 0 | 0 | 0 | 0 | 0 | 0 | 7,207 | 7,207 | 0 | 0 | 0 |
| B1031002 | SAN LUIS OBISPO | CA | | 05/26/2011 | | 167,608 | 0 | 0 | 0 | 0 | 0 | 0 | 4,848 | 4,848 | 0 | 0 | 0 |
| B1051301 | SAN LUIS OBISPO | CA | | 07/20/2011 | | 218,786 | 0 | 0 | 0 | 0 | 0 | 0 | 19,955 | 19,955 | 0 | 0 | 0 |
| B3103111 | SAN LUIS OBISPO | CA | | 01/21/2014 | | 251,999 | 0 | 0 | 0 | 0 | 0 | 0 | 6,877 | 6,877 | 0 | 0 | 0 |
| B3122007 | SAN LUIS OBISPO | CA | | 02/21/2014 | | 178,599 | 0 | 0 | 0 | 0 | 0 | 0 | 4,915 | 4,915 | 0 | 0 | 0 |
| B4121104 | SAN LUIS OBISPO | CA | | 02/13/2015 | | 293,539 | 0 | 0 | 0 | 0 | 0 | 0 | 8,230 | 8,230 | 0 | 0 | 0 |
| B5040311 | SAN LUIS OBISPO | CA | | 06/09/2015 | | 1,528,065 | 0 | 0 | 0 | 0 | 0 | 0 | 39,943 | 39,943 | 0 | 0 | 0 |
| B5081204 | SAN LUIS OBISPO | CA | | 12/29/2015 | | 1,241,813 | 0 | 0 | 0 | 0 | 0 | 0 | 30,847 | 30,847 | 0 | 0 | 0 |
| B6041804 | SAN LUIS OBISPO | CA | | 06/01/2016 | | 11,977,708 | 0 | 0 | 0 | 0 | 0 | 0 | 301,857 | 301,857 | 0 | 0 | 0 |
| B7021301 | SAN LUIS OBISPO | CA | | 05/30/2017 | | 651,228 | 0 | 0 | 0 | 0 | 0 | 0 | 14,918 | 14,918 | 0 | 0 | 0 |
| B7100605 | SAN LUIS OBISPO | CA | | 12/11/2017 | | 735,000 | 0 | 0 | 0 | 0 | 0 | 0 | 392,235 | 392,235 | 0 | 0 | 0 |
| B8072605 | SAN LUIS OBISPO | CA | | 10/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 58,849 | 58,849 | 0 | 0 | 0 |
| B8092003 | SAN LUIS OBISPO | CA | | 11/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,586,813 | 1,586,813 | 0 | 0 | 0 |
| A7120415 | SAN MARCOS | CA | | 01/28/2008 | | 509,901 | 0 | 0 | 0 | 0 | 0 | 0 | 15,274 | 15,274 | 0 | 0 | 0 |
| B3060602 | SAN MARCOS | CA | | 08/12/2013 | | 456,419 | 0 | 0 | 0 | 0 | 0 | 0 | 71,601 | 71,601 | 0 | 0 | 0 |
| B5061603 | SAN MARCOS | CA | | 08/10/2015 | | 440,993 | 0 | 0 | 0 | 0 | 0 | 0 | 16,817 | 16,817 | 0 | 0 | 0 |
| B6020203 | SAN MARCOS | CA | | 05/03/2016 | | 1,431,506 | 0 | 0 | 0 | 0 | 0 | 0 | 37,485 | 37,485 | 0 | 0 | 0 |
| B8030102 | SAN MARCOS | CA | | 05/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 752,690 | 752,690 | 0 | 0 | 0 |
| B6081801 | SAN MARINO | CA | | 09/29/2016 | | 1,288,453 | 0 | 0 | 0 | 0 | 0 | 0 | 33,560 | 33,560 | 0 | 0 | 0 |
| B2051704 | SAN MATEO | CA | | 09/14/2012 | | 1,332,176 | 0 | 0 | 0 | 0 | 0 | 0 | 40,882 | 40,882 | 0 | 0 | 0 |
| B4022802 | SAN MATEO | CA | | 05/01/2014 | | 468,796 | 0 | 0 | 0 | 0 | 0 | 0 | 13,048 | 13,048 | 0 | 0 | 0 |
| B6103103 | SAN MATEO | CA | | 12/15/2016 | | 1,253,068 | 0 | 0 | 0 | 0 | 0 | 0 | 30,543 | 30,543 | 0 | 0 | 0 |
| A5051005 | SAN PEDRO | CA | | 07/28/2005 | | 242,964 | 0 | 0 | 0 | 0 | 0 | 0 | 21,013 | 21,013 | 0 | 0 | 0 |
| B2110803 | SAN PEDRO | CA | | 01/30/2013 | | 240,850 | 0 | 0 | 0 | 0 | 0 | 0 | 7,104 | 7,104 | 0 | 0 | 0 |
| B6030203 | SAN PEDRO | CA | | 05/23/2016 | | 838,039 | 0 | 0 | 0 | 0 | 0 | 0 | 84,068 | 84,068 | 0 | 0 | 0 |
| B1083009 | SAN RAFAEL | CA | | 11/22/2011 | | 702,588 | 0 | 0 | 0 | 0 | 0 | 0 | 21,868 | 21,868 | 0 | 0 | 0 |
| A7110506 | SAN RAMON | CA | | 02/05/2008 | | 180,546 | 0 | 0 | 0 | 0 | 0 | 0 | 8,132 | 8,132 | 0 | 0 | 0 |
| B8041904 | SAN RAMON | CA | | 06/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,105,526 | 2,105,526 | 0 | 0 | 0 |
| A2101801 | SANTA ANA | CA | | 01/15/2003 | | 714,861 | 0 | 0 | 0 | 0 | 0 | 0 | 32,739 | 32,739 | 0 | 0 | 0 |
| A4110403 | SANTA ANA | CA | | 01/13/2005 | | 49,141 | 0 | 0 | 0 | 0 | 0 | 0 | 21,939 | 21,939 | 0 | 0 | 0 |
| A8010302 | SANTA ANA | CA | | 03/14/2008 | | 1,336,580 | 0 | 0 | 0 | 0 | 0 | 0 | 99,747 | 99,747 | 0 | 0 | 0 |
| A8090301 | SANTA ANA | CA | | 11/17/2008 | | 1,006,175 | 0 | 0 | 0 | 0 | 0 | 0 | 43,497 | 43,497 | 0 | 0 | 0 |
| A9042705 | SANTA ANA | CA | | 06/30/2009 | | 566,157 | 0 | 0 | 0 | 0 | 0 | 0 | 18,542 | 18,542 | 0 | 0 | 0 |
| A9081810 | SANTA ANA | CA | | 10/20/2009 | | 838,464 | 0 | 0 | 0 | 0 | 0 | 0 | 35,011 | 35,011 | 0 | 0 | 0 |
| A9101603 | SANTA ANA | CA | | 11/30/2009 | | 774,427 | 0 | 0 | 0 | 0 | 0 | 0 | 29,672 | 29,672 | 0 | 0 | 0 |
| A9101603-1 | SANTA ANA | CA | | 08/25/2015 | | 347,160 | 0 | 0 | 0 | 0 | 0 | 0 | 13,458 | 13,458 | 0 | 0 | 0 |
| B0051303 | SANTA ANA | CA | | 07/22/2010 | | 829,120 | 0 | 0 | 0 | 0 | 0 | 0 | 43,271 | 43,271 | 0 | 0 | 0 |
| B1091902 | SANTA ANA | CA | | 11/14/2011 | | 695,347 | 0 | 0 | 0 | 0 | 0 | 0 | 60,437 | 60,437 | 0 | 0 | 0 |
| B2041603 | SANTA ANA | CA | | 06/25/2012 | | 365,561 | 0 | 0 | 0 | 0 | 0 | 0 | 11,451 | 11,451 | 0 | 0 | 0 |
| B4042302 | SANTA ANA | CA | | 07/22/2014 | | 846,254 | 0 | 0 | 0 | 0 | 0 | 0 | 33,389 | 33,389 | 0 | 0 | 0 |
| B4061301 | SANTA ANA | CA | | 09/26/2014 | | 280,208 | 0 | 0 | 0 | 0 | 0 | 0 | 7,612 | 7,612 | 0 | 0 | 0 |
| B4062302-1 | SANTA ANA | CA | | 10/11/2017 | | 211,200 | 0 | 0 | 0 | 0 | 0 | 0 | 5,429 | 5,429 | 0 | 0 | 0 |
| B5010801 | SANTA ANA | CA | | 03/16/2015 | | 711,660 | 0 | 0 | 0 | 0 | 0 | 0 | 20,142 | 20,142 | 0 | 0 | 0 |
| B5022503 | SANTA ANA | CA | | 04/02/2015 | | 2,004,960 | 0 | 0 | 0 | 0 | 0 | 0 | 54,708 | 54,708 | 0 | 0 | 0 |
| B5050405 | SANTA ANA | CA | | 07/17/2015 | | 2,545,009 | 0 | 0 | 0 | 0 | 0 | 0 | 64,067 | 64,067 | 0 | 0 | 0 |
| B6012803 | SANTA ANA | CA | | 04/11/2016 | | 984,364 | 0 | 0 | 0 | 0 | 0 | 0 | 23,886 | 23,886 | 0 | 0 | 0 |
| B6062302 | SANTA ANA | CA | | 09/09/2016 | | 6,065,369 | 0 | 0 | 0 | 0 | 0 | 0 | 155,402 | 155,402 | 0 | 0 | 0 |
| B7011201 | SANTA ANA | CA | | 03/16/2017 | | 2,588,925 | 0 | 0 | 0 | 0 | 0 | 0 | 63,146 | 63,146 | 0 | 0 | 0 |
| B2041302 | SANTA BARBARA | CA | | 07/13/2012 | | 1,214,182 | 0 | 0 | 0 | 0 | 0 | 0 | 36,751 | 36,751 | 0 | 0 | 0 |
| B5013003 | SANTA BARBARA | CA | | 04/29/2015 | | 1,337,441 | 0 | 0 | 0 | 0 | 0 | 0 | 37,641 | 37,641 | 0 | 0 | 0 |
| B5120201 | SANTA BARBARA | CA | | 02/25/2016 | | 901,627 | 0 | 0 | 0 | 0 | 0 | 0 | 17,578 | 17,578 | 0 | 0 | 0 |
| B6101401 | SANTA BARBARA | CA | | 01/19/2017 | | 813,631 | 0 | 0 | 0 | 0 | 0 | 0 | 19,724 | 19,724 | 0 | 0 | 0 |
| B6111018 | SANTA BARBARA | CA | | 01/19/2017 | | 521,051 | 0 | 0 | 0 | 0 | 0 | 0 | 18,231 | 18,231 | 0 | 0 | 0 |
| A5110302 | SANTA CLARA | CA | | 12/31/2006 | | 127,747 | 0 | 0 | 0 | 0 | 0 | 0 | 37,692 | 37,692 | 0 | 0 | 0 |
| A8110503 | SANTA CLARA | CA | | 01/08/2009 | | 254,007 | 0 | 0 | 0 | 0 | 0 | 0 | 8,687 | 8,687 | 0 | 0 | 0 |
| B2070602 | SANTA CLARA | CA | | 10/26/2012 | | 612,631 | 0 | 0 | 0 | 0 | 0 | 0 | 18,946 | 18,946 | 0 | 0 | 0 |
| B2080903 | SANTA CLARA | CA | | 11/13/2012 | | 441,544 | 0 | 0 | 0 | 0 | 0 | 0 | 13,563 | 13,563 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A2092702 | SANTA CLARITA | CA | | 12/17/2002 | | 1,931,973 | 0 | 0 | 0 | 0 | 0 | 0 | 331,531 | 331,531 | 0 | 0 | 0 |
| A5020302 | SANTA CLARITA | CA | | 08/04/2005 | | 368,951 | 0 | 0 | 0 | 0 | 0 | 0 | 41,634 | 41,634 | 0 | 0 | 0 |
| B1113002 | SANTA CLARITA | CA | | 03/01/2012 | | 776,442 | 0 | 0 | 0 | 0 | 0 | 0 | 37,683 | 37,683 | 0 | 0 | 0 |
| B1121603 | SANTA CLARITA | CA | | 02/17/2012 | | 1,024,708 | 0 | 0 | 0 | 0 | 0 | 0 | 30,829 | 30,829 | 0 | 0 | 0 |
| B3093004 | SANTA CLARITA | CA | | 11/22/2013 | | 892,633 | 0 | 0 | 0 | 0 | 0 | 0 | 27,701 | 27,701 | 0 | 0 | 0 |
| B5012102 | SANTA CLARITA | CA | | 03/16/2015 | | 191,482 | 0 | 0 | 0 | 0 | 0 | 0 | 5,588 | 5,588 | 0 | 0 | 0 |
| B7022101 | SANTA CLARITA | CA | | 04/28/2017 | | 1,063,702 | 0 | 0 | 0 | 0 | 0 | 0 | 23,669 | 23,669 | 0 | 0 | 0 |
| B7031004 | SANTA CLARITA | CA | | 05/24/2017 | | 611,109 | 0 | 0 | 0 | 0 | 0 | 0 | 18,496 | 18,496 | 0 | 0 | 0 |
| A3063003 | SANTA CRUZ | CA | | 09/25/2003 | | 962,587 | 0 | 0 | 0 | 0 | 0 | 0 | 141,189 | 141,189 | 0 | 0 | 0 |
| A3063004 | SANTA CRUZ | CA | | 09/25/2003 | | 1,321,857 | 0 | 0 | 0 | 0 | 0 | 0 | 192,631 | 192,631 | 0 | 0 | 0 |
| A30630043 | SANTA CRUZ | CA | | 01/28/2004 | | 329,604 | 0 | 0 | 0 | 0 | 0 | 0 | 47,930 | 47,930 | 0 | 0 | 0 |
| A7020702 | SANTA CRUZ | CA | | 05/23/2007 | | 509,705 | 0 | 0 | 0 | 0 | 0 | 0 | 25,039 | 25,039 | 0 | 0 | 0 |
| A9012601 | SANTA CRUZ | CA | | 03/30/2009 | | 239,815 | 0 | 0 | 0 | 0 | 0 | 0 | 10,403 | 10,403 | 0 | 0 | 0 |
| B1091501 | SANTA CRUZ | CA | | 11/04/2011 | | 353,718 | 0 | 0 | 0 | 0 | 0 | 0 | 10,580 | 10,580 | 0 | 0 | 0 |
| B1091502 | SANTA CRUZ | CA | | 11/22/2011 | | 589,478 | 0 | 0 | 0 | 0 | 0 | 0 | 17,644 | 17,644 | 0 | 0 | 0 |
| B1091502-1 | SANTA CRUZ | CA | | 12/20/2013 | | 327,827 | 0 | 0 | 0 | 0 | 0 | 0 | 9,675 | 9,675 | 0 | 0 | 0 |
| B2072004 | SANTA CRUZ | CA | | 10/09/2012 | | 363,110 | 0 | 0 | 0 | 0 | 0 | 0 | 7,674 | 7,674 | 0 | 0 | 0 |
| B3013009 | SANTA CRUZ | CA | | 04/29/2013 | | 386,438 | 0 | 0 | 0 | 0 | 0 | 0 | 16,221 | 16,221 | 0 | 0 | 0 |
| A3052302 | SANTA FE SPRINGS | CA | | 09/03/2003 | | 195,879 | 0 | 0 | 0 | 0 | 0 | 0 | 29,465 | 29,465 | 0 | 0 | 0 |
| B8020802 | SANTA FE SPRINGS | CA | | 04/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 253,417 | 253,417 | 0 | 0 | 0 |
| B8030905 | SANTA FE SPRINGS | CA | | 05/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 778,838 | 778,838 | 0 | 0 | 0 |
| A7042502 | SANTA MARIA | CA | | 06/26/2007 | | 530,292 | 0 | 0 | 0 | 0 | 0 | 0 | 23,023 | 23,023 | 0 | 0 | 0 |
| A8021306 | SANTA MARIA | CA | | 04/24/2008 | | 441,910 | 0 | 0 | 0 | 0 | 0 | 0 | 20,749 | 20,749 | 0 | 0 | 0 |
| B3031307 | SANTA MARIA | CA | | 06/04/2013 | | 400,040 | 0 | 0 | 0 | 0 | 0 | 0 | 15,102 | 15,102 | 0 | 0 | 0 |
| B4032603 | SANTA MARIA | CA | | 06/05/2014 | | 369,772 | 0 | 0 | 0 | 0 | 0 | 0 | 10,233 | 10,233 | 0 | 0 | 0 |
| B6110204 | SANTA MARIA | CA | | 01/20/2017 | | 1,055,690 | 0 | 0 | 0 | 0 | 0 | 0 | 19,506 | 19,506 | 0 | 0 | 0 |
| B7022802 | SANTA MARIA | CA | | 04/27/2017 | | 936,057 | 0 | 0 | 0 | 0 | 0 | 0 | 20,831 | 20,831 | 0 | 0 | 0 |
| B7032102 | SANTA MARIA | CA | | 06/06/2017 | | 774,512 | 0 | 0 | 0 | 0 | 0 | 0 | 16,741 | 16,741 | 0 | 0 | 0 |
| A4080502 | SANTA MONICA | CA | | 01/27/2005 | | 208,600 | 0 | 0 | 0 | 0 | 0 | 0 | 93,021 | 93,021 | 0 | 0 | 0 |
| A4120105 | SANTA MONICA | CA | | 01/25/2005 | | 205,160 | 0 | 0 | 0 | 0 | 0 | 0 | 91,446 | 91,446 | 0 | 0 | 0 |
| B1011703 | SANTA MONICA | CA | | 02/28/2011 | | 1,977,661 | 0 | 0 | 0 | 0 | 0 | 0 | 41,075 | 41,075 | 0 | 0 | 0 |
| B3020701 | SANTA MONICA | CA | | 05/08/2013 | | 457,604 | 0 | 0 | 0 | 0 | 0 | 0 | 13,726 | 13,726 | 0 | 0 | 0 |
| B4011501 | SANTA MONICA | CA | | 04/01/2014 | | 189,185 | 0 | 0 | 0 | 0 | 0 | 0 | 25,926 | 25,926 | 0 | 0 | 0 |
| B4011502 | SANTA MONICA | CA | | 04/01/2014 | | 189,185 | 0 | 0 | 0 | 0 | 0 | 0 | 25,926 | 25,926 | 0 | 0 | 0 |
| B4071704 | SANTA MONICA | CA | | 10/14/2014 | | 1,164,331 | 0 | 0 | 0 | 0 | 0 | 0 | 30,481 | 30,481 | 0 | 0 | 0 |
| B4071704-1 | SANTA MONICA | CA | | 06/22/2017 | | 851,155 | 0 | 0 | 0 | 0 | 0 | 0 | 18,400 | 18,400 | 0 | 0 | 0 |
| B4111002 | SANTA MONICA | CA | | 01/12/2015 | | 476,611 | 0 | 0 | 0 | 0 | 0 | 0 | 12,836 | 12,836 | 0 | 0 | 0 |
| B5011501 | SANTA MONICA | CA | | 04/09/2015 | | 973,072 | 0 | 0 | 0 | 0 | 0 | 0 | 19,549 | 19,549 | 0 | 0 | 0 |
| B5020507 | SANTA MONICA | CA | | 04/23/2015 | | 625,859 | 0 | 0 | 0 | 0 | 0 | 0 | 17,346 | 17,346 | 0 | 0 | 0 |
| B5120702 | SANTA MONICA | CA | | 02/11/2016 | | 489,882 | 0 | 0 | 0 | 0 | 0 | 0 | 12,227 | 12,227 | 0 | 0 | 0 |
| B5121601 | SANTA MONICA | CA | | 03/17/2016 | | 978,810 | 0 | 0 | 0 | 0 | 0 | 0 | 18,233 | 18,233 | 0 | 0 | 0 |
| B6081604 | SANTA MONICA | CA | | 10/03/2016 | | 8,300,201 | 0 | 0 | 0 | 0 | 0 | 0 | 211,507 | 211,507 | 0 | 0 | 0 |
| B6081605 | SANTA MONICA | CA | | 10/27/2016 | | 596,206 | 0 | 0 | 0 | 0 | 0 | 0 | 15,199 | 15,199 | 0 | 0 | 0 |
| B2121102 | SANTA PAULA | CA | | 02/21/2013 | | 850,921 | 0 | 0 | 0 | 0 | 0 | 0 | 102,408 | 102,408 | 0 | 0 | 0 |
| B602901 | SANTA PAULA | CA | | 05/02/2016 | | 3,731,228 | 0 | 0 | 0 | 0 | 0 | 0 | 91,501 | 91,501 | 0 | 0 | 0 |
| A7121102 | SANTA ROSA | CA | | 04/10/2008 | | 2,034,987 | 0 | 0 | 0 | 0 | 0 | 0 | 56,931 | 56,931 | 0 | 0 | 0 |
| B2061201 | SANTA ROSA | CA | | 08/13/2012 | | 631,689 | 0 | 0 | 0 | 0 | 0 | 0 | 19,516 | 19,516 | 0 | 0 | 0 |
| B2112907 | SANTA ROSA | CA | | 02/19/2013 | | 342,087 | 0 | 0 | 0 | 0 | 0 | 0 | 15,197 | 15,197 | 0 | 0 | 0 |
| B3073001 | SANTA ROSA | CA | | 10/10/2013 | | 943,731 | 0 | 0 | 0 | 0 | 0 | 0 | 53,773 | 53,773 | 0 | 0 | 0 |
| B5112403 | SANTA ROSA | CA | | 02/10/2016 | | 192,462 | 0 | 0 | 0 | 0 | 0 | 0 | 10,694 | 10,694 | 0 | 0 | 0 |
| B7110101 | SANTA ROSA | CA | | 12/20/2017 | | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,052,442 | 3,052,442 | 0 | 0 | 0 |
| B8030101 | SANTA ROSA | CA | | 05/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 827,597 | 827,597 | 0 | 0 | 0 |
| B3012405 | SANTEE | CA | | 04/15/2013 | | 1,020,106 | 0 | 0 | 0 | 0 | 0 | 0 | 32,087 | 32,087 | 0 | 0 | 0 |
| B6072601 | SANTEE | CA | | 10/19/2016 | | 1,384,627 | 0 | 0 | 0 | 0 | 0 | 0 | 34,127 | 34,127 | 0 | 0 | 0 |
| A8022210 | SAUSALITO | CA | | 05/15/2008 | | 243,126 | 0 | 0 | 0 | 0 | 0 | 0 | 10,406 | 10,406 | 0 | 0 | 0 |
| A4010801 | SCOTTS VALLEY | CA | | 03/23/2004 | | 611,311 | 0 | 0 | 0 | 0 | 0 | 0 | 42,623 | 42,623 | 0 | 0 | 0 |
| B5031001 | SEASIDE | CA | | 04/23/2015 | | 372,491 | 0 | 0 | 0 | 0 | 0 | 0 | 9,548 | 9,548 | 0 | 0 | 0 |
| B2091107 | SEBASTOPOL | CA | | 11/08/2012 | | 650,116 | 0 | 0 | 0 | 0 | 0 | 0 | 19,429 | 19,429 | 0 | 0 | 0 |
| A2040802 | SHERMAN OAKS | CA | | 06/28/2002 | | 764,261 | 0 | 0 | 0 | 0 | 0 | 0 | 66,356 | 66,356 | 0 | 0 | 0 |
| A5032104 | SHERMAN OAKS | CA | | 06/27/2005 | | 244,964 | 0 | 0 | 0 | 0 | 0 | 0 | 90,486 | 90,486 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7011205 | SHERMAN OAKS | CA | | 04/05/2007 | | 367,121 | 0 | 0 | 0 | 0 | 0 | 0 | 29,404 | 29,404 | 0 | 0 | 0 |
| A8050601 | SHERMAN OAKS | CA | | 07/01/2008 | | 286,659 | 0 | 0 | 0 | 0 | 0 | 0 | 12,645 | 12,645 | 0 | 0 | 0 |
| B0062802 | SHERMAN OAKS | CA | | 09/15/2010 | | 1,363,222 | 0 | 0 | 0 | 0 | 0 | 0 | 42,472 | 42,472 | 0 | 0 | 0 |
| B0062802-1 | SHERMAN OAKS | CA | | 07/31/2015 | | 518,019 | 0 | 0 | 0 | 0 | 0 | 0 | 19,383 | 19,383 | 0 | 0 | 0 |
| B5081101 | SHERMAN OAKS | CA | | 10/29/2015 | | 869,429 | 0 | 0 | 0 | 0 | 0 | 0 | 22,202 | 22,202 | 0 | 0 | 0 |
| B5081405 | SHERMAN OAKS | CA | | 10/29/2015 | | 591,876 | 0 | 0 | 0 | 0 | 0 | 0 | 15,117 | 15,117 | 0 | 0 | 0 |
| B5081408 | SHERMAN OAKS | CA | | 10/29/2015 | | 561,787 | 0 | 0 | 0 | 0 | 0 | 0 | 14,345 | 14,345 | 0 | 0 | 0 |
| B5081409 | SHERMAN OAKS | CA | | 10/29/2015 | | 668,791 | 0 | 0 | 0 | 0 | 0 | 0 | 17,079 | 17,079 | 0 | 0 | 0 |
| A5051006 | SIGNAL HILL | CA | | 07/28/2005 | | 179,378 | 0 | 0 | 0 | 0 | 0 | 0 | 15,341 | 15,341 | 0 | 0 | 0 |
| A7100303 | SIGNAL HILL | CA | | 01/11/2008 | | 69,296 | 0 | 0 | 0 | 0 | 0 | 0 | 11,748 | 11,748 | 0 | 0 | 0 |
| B2092602 | SIGNAL HILL | CA | | 11/20/2012 | | 804,334 | 0 | 0 | 0 | 0 | 0 | 0 | 24,373 | 24,373 | 0 | 0 | 0 |
| B4101002 | SIGNAL HILL | CA | | 11/24/2014 | | 761,973 | 0 | 0 | 0 | 0 | 0 | 0 | 47,921 | 47,921 | 0 | 0 | 0 |
| B8061201 | SIGNAL HILL | CA | | 08/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 788,879 | 788,879 | 0 | 0 | 0 |
| B8070201 | SIGNAL HILL | CA | | 09/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 953,631 | 953,631 | 0 | 0 | 0 |
| A8022202 | SIMI VALLEY | CA | | 05/27/2008 | | 881,738 | 0 | 0 | 0 | 0 | 0 | 0 | 24,324 | 24,324 | 0 | 0 | 0 |
| B7103002 | SIMI VALLEY | CA | | 12/19/2017 | | 1,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 731,953 | 731,953 | 0 | 0 | 0 |
| B6090702 | SONOMA | CA | | 12/19/2016 | | 3,195,885 | 0 | 0 | 0 | 0 | 0 | 0 | 163,384 | 163,384 | 0 | 0 | 0 |
| B6091202 | SONORA | CA | | 11/30/2016 | | 171,855 | 0 | 0 | 0 | 0 | 0 | 0 | 3,940 | 3,940 | 0 | 0 | 0 |
| B6091202-1 | SONORA | CA | | 10/10/2017 | | 213,046 | 0 | 0 | 0 | 0 | 0 | 0 | 4,371 | 4,371 | 0 | 0 | 0 |
| B1021804 | SOQUEL | CA | | 05/31/2011 | | 392,228 | 0 | 0 | 0 | 0 | 0 | 0 | 11,649 | 11,649 | 0 | 0 | 0 |
| A1102901 | SOUTH EL MONTE | CA | | 02/28/2002 | | 786,936 | 0 | 0 | 0 | 0 | 0 | 0 | 177,464 | 177,464 | 0 | 0 | 0 |
| B5100601 | SOUTH GATE | CA | | 12/01/2015 | | 4,576,133 | 0 | 0 | 0 | 0 | 0 | 0 | 127,137 | 127,137 | 0 | 0 | 0 |
| B6113002 | SOUTH GATE | CA | | 02/16/2017 | | 354,349 | 0 | 0 | 0 | 0 | 0 | 0 | 8,546 | 8,546 | 0 | 0 | 0 |
| B7092701 | SOUTH LAKE TAHOE | CA | | 12/12/2017 | | 1,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 985,041 | 985,041 | 0 | 0 | 0 |
| A9031204 | SOUTH PASADENA | CA | | 05/08/2009 | | 1,160,667 | 0 | 0 | 0 | 0 | 0 | 0 | 24,477 | 24,477 | 0 | 0 | 0 |
| B1102401 | SOUTH PASADENA | CA | | 12/29/2011 | | 1,713,924 | 0 | 0 | 0 | 0 | 0 | 0 | 148,005 | 148,005 | 0 | 0 | 0 |
| B0030908 | SOUTH SAN FRANCISCO | CA | | 05/27/2010 | | 614,954 | 0 | 0 | 0 | 0 | 0 | 0 | 18,825 | 18,825 | 0 | 0 | 0 |
| B3062106 | SPRING VALLEY | CA | | 08/21/2013 | | 818,823 | 0 | 0 | 0 | 0 | 0 | 0 | 24,434 | 24,434 | 0 | 0 | 0 |
| B7031003 | SPRING VALLEY | CA | | 05/30/2017 | | 908,033 | 0 | 0 | 0 | 0 | 0 | 0 | 45,442 | 45,442 | 0 | 0 | 0 |
| B0020201 | STANTON | CA | | 03/31/2010 | | 670,511 | 0 | 0 | 0 | 0 | 0 | 0 | 72,211 | 72,211 | 0 | 0 | 0 |
| B0021803 | STANTON | CA | | 04/29/2010 | | 2,238,482 | 0 | 0 | 0 | 0 | 0 | 0 | 239,710 | 239,710 | 0 | 0 | 0 |
| B6110205 | STANTON | CA | | 02/01/2017 | | 740,447 | 0 | 0 | 0 | 0 | 0 | 0 | 18,473 | 18,473 | 0 | 0 | 0 |
| B1040604 | STEVENSON RANCH | CA | | 05/26/2011 | | 831,214 | 0 | 0 | 0 | 0 | 0 | 0 | 24,986 | 24,986 | 0 | 0 | 0 |
| A3062604 | STOCKTON | CA | | 09/15/2003 | | 1,232,340 | 0 | 0 | 0 | 0 | 0 | 0 | 190,615 | 190,615 | 0 | 0 | 0 |
| A4090306 | STOCKTON | CA | | 12/14/2004 | | 380,602 | 0 | 0 | 0 | 0 | 0 | 0 | 177,052 | 177,052 | 0 | 0 | 0 |
| A8102401 | STOCKTON | CA | | 12/18/2008 | | 553,962 | 0 | 0 | 0 | 0 | 0 | 0 | 19,109 | 19,109 | 0 | 0 | 0 |
| A9030203 | STOCKTON | CA | | 05/28/2009 | | 1,084,979 | 0 | 0 | 0 | 0 | 0 | 0 | 46,388 | 46,388 | 0 | 0 | 0 |
| B1020803 | STOCKTON | CA | | 05/04/2011 | | 703,473 | 0 | 0 | 0 | 0 | 0 | 0 | 36,545 | 36,545 | 0 | 0 | 0 |
| B1061608 | STOCKTON | CA | | 08/23/2011 | | 250,369 | 0 | 0 | 0 | 0 | 0 | 0 | 22,107 | 22,107 | 0 | 0 | 0 |
| B3082802 | STOCKTON | CA | | 11/14/2013 | | 813,613 | 0 | 0 | 0 | 0 | 0 | 0 | 34,803 | 34,803 | 0 | 0 | 0 |
| B4040803 | STOCKTON | CA | | 06/06/2014 | | 719,107 | 0 | 0 | 0 | 0 | 0 | 0 | 20,188 | 20,188 | 0 | 0 | 0 |
| A5032105 | STUDIO CITY | CA | | 06/27/2005 | | 214,357 | 0 | 0 | 0 | 0 | 0 | 0 | 79,174 | 79,174 | 0 | 0 | 0 |
| B3031812 | SUN VALLEY | CA | | 05/31/2013 | | 1,004,897 | 0 | 0 | 0 | 0 | 0 | 0 | 30,556 | 30,556 | 0 | 0 | 0 |
| B5042903 | SUN VALLEY | CA | | 07/22/2015 | | 1,097,341 | 0 | 0 | 0 | 0 | 0 | 0 | 65,263 | 65,263 | 0 | 0 | 0 |
| B6032301 | SUN VALLEY | CA | | 06/09/2016 | | 749,470 | 0 | 0 | 0 | 0 | 0 | 0 | 18,280 | 18,280 | 0 | 0 | 0 |
| A4042208 | SUNNYVALE | CA | | 07/12/2004 | | 103,344 | 0 | 0 | 0 | 0 | 0 | 0 | 60,784 | 60,784 | 0 | 0 | 0 |
| A5021707 | SUNNYVALE | CA | | 05/06/2005 | | 369,107 | 0 | 0 | 0 | 0 | 0 | 0 | 40,725 | 40,725 | 0 | 0 | 0 |
| A9052102 | SUNNYVALE | CA | | 07/28/2009 | | 496,051 | 0 | 0 | 0 | 0 | 0 | 0 | 27,459 | 27,459 | 0 | 0 | 0 |
| A9052103 | SUNNYVALE | CA | | 07/28/2009 | | 356,899 | 0 | 0 | 0 | 0 | 0 | 0 | 19,759 | 19,759 | 0 | 0 | 0 |
| B1020405 | SUNNYVALE | CA | | 04/22/2011 | | 364,133 | 0 | 0 | 0 | 0 | 0 | 0 | 13,497 | 13,497 | 0 | 0 | 0 |
| B2051004 | SUNNYVALE | CA | | 07/30/2012 | | 278,352 | 0 | 0 | 0 | 0 | 0 | 0 | 23,391 | 23,391 | 0 | 0 | 0 |
| B5061601 | SUNNYVALE | CA | | 09/02/2015 | | 727,558 | 0 | 0 | 0 | 0 | 0 | 0 | 26,579 | 26,579 | 0 | 0 | 0 |
| A6072702 | SUSANVILLE | CA | | 08/31/2006 | | 154,700 | 0 | 0 | 0 | 0 | 0 | 0 | 37,495 | 37,495 | 0 | 0 | 0 |
| B4040702 | SYLMAR | CA | | 06/17/2014 | | 259,880 | 0 | 0 | 0 | 0 | 0 | 0 | 10,329 | 10,329 | 0 | 0 | 0 |
| B5091601 | SYLMAR | CA | | 01/04/2016 | | 7,043,667 | 0 | 0 | 0 | 0 | 0 | 0 | 171,076 | 171,076 | 0 | 0 | 0 |
| A7050803 | TAFT | CA | | 07/31/2007 | | 212,454 | 0 | 0 | 0 | 0 | 0 | 0 | 10,174 | 10,174 | 0 | 0 | 0 |
| B0072005 | TARZANA | CA | | 09/22/2010 | | 143,309 | 0 | 0 | 0 | 0 | 0 | 0 | 7,585 | 7,585 | 0 | 0 | 0 |
| B2030602 | TARZANA | CA | | 05/14/2012 | | 405,966 | 0 | 0 | 0 | 0 | 0 | 0 | 12,791 | 12,791 | 0 | 0 | 0 |
| A8020402 | TEHACHAPI | CA | | 11/03/2008 | | 519,394 | 0 | 0 | 0 | 0 | 0 | 0 | 19,535 | 19,535 | 0 | 0 | 0 |
| B4101402 | TEHACHAPI | CA | | 01/07/2015 | | 337,651 | 0 | 0 | 0 | 0 | 0 | 0 | 12,457 | 12,457 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2072501 | TEMECULA | CA | | 10/26/2012 | | 338,464 | 0 | 0 | 0 | 0 | 0 | 0 | 9,629 | 9,629 | 0 | 0 | 0 |
| B3121101 | TEMECULA | CA | | 01/27/2014 | | 1,220,352 | 0 | 0 | 0 | 0 | 0 | 0 | 33,799 | 33,799 | 0 | 0 | 0 |
| B3121102 | TEMECULA | CA | | 01/27/2014 | | 1,327,805 | 0 | 0 | 0 | 0 | 0 | 0 | 38,424 | 38,424 | 0 | 0 | 0 |
| B3121102-1 | TEMECULA | CA | | 11/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 410,000 | 410,000 | 0 | 0 | 0 |
| B3121103 | TEMECULA | CA | | 01/27/2014 | | 3,756,240 | 0 | 0 | 0 | 0 | 0 | 0 | 104,011 | 104,011 | 0 | 0 | 0 |
| B3121104 | TEMECULA | CA | | 01/27/2014 | | 934,677 | 0 | 0 | 0 | 0 | 0 | 0 | 27,047 | 27,047 | 0 | 0 | 0 |
| B3121104-1 | TEMECULA | CA | | 11/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 527,000 | 527,000 | 0 | 0 | 0 |
| B3121105 | TEMECULA | CA | | 01/27/2014 | | 846,376 | 0 | 0 | 0 | 0 | 0 | 0 | 24,500 | 24,500 | 0 | 0 | 0 |
| B3121105-1 | TEMECULA | CA | | 11/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 434,000 | 434,000 | 0 | 0 | 0 |
| B4032401 | TEMECULA | CA | | 06/18/2014 | | 176,564 | 0 | 0 | 0 | 0 | 0 | 0 | 11,383 | 11,383 | 0 | 0 | 0 |
| B5072706 | TEMECULA | CA | | 10/05/2015 | | 351,413 | 0 | 0 | 0 | 0 | 0 | 0 | 8,830 | 8,830 | 0 | 0 | 0 |
| B5102101 | TEMECULA | CA | | 12/15/2015 | | 2,481,739 | 0 | 0 | 0 | 0 | 0 | 0 | 62,633 | 62,633 | 0 | 0 | 0 |
| B5102102 | TEMECULA | CA | | 12/15/2015 | | 963,496 | 0 | 0 | 0 | 0 | 0 | 0 | 24,318 | 24,318 | 0 | 0 | 0 |
| B6041102 | TEMPLETON | CA | | 05/31/2016 | | 5,374,956 | 0 | 0 | 0 | 0 | 0 | 0 | 136,220 | 136,220 | 0 | 0 | 0 |
| A5112204 | THOUSAND OAKS | CA | | 12/31/2006 | | 382,213 | 0 | 0 | 0 | 0 | 0 | 0 | 22,153 | 22,153 | 0 | 0 | 0 |
| A6102706 | THOUSAND OAKS | CA | | 01/10/2007 | | 732,030 | 0 | 0 | 0 | 0 | 0 | 0 | 32,897 | 32,897 | 0 | 0 | 0 |
| A7051807 | THOUSAND OAKS | CA | | 07/25/2007 | | 388,486 | 0 | 0 | 0 | 0 | 0 | 0 | 16,563 | 16,563 | 0 | 0 | 0 |
| B1020201 | THOUSAND OAKS | CA | | 04/27/2011 | | 195,506 | 0 | 0 | 0 | 0 | 0 | 0 | 53,580 | 53,580 | 0 | 0 | 0 |
| B1070616 | THOUSAND OAKS | CA | | 09/29/2011 | | 1,532,287 | 0 | 0 | 0 | 0 | 0 | 0 | 45,287 | 45,287 | 0 | 0 | 0 |
| B2022804 | THOUSAND OAKS | CA | | 06/05/2012 | | 155,573 | 0 | 0 | 0 | 0 | 0 | 0 | 4,869 | 4,869 | 0 | 0 | 0 |
| B3043005 | THOUSAND OAKS | CA | | 06/28/2013 | | 723,940 | 0 | 0 | 0 | 0 | 0 | 0 | 32,822 | 32,822 | 0 | 0 | 0 |
| B3062510 | THOUSAND OAKS | CA | | 09/27/2013 | | 612,256 | 0 | 0 | 0 | 0 | 0 | 0 | 17,390 | 17,390 | 0 | 0 | 0 |
| A8082101 | THOUSAND PALMS | CA | | 10/30/2008 | | 499,375 | 0 | 0 | 0 | 0 | 0 | 0 | 21,977 | 21,977 | 0 | 0 | 0 |
| B1040106 | THOUSAND PALMS | CA | | 05/31/2011 | | 452,726 | 0 | 0 | 0 | 0 | 0 | 0 | 16,058 | 16,058 | 0 | 0 | 0 |
| A7030602 | TORRANCE | CA | | 05/22/2007 | | 947,420 | 0 | 0 | 0 | 0 | 0 | 0 | 46,096 | 46,096 | 0 | 0 | 0 |
| B0120305 | TORRANCE | CA | | 01/31/2011 | | 2,209,532 | 0 | 0 | 0 | 0 | 0 | 0 | 71,090 | 71,090 | 0 | 0 | 0 |
| B3013006 | TORRANCE | CA | | 04/10/2013 | | 1,375,920 | 0 | 0 | 0 | 0 | 0 | 0 | 41,503 | 41,503 | 0 | 0 | 0 |
| B4033103 | TORRANCE | CA | | 06/20/2014 | | 175,398 | 0 | 0 | 0 | 0 | 0 | 0 | 4,781 | 4,781 | 0 | 0 | 0 |
| B7051001 | TORRANCE | CA | | 08/01/2017 | | 8,209,451 | 0 | 0 | 0 | 0 | 0 | 0 | 184,931 | 184,931 | 0 | 0 | 0 |
| B2043004 | TRACY | CA | | 06/25/2012 | | 1,927,051 | 0 | 0 | 0 | 0 | 0 | 0 | 58,715 | 58,715 | 0 | 0 | 0 |
| B2082401 | TRACY | CA | | 09/28/2012 | | 1,443,735 | 0 | 0 | 0 | 0 | 0 | 0 | 39,660 | 39,660 | 0 | 0 | 0 |
| B8032801 | TRACY | CA | | 10/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,031,092 | 2,031,092 | 0 | 0 | 0 |
| A4020503 | TRUCKEE | CA | | 04/28/2004 | | 525,430 | 0 | 0 | 0 | 0 | 0 | 0 | 32,608 | 32,608 | 0 | 0 | 0 |
| A4020504 | TRUCKEE | CA | | 04/28/2004 | | 506,108 | 0 | 0 | 0 | 0 | 0 | 0 | 31,406 | 31,406 | 0 | 0 | 0 |
| A4042302 | TRUCKEE | CA | | 12/31/2006 | | 864,525 | 0 | 0 | 0 | 0 | 0 | 0 | 50,849 | 50,849 | 0 | 0 | 0 |
| A8071804 | TRUCKEE | CA | | 01/28/2009 | | 1,542,222 | 0 | 0 | 0 | 0 | 0 | 0 | 53,938 | 53,938 | 0 | 0 | 0 |
| B3083004 | TRUCKEE | CA | | 11/21/2013 | | 228,736 | 0 | 0 | 0 | 0 | 0 | 0 | 6,324 | 6,324 | 0 | 0 | 0 |
| A5080507 | TULARE | CA | | 10/25/2005 | | 1,141,083 | 0 | 0 | 0 | 0 | 0 | 0 | 60,344 | 60,344 | 0 | 0 | 0 |
| A6080801 | TULARE | CA | | 12/31/2006 | | 187,819 | 0 | 0 | 0 | 0 | 0 | 0 | 10,120 | 10,120 | 0 | 0 | 0 |
| A4082702 | TUSTIN | CA | | 11/29/2004 | | 97,051 | 0 | 0 | 0 | 0 | 0 | 0 | 47,105 | 47,105 | 0 | 0 | 0 |
| B0032509 | TUSTIN | CA | | 05/26/2010 | | 676,159 | 0 | 0 | 0 | 0 | 0 | 0 | 26,929 | 26,929 | 0 | 0 | 0 |
| B2062501 | TUSTIN | CA | | 09/05/2012 | | 744,408 | 0 | 0 | 0 | 0 | 0 | 0 | 23,169 | 23,169 | 0 | 0 | 0 |
| B2111903 | TUSTIN | CA | | 01/16/2013 | | 54,615 | 0 | 0 | 0 | 0 | 0 | 0 | 4,255 | 4,255 | 0 | 0 | 0 |
| A8012902 | TWENTYNINE PALMS | CA | | 04/14/2008 | | 1,425,732 | 0 | 0 | 0 | 0 | 0 | 0 | 40,197 | 40,197 | 0 | 0 | 0 |
| B4112501 | UKIAH | CA | | 01/27/2015 | | 469,834 | 0 | 0 | 0 | 0 | 0 | 0 | 12,270 | 12,270 | 0 | 0 | 0 |
| A7043004 | UNION CITY | CA | | 07/11/2007 | | 436,264 | 0 | 0 | 0 | 0 | 0 | 0 | 21,702 | 21,702 | 0 | 0 | 0 |
| A7043005 | UNION CITY | CA | | 07/11/2007 | | 303,483 | 0 | 0 | 0 | 0 | 0 | 0 | 15,098 | 15,098 | 0 | 0 | 0 |
| B0090702 | UPLAND | CA | | 11/22/2010 | | 371,653 | 0 | 0 | 0 | 0 | 0 | 0 | 14,230 | 14,230 | 0 | 0 | 0 |
| B1020104 | UPLAND | CA | | 03/31/2011 | | 515,073 | 0 | 0 | 0 | 0 | 0 | 0 | 15,921 | 15,921 | 0 | 0 | 0 |
| B4121506 | UPLAND | CA | | 02/02/2015 | | 968,098 | 0 | 0 | 0 | 0 | 0 | 0 | 26,723 | 26,723 | 0 | 0 | 0 |
| B4121506-1 | UPLAND | CA | | 12/16/2016 | | 252,920 | 0 | 0 | 0 | 0 | 0 | 0 | 6,917 | 6,917 | 0 | 0 | 0 |
| B8061404 | UPLAND | CA | | 08/01/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,631,787 | 5,631,787 | 0 | 0 | 0 |
| A4122403 | VACAVILLE | CA | | 03/15/2005 | | 228,066 | 0 | 0 | 0 | 0 | 0 | 0 | 18,811 | 18,811 | 0 | 0 | 0 |
| A6040303 | VACAVILLE | CA | | 06/01/2006 | | 1,569,525 | 0 | 0 | 0 | 0 | 0 | 0 | 39,994 | 39,994 | 0 | 0 | 0 |
| B5071602 | VACAVILLE | CA | | 10/21/2015 | | 317,672 | 0 | 0 | 0 | 0 | 0 | 0 | 8,114 | 8,114 | 0 | 0 | 0 |
| B7051603 | VACAVILLE | CA | | 07/07/2017 | | 855,676 | 0 | 0 | 0 | 0 | 0 | 0 | 23,526 | 23,526 | 0 | 0 | 0 |
| A8121203 | VALLEJO | CA | | 02/20/2009 | | 179,294 | 0 | 0 | 0 | 0 | 0 | 0 | 5,951 | 5,951 | 0 | 0 | 0 |
| B5013006 | VALLEJO | CA | | 04/06/2015 | | 824,480 | 0 | 0 | 0 | 0 | 0 | 0 | 23,493 | 23,493 | 0 | 0 | 0 |
| B6062403 | VALLEJO | CA | | 09/22/2016 | | 2,320,260 | 0 | 0 | 0 | 0 | 0 | 0 | 58,469 | 58,469 | 0 | 0 | 0 |
| B6122001 | VALLEJO | CA | | 04/04/2017 | | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 66,921 | 66,921 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6112702 | VAN NUYS | CA | | 02/16/2007 | | 627,374 | 0 | 0 | 0 | 0 | 0 | 0 | 25,786 | 25,786 | 0 | 0 | 0 |
| A9032701 | VAN NUYS | CA | | 06/10/2009 | | 1,207,346 | 0 | 0 | 0 | 0 | 0 | 0 | 25,274 | 25,274 | 0 | 0 | 0 |
| B1042102 | VAN NUYS | CA | | 07/06/2011 | | 317,087 | 0 | 0 | 0 | 0 | 0 | 0 | 11,246 | 11,246 | 0 | 0 | 0 |
| B1062802 | VAN NUYS | CA | | 10/11/2011 | | 509,195 | 0 | 0 | 0 | 0 | 0 | 0 | 15,548 | 15,548 | 0 | 0 | 0 |
| B2010504 | VAN NUYS | CA | | 03/15/2012 | | 971,756 | 0 | 0 | 0 | 0 | 0 | 0 | 30,217 | 30,217 | 0 | 0 | 0 |
| B2031401 | VAN NUYS | CA | | 07/06/2012 | | 196,282 | 0 | 0 | 0 | 0 | 0 | 0 | 6,105 | 6,105 | 0 | 0 | 0 |
| B2051105 | VAN NUYS | CA | | 07/13/2012 | | 406,837 | 0 | 0 | 0 | 0 | 0 | 0 | 13,003 | 13,003 | 0 | 0 | 0 |
| B2100301 | VAN NUYS | CA | | 11/29/2012 | | 256,462 | 0 | 0 | 0 | 0 | 0 | 0 | 11,899 | 11,899 | 0 | 0 | 0 |
| B2100803 | VAN NUYS | CA | | 01/18/2013 | | 728,901 | 0 | 0 | 0 | 0 | 0 | 0 | 20,893 | 20,893 | 0 | 0 | 0 |
| B3032801 | VAN NUYS | CA | | 05/29/2013 | | 1,643,059 | 0 | 0 | 0 | 0 | 0 | 0 | 75,789 | 75,789 | 0 | 0 | 0 |
| B3043001 | VAN NUYS | CA | | 07/15/2013 | | 1,389,670 | 0 | 0 | 0 | 0 | 0 | 0 | 42,924 | 42,924 | 0 | 0 | 0 |
| B4010803 | VAN NUYS | CA | | 02/27/2014 | | 528,996 | 0 | 0 | 0 | 0 | 0 | 0 | 14,344 | 14,344 | 0 | 0 | 0 |
| B4012901 | VAN NUYS | CA | | 03/31/2014 | | 743,568 | 0 | 0 | 0 | 0 | 0 | 0 | 19,441 | 19,441 | 0 | 0 | 0 |
| B4050601 | VAN NUYS | CA | | 07/30/2014 | | 739,246 | 0 | 0 | 0 | 0 | 0 | 0 | 20,942 | 20,942 | 0 | 0 | 0 |
| B6051803 | VAN NUYS | CA | | 07/14/2016 | | 1,185,606 | 0 | 0 | 0 | 0 | 0 | 0 | 30,211 | 30,211 | 0 | 0 | 0 |
| B6081002 | VAN NUYS | CA | | 12/30/2016 | | 988,210 | 0 | 0 | 0 | 0 | 0 | 0 | 24,501 | 24,501 | 0 | 0 | 0 |
| B7012402 | VAN NUYS | CA | | 04/06/2017 | | 2,058,309 | 0 | 0 | 0 | 0 | 0 | 0 | 42,694 | 42,694 | 0 | 0 | 0 |
| B7050504 | VAN NUYS | CA | | 09/01/2017 | | 668,862 | 0 | 0 | 0 | 0 | 0 | 0 | 19,426 | 19,426 | 0 | 0 | 0 |
| B7071701 | VAN NUYS | CA | | 09/28/2017 | | 1,557,429 | 0 | 0 | 0 | 0 | 0 | 0 | 30,778 | 30,778 | 0 | 0 | 0 |
| A4032302 | VENTURA | CA | | 05/10/2004 | | 420,300 | 0 | 0 | 0 | 0 | 0 | 0 | 28,555 | 28,555 | 0 | 0 | 0 |
| A4100114 | VENTURA | CA | | 02/01/2005 | | 7,057 | 0 | 0 | 0 | 0 | 0 | 0 | 3,153 | 3,153 | 0 | 0 | 0 |
| A8110702 | VENTURA | CA | | 01/14/2009 | | 960,164 | 0 | 0 | 0 | 0 | 0 | 0 | 41,340 | 41,340 | 0 | 0 | 0 |
| A8112401 | VENTURA | CA | | 01/27/2009 | | 1,343,293 | 0 | 0 | 0 | 0 | 0 | 0 | 57,836 | 57,836 | 0 | 0 | 0 |
| B0071902 | VENTURA | CA | | 10/25/2010 | | 477,943 | 0 | 0 | 0 | 0 | 0 | 0 | 25,281 | 25,281 | 0 | 0 | 0 |
| B1110404 | VENTURA | CA | | 02/17/2012 | | 315,267 | 0 | 0 | 0 | 0 | 0 | 0 | 9,492 | 9,492 | 0 | 0 | 0 |
| B1113001 | VENTURA | CA | | 02/23/2012 | | 178,612 | 0 | 0 | 0 | 0 | 0 | 0 | 5,301 | 5,301 | 0 | 0 | 0 |
| B2061901 | VENTURA | CA | | 08/30/2012 | | 871,580 | 0 | 0 | 0 | 0 | 0 | 0 | 26,567 | 26,567 | 0 | 0 | 0 |
| B4050702 | VENTURA | CA | | 09/18/2014 | | 811,296 | 0 | 0 | 0 | 0 | 0 | 0 | 21,699 | 21,699 | 0 | 0 | 0 |
| B4051603 | VENTURA | CA | | 07/29/2014 | | 648,070 | 0 | 0 | 0 | 0 | 0 | 0 | 17,294 | 17,294 | 0 | 0 | 0 |
| B7051101 | VENTURA | CA | | 08/03/2017 | | 806,296 | 0 | 0 | 0 | 0 | 0 | 0 | 76,951 | 76,951 | 0 | 0 | 0 |
| B7051102 | VENTURA | CA | | 08/03/2017 | | 548,314 | 0 | 0 | 0 | 0 | 0 | 0 | 8,597 | 8,597 | 0 | 0 | 0 |
| B8041905 | VENTURA | CA | | 06/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,000,316 | 1,000,316 | 0 | 0 | 0 |
| B5010805 | VERNON | CA | | 04/17/2015 | | 439,972 | 0 | 0 | 0 | 0 | 0 | 0 | 17,037 | 17,037 | 0 | 0 | 0 |
| A6040601 | VICTORVILLE | CA | | 12/31/2006 | | 107,981 | 0 | 0 | 0 | 0 | 0 | 0 | 9,619 | 9,619 | 0 | 0 | 0 |
| B1022802 | VICTORVILLE | CA | | 05/31/2011 | | 1,451,191 | 0 | 0 | 0 | 0 | 0 | 0 | 46,587 | 46,587 | 0 | 0 | 0 |
| B2022705 | VICTORVILLE | CA | | 04/23/2012 | | 456,795 | 0 | 0 | 0 | 0 | 0 | 0 | 13,186 | 13,186 | 0 | 0 | 0 |
| B7090601 | VICTORVILLE | CA | | 10/31/2017 | | 484,748 | 0 | 0 | 0 | 0 | 0 | 0 | 15,398 | 15,398 | 0 | 0 | 0 |
| B8082802 | VICTORVILLE | CA | | 10/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 989,402 | 989,402 | 0 | 0 | 0 |
| A4082704 | VISALIA | CA | | 12/28/2004 | | 524,487 | 0 | 0 | 0 | 0 | 0 | 0 | 102,021 | 102,021 | 0 | 0 | 0 |
| B0122202 | VISALIA | CA | | 02/24/2011 | | 996,020 | 0 | 0 | 0 | 0 | 0 | 0 | 94,810 | 94,810 | 0 | 0 | 0 |
| B0071303 | VISTA | CA | | 09/23/2010 | | 147,229 | 0 | 0 | 0 | 0 | 0 | 0 | 8,819 | 8,819 | 0 | 0 | 0 |
| B1040702 | VISTA | CA | | 06/20/2011 | | 638,202 | 0 | 0 | 0 | 0 | 0 | 0 | 25,539 | 25,539 | 0 | 0 | 0 |
| B3041505 | VISTA | CA | | 07/10/2013 | | 1,774,014 | 0 | 0 | 0 | 0 | 0 | 0 | 133,478 | 133,478 | 0 | 0 | 0 |
| B3041505-1 | VISTA | CA | | 11/17/2017 | | 778,000 | 0 | 0 | 0 | 0 | 0 | 0 | 57,208 | 57,208 | 0 | 0 | 0 |
| B3050201 | VISTA | CA | | 07/01/2013 | | 736,441 | 0 | 0 | 0 | 0 | 0 | 0 | 33,133 | 33,133 | 0 | 0 | 0 |
| B4021802 | VISTA | CA | | 05/12/2014 | | 1,400,658 | 0 | 0 | 0 | 0 | 0 | 0 | 35,602 | 35,602 | 0 | 0 | 0 |
| B4042901 | VISTA | CA | | 06/16/2014 | | 887,680 | 0 | 0 | 0 | 0 | 0 | 0 | 26,448 | 26,448 | 0 | 0 | 0 |
| B5012701 | VISTA | CA | | 03/23/2015 | | 1,716,431 | 0 | 0 | 0 | 0 | 0 | 0 | 41,866 | 41,866 | 0 | 0 | 0 |
| B5100102 | VISTA | CA | | 01/12/2016 | | 917,383 | 0 | 0 | 0 | 0 | 0 | 0 | 23,024 | 23,024 | 0 | 0 | 0 |
| B6020801 | VISTA | CA | | 04/11/2016 | | 884,790 | 0 | 0 | 0 | 0 | 0 | 0 | 22,189 | 22,189 | 0 | 0 | 0 |
| B8020101 | VISTA | CA | | 04/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,259,430 | 2,259,430 | 0 | 0 | 0 |
| A9101305 | WALNUT | CA | | 12/16/2009 | | 348,090 | 0 | 0 | 0 | 0 | 0 | 0 | 17,991 | 17,991 | 0 | 0 | 0 |
| A4101905 | WALNUT CREEK | CA | | 01/11/2005 | | 270,457 | 0 | 0 | 0 | 0 | 0 | 0 | 15,704 | 15,704 | 0 | 0 | 0 |
| B0060105 | WALNUT CREEK | CA | | 07/14/2010 | | 461,432 | 0 | 0 | 0 | 0 | 0 | 0 | 13,557 | 13,557 | 0 | 0 | 0 |
| B1120704 | WALNUT CREEK | CA | | 02/09/2012 | | 1,741,721 | 0 | 0 | 0 | 0 | 0 | 0 | 50,996 | 50,996 | 0 | 0 | 0 |
| B5110904 | WALNUT CREEK | CA | | 01/27/2016 | | 1,667,979 | 0 | 0 | 0 | 0 | 0 | 0 | 41,857 | 41,857 | 0 | 0 | 0 |
| B7030801 | WALNUT CREEK | CA | | 06/01/2017 | | 1,356,344 | 0 | 0 | 0 | 0 | 0 | 0 | 21,486 | 21,486 | 0 | 0 | 0 |
| A4110807 | WEST COVINA | CA | | 01/31/2005 | | 563,311 | 0 | 0 | 0 | 0 | 0 | 0 | 35,861 | 35,861 | 0 | 0 | 0 |
| A8111202 | WEST COVINA | CA | | 01/27/2009 | | 156,661 | 0 | 0 | 0 | 0 | 0 | 0 | 20,925 | 20,925 | 0 | 0 | 0 |
| B4122904 | WEST COVINA | CA | | 02/26/2015 | | 3,173,003 | 0 | 0 | 0 | 0 | 0 | 0 | 61,929 | 61,929 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8071601 | WEST COVINA | CA | | 09/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,952,188 | 1,952,188 | 0 | 0 | 0 |
| B2030803 | WEST HILLS | CA | | 05/01/2012 | | 1,535,716 | 0 | 0 | 0 | 0 | 0 | 0 | 71,253 | 71,253 | 0 | 0 | 0 |
| A7070603 | WEST HOLLYWOOD | CA | | 09/18/2007 | | 1,208,672 | 0 | 0 | 0 | 0 | 0 | 0 | 30,586 | 30,586 | 0 | 0 | 0 |
| B2010503 | WEST HOLLYWOOD | CA | | 03/08/2012 | | 3,878,290 | 0 | 0 | 0 | 0 | 0 | 0 | 122,203 | 122,203 | 0 | 0 | 0 |
| B2010503-1 | WEST HOLLYWOOD | CA | | 12/16/2016 | | 1,754,692 | 0 | 0 | 0 | 0 | 0 | 0 | 41,352 | 41,352 | 0 | 0 | 0 |
| B2040202 | WEST HOLLYWOOD | CA | | 06/19/2012 | | 972,703 | 0 | 0 | 0 | 0 | 0 | 0 | 46,511 | 46,511 | 0 | 0 | 0 |
| B2062003 | WEST HOLLYWOOD | CA | | 09/06/2012 | | 2,410,603 | 0 | 0 | 0 | 0 | 0 | 0 | 74,992 | 74,992 | 0 | 0 | 0 |
| B3050801 | WEST HOLLYWOOD | CA | | 07/23/2013 | | 1,250,681 | 0 | 0 | 0 | 0 | 0 | 0 | 38,638 | 38,638 | 0 | 0 | 0 |
| B3062503 | WEST HOLLYWOOD | CA | | 09/17/2013 | | 577,206 | 0 | 0 | 0 | 0 | 0 | 0 | 16,161 | 16,161 | 0 | 0 | 0 |
| B4041402 | WEST HOLLYWOOD | CA | | 06/26/2014 | | 997,983 | 0 | 0 | 0 | 0 | 0 | 0 | 25,985 | 25,985 | 0 | 0 | 0 |
| B4041402-1 | WEST HOLLYWOOD | CA | | 06/19/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 485,298 | 485,298 | 0 | 0 | 0 |
| B1051101 | WEST SACRAMENTO | CA | | 11/15/2011 | | 1,142,249 | 0 | 0 | 0 | 0 | 0 | 0 | 52,739 | 52,739 | 0 | 0 | 0 |
| A6120806 | WESTCHESTER | CA | | 01/29/2007 | | 525,495 | 0 | 0 | 0 | 0 | 0 | 0 | 27,147 | 27,147 | 0 | 0 | 0 |
| A2091802 | WESTMINSTER | CA | | 11/20/2002 | | 212,804 | 0 | 0 | 0 | 0 | 0 | 0 | 36,891 | 36,891 | 0 | 0 | 0 |
| B3062107 | WESTMINSTER | CA | | 02/05/2014 | | 1,015,391 | 0 | 0 | 0 | 0 | 0 | 0 | 26,720 | 26,720 | 0 | 0 | 0 |
| B5050806 | WESTMINSTER | CA | | 07/31/2015 | | 1,892,053 | 0 | 0 | 0 | 0 | 0 | 0 | 111,613 | 111,613 | 0 | 0 | 0 |
| B0072003 | WHITTIER | CA | | 10/14/2010 | | 211,255 | 0 | 0 | 0 | 0 | 0 | 0 | 6,612 | 6,612 | 0 | 0 | 0 |
| B2081304 | WHITTIER | CA | | 11/14/2012 | | 1,145,331 | 0 | 0 | 0 | 0 | 0 | 0 | 91,122 | 91,122 | 0 | 0 | 0 |
| B3051604 | WHITTIER | CA | | 08/12/2013 | | 540,757 | 0 | 0 | 0 | 0 | 0 | 0 | 16,137 | 16,137 | 0 | 0 | 0 |
| B4030504 | WHITTIER | CA | | 05/22/2014 | | 1,733,152 | 0 | 0 | 0 | 0 | 0 | 0 | 43,737 | 43,737 | 0 | 0 | 0 |
| B7082501 | WHITTIER | CA | | 10/30/2017 | | 466,193 | 0 | 0 | 0 | 0 | 0 | 0 | 22,231 | 22,231 | 0 | 0 | 0 |
| B8012905 | WHITTIER | CA | | 03/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 184,608 | 184,608 | 0 | 0 | 0 |
| B1060902 | WILDOMAR | CA | | 07/25/2011 | | 2,101,551 | 0 | 0 | 0 | 0 | 0 | 0 | 64,705 | 64,705 | 0 | 0 | 0 |
| B2043001 | WILDOMAR | CA | | 06/08/2012 | | 571,795 | 0 | 0 | 0 | 0 | 0 | 0 | 26,817 | 26,817 | 0 | 0 | 0 |
| B3100201 | WILDOMAR | CA | | 01/02/2014 | | 781,949 | 0 | 0 | 0 | 0 | 0 | 0 | 20,410 | 20,410 | 0 | 0 | 0 |
| B3122604 | WILMINGTON | CA | | 03/05/2014 | | 222,126 | 0 | 0 | 0 | 0 | 0 | 0 | 5,640 | 5,640 | 0 | 0 | 0 |
| A4012004 | WOODLAND | CA | | 05/03/2004 | | 16,315 | 0 | 0 | 0 | 0 | 0 | 0 | 1,064 | 1,064 | 0 | 0 | 0 |
| A5062203 | WOODLAND | CA | | 09/06/2005 | | 158,533 | 0 | 0 | 0 | 0 | 0 | 0 | 29,318 | 29,318 | 0 | 0 | 0 |
| A3041109 | WOODLAND HILLS | CA | | 07/02/2003 | | 341,055 | 0 | 0 | 0 | 0 | 0 | 0 | 22,932 | 22,932 | 0 | 0 | 0 |
| B3031810 | WOODLAND HILLS | CA | | 05/30/2013 | | 2,497,058 | 0 | 0 | 0 | 0 | 0 | 0 | 75,918 | 75,918 | 0 | 0 | 0 |
| B3071101 | WOODLAND HILLS | CA | | 09/24/2013 | | 555,724 | 0 | 0 | 0 | 0 | 0 | 0 | 15,332 | 15,332 | 0 | 0 | 0 |
| B4021804 | WOODLAND HILLS | CA | | 05/01/2014 | | 800,305 | 0 | 0 | 0 | 0 | 0 | 0 | 21,295 | 21,295 | 0 | 0 | 0 |
| B2013104 | YORBA LINDA | CA | | 04/12/2012 | | 338,896 | 0 | 0 | 0 | 0 | 0 | 0 | 10,748 | 10,748 | 0 | 0 | 0 |
| B7082401 | YORBA LINDA | CA | | 11/14/2017 | | 1,253,304 | 0 | 0 | 0 | 0 | 0 | 0 | 26,315 | 26,315 | 0 | 0 | 0 |
| B8091301 | YREKA | CA | | 11/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 605,900 | 605,900 | 0 | 0 | 0 |
| B1022801 | YUBA CITY | CA | | 04/15/2011 | | 370,737 | 0 | 0 | 0 | 0 | 0 | 0 | 34,407 | 34,407 | 0 | 0 | 0 |
| B8030901 | YUBA CITY | CA | | 05/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 180,873 | 180,873 | 0 | 0 | 0 |
| B8091204 | YUBA CITY | CA | | 11/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,438,510 | 1,438,510 | 0 | 0 | 0 |
| B1012705 | YUCCA VALLEY | CA | | 04/25/2011 | | 580,370 | 0 | 0 | 0 | 0 | 0 | 0 | 16,698 | 16,698 | 0 | 0 | 0 |
| A6031005 | ARVADA | CO | | 12/31/2006 | | 308,594 | 0 | 0 | 0 | 0 | 0 | 0 | 16,719 | 16,719 | 0 | 0 | 0 |
| A7110501 | AURORA | CO | | 01/30/2008 | | 181,262 | 0 | 0 | 0 | 0 | 0 | 0 | 7,415 | 7,415 | 0 | 0 | 0 |
| B2031309 | AURORA | CO | | 06/26/2012 | | 518,169 | 0 | 0 | 0 | 0 | 0 | 0 | 17,117 | 17,117 | 0 | 0 | 0 |
| B3031401 | AURORA | CO | | 05/30/2013 | | 1,803,067 | 0 | 0 | 0 | 0 | 0 | 0 | 54,053 | 54,053 | 0 | 0 | 0 |
| B3051302 | AURORA | CO | | 07/30/2013 | | 334,996 | 0 | 0 | 0 | 0 | 0 | 0 | 10,202 | 10,202 | 0 | 0 | 0 |
| B5072707 | AURORA | CO | | 10/05/2015 | | 266,065 | 0 | 0 | 0 | 0 | 0 | 0 | 6,688 | 6,688 | 0 | 0 | 0 |
| B8080903 | AURORA | CO | | 11/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,370 | 50,370 | 0 | 0 | 0 |
| B8080904 | AURORA | CO | | 11/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 60,225 | 60,225 | 0 | 0 | 0 |
| B8080905 | AURORA | CO | | 11/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,925 | 52,925 | 0 | 0 | 0 |
| B8080906 | AURORA | CO | | 11/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 801,938 | 801,938 | 0 | 0 | 0 |
| A8041803 | BOULDER | CO | | 06/12/2008 | | 145,267 | 0 | 0 | 0 | 0 | 0 | 0 | 5,459 | 5,459 | 0 | 0 | 0 |
| B1070603 | BOULDER | CO | | 09/16/2011 | | 1,466,553 | 0 | 0 | 0 | 0 | 0 | 0 | 68,296 | 68,296 | 0 | 0 | 0 |
| B2091105 | BOULDER | CO | | 11/08/2012 | | 1,537,529 | 0 | 0 | 0 | 0 | 0 | 0 | 47,909 | 47,909 | 0 | 0 | 0 |
| B3022707 | BOULDER | CO | | 04/29/2013 | | 685,298 | 0 | 0 | 0 | 0 | 0 | 0 | 21,267 | 21,267 | 0 | 0 | 0 |
| A4111902 | BROOMFIELD | CO | | 02/07/2005 | | 366,894 | 0 | 0 | 0 | 0 | 0 | 0 | 32,728 | 32,728 | 0 | 0 | 0 |
| B2042404 | CASTLE ROCK | CO | | 06/14/2012 | | 378,444 | 0 | 0 | 0 | 0 | 0 | 0 | 18,265 | 18,265 | 0 | 0 | 0 |
| A4090909 | CENTENNIAL | CO | | 11/15/2004 | | 450,479 | 0 | 0 | 0 | 0 | 0 | 0 | 42,003 | 42,003 | 0 | 0 | 0 |
| B1033105 | CENTENNIAL | CO | | 06/30/2011 | | 679,324 | 0 | 0 | 0 | 0 | 0 | 0 | 24,537 | 24,537 | 0 | 0 | 0 |
| B2032601 | CENTENNIAL | CO | | 05/17/2012 | | 1,359,205 | 0 | 0 | 0 | 0 | 0 | 0 | 41,688 | 41,688 | 0 | 0 | 0 |
| B2051002 | CENTENNIAL | CO | | 07/19/2012 | | 1,651,473 | 0 | 0 | 0 | 0 | 0 | 0 | 137,933 | 137,933 | 0 | 0 | 0 |
| B8013104 | CENTENNIAL | CO | | 04/05/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,005,247 | 2,005,247 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A4040502 | COLORADO SPRINGS | CO | | 06/30/2004 | | 510,014 | 0 | 0 | 0 | 0 | 0 | 0 | 65,403 | 65,403 | 0 | 0 | 0 |
| A5042204 | COLORADO SPRINGS | CO | | 07/12/2005 | | 422,014 | 0 | 0 | 0 | 0 | 0 | 0 | 26,117 | 26,117 | 0 | 0 | 0 |
| A5121602 | COLORADO SPRINGS | CO | | 02/07/2006 | | 762,508 | 0 | 0 | 0 | 0 | 0 | 0 | 38,543 | 38,543 | 0 | 0 | 0 |
| A6070708 | COLORADO SPRINGS | CO | | 09/15/2006 | | 244,169 | 0 | 0 | 0 | 0 | 0 | 0 | 13,263 | 13,263 | 0 | 0 | 0 |
| A7051808 | COLORADO SPRINGS | CO | | 07/27/2007 | | 346,423 | 0 | 0 | 0 | 0 | 0 | 0 | 16,589 | 16,589 | 0 | 0 | 0 |
| A8020101 | COLORADO SPRINGS | CO | | 04/09/2008 | | 547,227 | 0 | 0 | 0 | 0 | 0 | 0 | 25,019 | 25,019 | 0 | 0 | 0 |
| A8082902 | COLORADO SPRINGS | CO | | 11/10/2008 | | 1,746,362 | 0 | 0 | 0 | 0 | 0 | 0 | 40,313 | 40,313 | 0 | 0 | 0 |
| B1082904 | COLORADO SPRINGS | CO | | 10/28/2011 | | 728,575 | 0 | 0 | 0 | 0 | 0 | 0 | 21,378 | 21,378 | 0 | 0 | 0 |
| B2102501 | COLORADO SPRINGS | CO | | 12/19/2012 | | 573,885 | 0 | 0 | 0 | 0 | 0 | 0 | 16,333 | 16,333 | 0 | 0 | 0 |
| B5022402 | COLORADO SPRINGS | CO | | 04/28/2015 | | 500,688 | 0 | 0 | 0 | 0 | 0 | 0 | 13,877 | 13,877 | 0 | 0 | 0 |
| B5050401 | COLORADO SPRINGS | CO | | 09/01/2015 | | 660,775 | 0 | 0 | 0 | 0 | 0 | 0 | 24,434 | 24,434 | 0 | 0 | 0 |
| B7050201 | COLORADO SPRINGS | CO | | 07/31/2017 | | 748,084 | 0 | 0 | 0 | 0 | 0 | 0 | 15,791 | 15,791 | 0 | 0 | 0 |
| B2042302 | COMMERCE CITY | CO | | 07/18/2012 | | 133,857 | 0 | 0 | 0 | 0 | 0 | 0 | 10,920 | 10,920 | 0 | 0 | 0 |
| B3013001 | COMMERCE CITY | CO | | 03/28/2013 | | 479,772 | 0 | 0 | 0 | 0 | 0 | 0 | 14,361 | 14,361 | 0 | 0 | 0 |
| A7041602 | DELTA | CO | | 07/24/2007 | | 267,857 | 0 | 0 | 0 | 0 | 0 | 0 | 20,473 | 20,473 | 0 | 0 | 0 |
| A2071901 | DENVER | CO | | 10/23/2002 | | 496,988 | 0 | 0 | 0 | 0 | 0 | 0 | 92,160 | 92,160 | 0 | 0 | 0 |
| A5071401 | DENVER | CO | | 02/23/2006 | | 158,236 | 0 | 0 | 0 | 0 | 0 | 0 | 125,736 | 125,736 | 0 | 0 | 0 |
| A5120602 | DENVER | CO | | 01/25/2006 | | 94,164 | 0 | 0 | 0 | 0 | 0 | 0 | 9,014 | 9,014 | 0 | 0 | 0 |
| A7091103 | DENVER | CO | | 12/13/2007 | | 932,931 | 0 | 0 | 0 | 0 | 0 | 0 | 29,635 | 29,635 | 0 | 0 | 0 |
| A8082009 | DENVER | CO | | 10/02/2008 | | 374,518 | 0 | 0 | 0 | 0 | 0 | 0 | 15,975 | 15,975 | 0 | 0 | 0 |
| B1030103 | DENVER | CO | | 04/22/2011 | | 228,650 | 0 | 0 | 0 | 0 | 0 | 0 | 6,574 | 6,574 | 0 | 0 | 0 |
| B1030105 | DENVER | CO | | 04/22/2011 | | 263,050 | 0 | 0 | 0 | 0 | 0 | 0 | 7,562 | 7,562 | 0 | 0 | 0 |
| B1030106 | DENVER | CO | | 04/22/2011 | | 463,804 | 0 | 0 | 0 | 0 | 0 | 0 | 13,332 | 13,332 | 0 | 0 | 0 |
| B1031604 | DENVER | CO | | 07/08/2011 | | 374,936 | 0 | 0 | 0 | 0 | 0 | 0 | 33,675 | 33,675 | 0 | 0 | 0 |
| B1052502 | DENVER | CO | | 07/21/2011 | | 518,483 | 0 | 0 | 0 | 0 | 0 | 0 | 15,152 | 15,152 | 0 | 0 | 0 |
| B1052503 | DENVER | CO | | 07/21/2011 | | 394,752 | 0 | 0 | 0 | 0 | 0 | 0 | 11,536 | 11,536 | 0 | 0 | 0 |
| B1062402 | DENVER | CO | | 09/01/2011 | | 810,080 | 0 | 0 | 0 | 0 | 0 | 0 | 39,497 | 39,497 | 0 | 0 | 0 |
| B1070602 | DENVER | CO | | 09/22/2011 | | 445,196 | 0 | 0 | 0 | 0 | 0 | 0 | 21,705 | 21,705 | 0 | 0 | 0 |
| B1071202 | DENVER | CO | | 09/27/2011 | | 775,257 | 0 | 0 | 0 | 0 | 0 | 0 | 37,798 | 37,798 | 0 | 0 | 0 |
| B1110102 | DENVER | CO | | 12/13/2011 | | 236,829 | 0 | 0 | 0 | 0 | 0 | 0 | 6,956 | 6,956 | 0 | 0 | 0 |
| B2031602 | DENVER | CO | | 06/06/2012 | | 393,896 | 0 | 0 | 0 | 0 | 0 | 0 | 11,364 | 11,364 | 0 | 0 | 0 |
| B2042502 | DENVER | CO | | 06/29/2012 | | 1,910,174 | 0 | 0 | 0 | 0 | 0 | 0 | 61,422 | 61,422 | 0 | 0 | 0 |
| B2042502-1 | DENVER | CO | | 05/18/2015 | | 553,489 | 0 | 0 | 0 | 0 | 0 | 0 | 17,560 | 17,560 | 0 | 0 | 0 |
| B2051104 | DENVER | CO | | 07/03/2012 | | 460,422 | 0 | 0 | 0 | 0 | 0 | 0 | 77,819 | 77,819 | 0 | 0 | 0 |
| B2071901 | DENVER | CO | | 09/18/2012 | | 721,997 | 0 | 0 | 0 | 0 | 0 | 0 | 21,270 | 21,270 | 0 | 0 | 0 |
| B2082803 | DENVER | CO | | 11/21/2012 | | 456,023 | 0 | 0 | 0 | 0 | 0 | 0 | 13,825 | 13,825 | 0 | 0 | 0 |
| B3011503 | DENVER | CO | | 02/26/2013 | | 548,049 | 0 | 0 | 0 | 0 | 0 | 0 | 16,287 | 16,287 | 0 | 0 | 0 |
| B3040401 | DENVER | CO | | 06/14/2013 | | 375,567 | 0 | 0 | 0 | 0 | 0 | 0 | 11,033 | 11,033 | 0 | 0 | 0 |
| B3040402 | DENVER | CO | | 06/14/2013 | | 876,337 | 0 | 0 | 0 | 0 | 0 | 0 | 25,741 | 25,741 | 0 | 0 | 0 |
| B3040403 | DENVER | CO | | 06/14/2013 | | 945,895 | 0 | 0 | 0 | 0 | 0 | 0 | 27,782 | 27,782 | 0 | 0 | 0 |
| B3040403-1 | DENVER | CO | | 10/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 136,154 | 136,154 | 0 | 0 | 0 |
| B3050204 | DENVER | CO | | 07/19/2013 | | 1,014,815 | 0 | 0 | 0 | 0 | 0 | 0 | 29,616 | 29,616 | 0 | 0 | 0 |
| B3071802 | DENVER | CO | | 09/30/2013 | | 444,618 | 0 | 0 | 0 | 0 | 0 | 0 | 11,460 | 11,460 | 0 | 0 | 0 |
| B4010302 | DENVER | CO | | 03/10/2014 | | 408,033 | 0 | 0 | 0 | 0 | 0 | 0 | 10,043 | 10,043 | 0 | 0 | 0 |
| B4030701 | DENVER | CO | | 05/12/2014 | | 1,298,141 | 0 | 0 | 0 | 0 | 0 | 0 | 33,504 | 33,504 | 0 | 0 | 0 |
| B4091201 | DENVER | CO | | 11/07/2014 | | 193,256 | 0 | 0 | 0 | 0 | 0 | 0 | 5,107 | 5,107 | 0 | 0 | 0 |
| B4091201-1 | DENVER | CO | | 02/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,788,205 | 1,788,205 | 0 | 0 | 0 |
| B4091702 | DENVER | CO | | 01/05/2015 | | 857,391 | 0 | 0 | 0 | 0 | 0 | 0 | 32,758 | 32,758 | 0 | 0 | 0 |
| B5050402 | DENVER | CO | | 07/16/2015 | | 509,932 | 0 | 0 | 0 | 0 | 0 | 0 | 12,433 | 12,433 | 0 | 0 | 0 |
| B5103002 | DENVER | CO | | 01/15/2016 | | 459,701 | 0 | 0 | 0 | 0 | 0 | 0 | 10,983 | 10,983 | 0 | 0 | 0 |
| B5103003 | DENVER | CO | | 01/15/2016 | | 234,295 | 0 | 0 | 0 | 0 | 0 | 0 | 5,514 | 5,514 | 0 | 0 | 0 |
| B5112503 | DENVER | CO | | 02/17/2016 | | 1,533,061 | 0 | 0 | 0 | 0 | 0 | 0 | 38,250 | 38,250 | 0 | 0 | 0 |
| B6010402 | DENVER | CO | | 02/26/2016 | | 606,004 | 0 | 0 | 0 | 0 | 0 | 0 | 14,633 | 14,633 | 0 | 0 | 0 |
| B6012203 | DENVER | CO | | 03/25/2016 | | 3,698,016 | 0 | 0 | 0 | 0 | 0 | 0 | 96,325 | 96,325 | 0 | 0 | 0 |
| B6033001 | DENVER | CO | | 05/31/2016 | | 918,454 | 0 | 0 | 0 | 0 | 0 | 0 | 22,525 | 22,525 | 0 | 0 | 0 |
| B6041103 | DENVER | CO | | 06/21/2016 | | 636,682 | 0 | 0 | 0 | 0 | 0 | 0 | 15,788 | 15,788 | 0 | 0 | 0 |
| B6082201 | DENVER | CO | | 10/20/2016 | | 565,167 | 0 | 0 | 0 | 0 | 0 | 0 | 30,172 | 30,172 | 0 | 0 | 0 |
| B6082502 | DENVER | CO | | 11/03/2016 | | 367,674 | 0 | 0 | 0 | 0 | 0 | 0 | 9,013 | 9,013 | 0 | 0 | 0 |
| B7062801 | DENVER | CO | | 09/06/2017 | | 1,209,101 | 0 | 0 | 0 | 0 | 0 | 0 | 23,895 | 23,895 | 0 | 0 | 0 |
| B7083001 | DENVER | CO | | 11/21/2017 | | 1,014,000 | 0 | 0 | 0 | 0 | 0 | 0 | 15,647 | 15,647 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8011601 | DENVER | CO | | 03/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 882,863 | 882,863 | 0 | 0 | 0 |
| B8022201 | DENVER | CO | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,028,715 | 4,028,715 | 0 | 0 | 0 |
| B8031201 | DENVER | CO | | 05/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,558,815 | 2,558,815 | 0 | 0 | 0 |
| B8051702 | DENVER | CO | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 112,212 | 112,212 | 0 | 0 | 0 |
| B8051703 | DENVER | CO | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 901,883 | 901,883 | 0 | 0 | 0 |
| B8051704 | DENVER | CO | | 08/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,878,104 | 1,878,104 | 0 | 0 | 0 |
| B8092006 | DENVER | CO | | 11/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,330,875 | 1,330,875 | 0 | 0 | 0 |
| B1021703 | ENGLEWOOD | CO | | 03/17/2011 | | 1,070,419 | 0 | 0 | 0 | 0 | 0 | 0 | 429,235 | 429,235 | 0 | 0 | 0 |
| B2051103 | ENGLEWOOD | CO | | 07/03/2012 | | 375,158 | 0 | 0 | 0 | 0 | 0 | 0 | 11,048 | 11,048 | 0 | 0 | 0 |
| B2060601 | ENGLEWOOD | CO | | 09/27/2012 | | 550,646 | 0 | 0 | 0 | 0 | 0 | 0 | 25,953 | 25,953 | 0 | 0 | 0 |
| B2110601 | ENGLEWOOD | CO | | 01/10/2013 | | 329,513 | 0 | 0 | 0 | 0 | 0 | 0 | 9,587 | 9,587 | 0 | 0 | 0 |
| B2111603 | ENGLEWOOD | CO | | 01/10/2013 | | 549,018 | 0 | 0 | 0 | 0 | 0 | 0 | 16,189 | 16,189 | 0 | 0 | 0 |
| B2111603-1 | ENGLEWOOD | CO | | 07/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 437,295 | 437,295 | 0 | 0 | 0 |
| B3011802 | ENGLEWOOD | CO | | 03/12/2013 | | 1,000,401 | 0 | 0 | 0 | 0 | 0 | 0 | 29,530 | 29,530 | 0 | 0 | 0 |
| B3103002 | ENGLEWOOD | CO | | 01/07/2014 | | 402,850 | 0 | 0 | 0 | 0 | 0 | 0 | 10,176 | 10,176 | 0 | 0 | 0 |
| B5031903 | ENGLEWOOD | CO | | 05/15/2015 | | 678,853 | 0 | 0 | 0 | 0 | 0 | 0 | 17,575 | 17,575 | 0 | 0 | 0 |
| B5031904 | ENGLEWOOD | CO | | 05/15/2015 | | 524,558 | 0 | 0 | 0 | 0 | 0 | 0 | 13,585 | 13,585 | 0 | 0 | 0 |
| B5050403 | ENGLEWOOD | CO | | 07/16/2015 | | 451,091 | 0 | 0 | 0 | 0 | 0 | 0 | 11,000 | 11,000 | 0 | 0 | 0 |
| B5103004 | ENGLEWOOD | CO | | 01/15/2016 | | 919,401 | 0 | 0 | 0 | 0 | 0 | 0 | 21,967 | 21,967 | 0 | 0 | 0 |
| B5103005 | ENGLEWOOD | CO | | 01/15/2016 | | 330,979 | 0 | 0 | 0 | 0 | 0 | 0 | 7,911 | 7,911 | 0 | 0 | 0 |
| B7121501 | ENGLEWOOD | CO | | 02/22/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,450,132 | 2,450,132 | 0 | 0 | 0 |
| B8080902 | ENGLEWOOD | CO | | 11/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,500 | 36,500 | 0 | 0 | 0 |
| A5060601 | FIRESTONE | CO | | 08/24/2005 | | 436,712 | 0 | 0 | 0 | 0 | 0 | 0 | 46,061 | 46,061 | 0 | 0 | 0 |
| B6102402 | FIRESTONE | CO | | 01/13/2017 | | 1,450,971 | 0 | 0 | 0 | 0 | 0 | 0 | 35,179 | 35,179 | 0 | 0 | 0 |
| A4020601 | FORT COLLINS | CO | | 04/20/2004 | | 93,680 | 0 | 0 | 0 | 0 | 0 | 0 | 65,407 | 65,407 | 0 | 0 | 0 |
| A8080806 | FORT COLLINS | CO | | 10/28/2008 | | 2,794,190 | 0 | 0 | 0 | 0 | 0 | 0 | 99,649 | 99,649 | 0 | 0 | 0 |
| B2091103 | GLENWOOD SPRINGS | CO | | 11/29/2012 | | 1,008,972 | 0 | 0 | 0 | 0 | 0 | 0 | 34,084 | 34,084 | 0 | 0 | 0 |
| B2091104 | GOLDEN | CO | | 11/08/2012 | | 2,037,925 | 0 | 0 | 0 | 0 | 0 | 0 | 62,591 | 62,591 | 0 | 0 | 0 |
| B5071001 | GOLDEN | CO | | 09/17/2015 | | 489,375 | 0 | 0 | 0 | 0 | 0 | 0 | 12,571 | 12,571 | 0 | 0 | 0 |
| A8061308 | GREELEY | CO | | 08/25/2008 | | 222,339 | 0 | 0 | 0 | 0 | 0 | 0 | 6,733 | 6,733 | 0 | 0 | 0 |
| B6030810 | GYPSUM | CO | | 06/03/2016 | | 2,396,939 | 0 | 0 | 0 | 0 | 0 | 0 | 59,423 | 59,423 | 0 | 0 | 0 |
| A6122303 | HENDERSON | CO | | 03/29/2007 | | 1,148,918 | 0 | 0 | 0 | 0 | 0 | 0 | 49,741 | 49,741 | 0 | 0 | 0 |
| B6070701 | HENDERSON | CO | | 08/31/2016 | | 3,732,826 | 0 | 0 | 0 | 0 | 0 | 0 | 93,031 | 93,031 | 0 | 0 | 0 |
| B7031701 | HIGHLANDS RANCH | CO | | 06/07/2017 | | 3,067,316 | 0 | 0 | 0 | 0 | 0 | 0 | 66,292 | 66,292 | 0 | 0 | 0 |
| B2053101 | LAFAYETTE | CO | | 10/05/2012 | | 1,831,511 | 0 | 0 | 0 | 0 | 0 | 0 | 83,167 | 83,167 | 0 | 0 | 0 |
| B4021203 | LAFAYETTE | CO | | 03/27/2014 | | 297,384 | 0 | 0 | 0 | 0 | 0 | 0 | 6,461 | 6,461 | 0 | 0 | 0 |
| B8011702 | LAFAYETTE | CO | | 04/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 846,819 | 846,819 | 0 | 0 | 0 |
| B8012402 | LAFAYETTE | CO | | 04/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 329,731 | 329,731 | 0 | 0 | 0 |
| A7022602 | LAKEWOOD | CO | | 05/02/2007 | | 456,424 | 0 | 0 | 0 | 0 | 0 | 0 | 22,421 | 22,421 | 0 | 0 | 0 |
| B7111402 | LAKEWOOD | CO | | 12/20/2017 | | 4,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,102,992 | 2,102,992 | 0 | 0 | 0 |
| W5032401 | LITTLETON | CO | | 05/21/2015 | | 8,444,834 | 0 | 0 | 0 | 0 | 0 | 0 | 115,087 | 115,087 | 0 | 0 | 0 |
| A9120302 | LONE TREE | CO | | 01/29/2010 | | 1,432,332 | 0 | 0 | 0 | 0 | 0 | 0 | 78,647 | 78,647 | 0 | 0 | 0 |
| A7033002 | LONGMONT | CO | | 06/15/2007 | | 501,280 | 0 | 0 | 0 | 0 | 0 | 0 | 42,324 | 42,324 | 0 | 0 | 0 |
| A4030303 | LOUISVILLE | CO | | 05/11/2004 | | 364,627 | 0 | 0 | 0 | 0 | 0 | 0 | 25,130 | 25,130 | 0 | 0 | 0 |
| B5030605 | LOVELAND | CO | | 05/15/2015 | | 3,867,786 | 0 | 0 | 0 | 0 | 0 | 0 | 108,236 | 108,236 | 0 | 0 | 0 |
| B4041403 | NORTHGLENN | CO | | 06/18/2014 | | 375,495 | 0 | 0 | 0 | 0 | 0 | 0 | 15,261 | 15,261 | 0 | 0 | 0 |
| B2042405 | PARKER | CO | | 06/14/2012 | | 521,555 | 0 | 0 | 0 | 0 | 0 | 0 | 25,178 | 25,178 | 0 | 0 | 0 |
| B2042406 | PARKER | CO | | 06/14/2012 | | 497,316 | 0 | 0 | 0 | 0 | 0 | 0 | 24,002 | 24,002 | 0 | 0 | 0 |
| B2051102 | PARKER | CO | | 06/27/2012 | | 206,700 | 0 | 0 | 0 | 0 | 0 | 0 | 9,884 | 9,884 | 0 | 0 | 0 |
| B2052202 | PARKER | CO | | 08/02/2012 | | 1,120,089 | 0 | 0 | 0 | 0 | 0 | 0 | 51,192 | 51,192 | 0 | 0 | 0 |
| B2062802 | PARKER | CO | | 08/30/2012 | | 833,165 | 0 | 0 | 0 | 0 | 0 | 0 | 26,096 | 26,096 | 0 | 0 | 0 |
| B5011601 | PARKER | CO | | 02/27/2015 | | 895,770 | 0 | 0 | 0 | 0 | 0 | 0 | 25,885 | 25,885 | 0 | 0 | 0 |
| B6120104 | PARKER | CO | | 01/30/2017 | | 1,509,689 | 0 | 0 | 0 | 0 | 0 | 0 | 24,554 | 24,554 | 0 | 0 | 0 |
| A8080805 | PLATTEVILLE | CO | | 10/28/2008 | | 479,330 | 0 | 0 | 0 | 0 | 0 | 0 | 17,096 | 17,096 | 0 | 0 | 0 |
| B4082501 | PUEBLO | CO | | 12/05/2014 | | 367,773 | 0 | 0 | 0 | 0 | 0 | 0 | 9,962 | 9,962 | 0 | 0 | 0 |
| A2070301 | THORNTON | CO | | 12/02/2002 | | 805,487 | 0 | 0 | 0 | 0 | 0 | 0 | 64,483 | 64,483 | 0 | 0 | 0 |
| B4071701 | THORNTON | CO | | 09/26/2014 | | 119,389 | 0 | 0 | 0 | 0 | 0 | 0 | 8,990 | 8,990 | 0 | 0 | 0 |
| A7050103 | WESTMINSTER | CO | | 07/18/2007 | | 354,791 | 0 | 0 | 0 | 0 | 0 | 0 | 16,666 | 16,666 | 0 | 0 | 0 |
| A8061001 | WESTMINSTER | CO | | 08/27/2008 | | 1,050,834 | 0 | 0 | 0 | 0 | 0 | 0 | 37,944 | 37,944 | 0 | 0 | 0 |
| B2061801 | WESTMINSTER | CO | | 08/13/2012 | | 1,004,589 | 0 | 0 | 0 | 0 | 0 | 0 | 31,887 | 31,887 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A5101206 | WHEAT RIDGE | CO | | 12/31/2006 | | 84,969 | 0 | 0 | 0 | 0 | 0 | 0 | 8,347 | 8,347 | 0 | 0 | 0 |
| A7033001 | WHEAT RIDGE | CO | | 05/29/2007 | | 376,589 | 0 | 0 | 0 | 0 | 0 | 0 | 19,025 | 19,025 | 0 | 0 | 0 |
| A6010501 | WINDSOR | CO | | 12/31/2006 | | 91,200 | 0 | 0 | 0 | 0 | 0 | 0 | 26,233 | 26,233 | 0 | 0 | 0 |
| A8061208 | BETHEL | CT | | 08/12/2008 | | 230,403 | 0 | 0 | 0 | 0 | 0 | 0 | 8,785 | 8,785 | 0 | 0 | 0 |
| A7121902 | DANBURY | CT | | 02/12/2008 | | 590,335 | 0 | 0 | 0 | 0 | 0 | 0 | 25,937 | 25,937 | 0 | 0 | 0 |
| W5120101 | NEW BRITAIN | CT | | 02/16/2016 | | 4,383,609 | 0 | 0 | 0 | 0 | 0 | 0 | 19,121 | 19,121 | 0 | 0 | 0 |
| A3101002 | NORWALK | CT | | 02/12/2004 | | 342,437 | 0 | 0 | 0 | 0 | 0 | 0 | 48,883 | 48,883 | 0 | 0 | 0 |
| B0080612 | STRATFORD | CT | | 10/26/2010 | | 146,882 | 0 | 0 | 0 | 0 | 0 | 0 | 8,795 | 8,795 | 0 | 0 | 0 |
| A5030402 | WASHINGTON | DC | | 06/29/2005 | | 752,337 | 0 | 0 | 0 | 0 | 0 | 0 | 79,715 | 79,715 | 0 | 0 | 0 |
| B0040901 | WASHINGTON | DC | | 06/22/2010 | | 339,646 | 0 | 0 | 0 | 0 | 0 | 0 | 21,199 | 21,199 | 0 | 0 | 0 |
| B1011106 | WASHINGTON | DC | | 03/11/2011 | | 495,027 | 0 | 0 | 0 | 0 | 0 | 0 | 24,585 | 24,585 | 0 | 0 | 0 |
| B1011106-1 | WASHINGTON | DC | | 04/05/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,887 | 3,887 | 0 | 0 | 0 |
| B1110901 | WASHINGTON | DC | | 12/22/2011 | | 666,741 | 0 | 0 | 0 | 0 | 0 | 0 | 20,338 | 20,338 | 0 | 0 | 0 |
| B3070302 | WASHINGTON | DC | | 09/26/2013 | | 421,086 | 0 | 0 | 0 | 0 | 0 | 0 | 17,905 | 17,905 | 0 | 0 | 0 |
| B4110602 | WASHINGTON | DC | | 01/23/2015 | | 545,925 | 0 | 0 | 0 | 0 | 0 | 0 | 13,605 | 13,605 | 0 | 0 | 0 |
| B4121201 | WASHINGTON | DC | | 03/16/2015 | | 3,589,716 | 0 | 0 | 0 | 0 | 0 | 0 | 101,590 | 101,590 | 0 | 0 | 0 |
| B4121201-1 | WASHINGTON | DC | | 01/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 439,508 | 439,508 | 0 | 0 | 0 |
| B4121702 | WASHINGTON | DC | | 02/25/2015 | | 972,474 | 0 | 0 | 0 | 0 | 0 | 0 | 25,232 | 25,232 | 0 | 0 | 0 |
| B5040301 | WASHINGTON | DC | | 05/26/2015 | | 6,615,419 | 0 | 0 | 0 | 0 | 0 | 0 | 137,512 | 137,512 | 0 | 0 | 0 |
| B5080401 | WASHINGTON | DC | | 09/25/2015 | | 729,006 | 0 | 0 | 0 | 0 | 0 | 0 | 18,723 | 18,723 | 0 | 0 | 0 |
| B6031701 | WASHINGTON | DC | | 05/16/2016 | | 6,720,994 | 0 | 0 | 0 | 0 | 0 | 0 | 129,114 | 129,114 | 0 | 0 | 0 |
| B6111701 | WASHINGTON | DC | | 01/31/2017 | | 1,810,611 | 0 | 0 | 0 | 0 | 0 | 0 | 32,761 | 32,761 | 0 | 0 | 0 |
| B6121403 | WASHINGTON | DC | | 03/27/2017 | | 2,931,983 | 0 | 0 | 0 | 0 | 0 | 0 | 70,635 | 70,635 | 0 | 0 | 0 |
| B6121904 | WASHINGTON | DC | | 02/03/2017 | | 2,491,223 | 0 | 0 | 0 | 0 | 0 | 0 | 44,858 | 44,858 | 0 | 0 | 0 |
| B6121905 | WASHINGTON | DC | | 02/03/2017 | | 2,426,518 | 0 | 0 | 0 | 0 | 0 | 0 | 43,691 | 43,691 | 0 | 0 | 0 |
| B8030601 | WASHINGTON | DC | | 05/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 642,794 | 642,794 | 0 | 0 | 0 |
| B8051001 | WASHINGTON | DC | | 07/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,380,568 | 3,380,568 | 0 | 0 | 0 |
| B8081502 | WASHINGTON | DC | | 11/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,095,000 | 4,095,000 | 0 | 0 | 0 |
| A5050901 | BEAR | DE | | 08/05/2005 | | 765,133 | 0 | 0 | 0 | 0 | 0 | 0 | 45,843 | 45,843 | 0 | 0 | 0 |
| B0120817 | HARRINGTON | DE | | 03/21/2011 | | 1,357,658 | 0 | 0 | 0 | 0 | 0 | 0 | 77,367 | 77,367 | 0 | 0 | 0 |
| B5090904 | APOPKA | FL | | 12/23/2015 | | 747,579 | 0 | 0 | 0 | 0 | 0 | 0 | 19,177 | 19,177 | 0 | 0 | 0 |
| B6021101 | APOPKA | FL | | 05/27/2016 | | 2,830,810 | 0 | 0 | 0 | 0 | 0 | 0 | 71,742 | 71,742 | 0 | 0 | 0 |
| A7021202 | ATLANTIC BEACH | FL | | 04/24/2007 | | 416,217 | 0 | 0 | 0 | 0 | 0 | 0 | 20,996 | 20,996 | 0 | 0 | 0 |
| B0120802 | ATLANTIS | FL | | 03/01/2011 | | 1,484,849 | 0 | 0 | 0 | 0 | 0 | 0 | 46,238 | 46,238 | 0 | 0 | 0 |
| B3013101 | AUBURNDALE | FL | | 04/22/2013 | | 618,005 | 0 | 0 | 0 | 0 | 0 | 0 | 18,645 | 18,645 | 0 | 0 | 0 |
| B8030501 | AUBURNDALE | FL | | 05/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 43,229 | 43,229 | 0 | 0 | 0 |
| B6032901 | AVON PARK | FL | | 06/13/2016 | | 1,061,494 | 0 | 0 | 0 | 0 | 0 | 0 | 57,018 | 57,018 | 0 | 0 | 0 |
| B7013104 | AVON PARK | FL | | 04/20/2017 | | 1,346,416 | 0 | 0 | 0 | 0 | 0 | 0 | 31,561 | 31,561 | 0 | 0 | 0 |
| B7013104-1 | AVON PARK | FL | | 08/09/2017 | | 571,131 | 0 | 0 | 0 | 0 | 0 | 0 | 13,435 | 13,435 | 0 | 0 | 0 |
| A6020903 | BARTOW | FL | | 12/31/2006 | | 116,983 | 0 | 0 | 0 | 0 | 0 | 0 | 30,915 | 30,915 | 0 | 0 | 0 |
| B8092004 | BARTOW | FL | | 11/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 682,500 | 682,500 | 0 | 0 | 0 |
| B5072705 | BOCA RATON | FL | | 10/05/2015 | | 480,259 | 0 | 0 | 0 | 0 | 0 | 0 | 12,071 | 12,071 | 0 | 0 | 0 |
| B5030506 | BRADENTON | FL | | 06/01/2015 | | 2,050,194 | 0 | 0 | 0 | 0 | 0 | 0 | 58,843 | 58,843 | 0 | 0 | 0 |
| B6111401 | BRADENTON | FL | | 01/30/2017 | | 1,492,167 | 0 | 0 | 0 | 0 | 0 | 0 | 35,563 | 35,563 | 0 | 0 | 0 |
| B7031308 | BRADENTON | FL | | 06/09/2017 | | 1,301,181 | 0 | 0 | 0 | 0 | 0 | 0 | 28,120 | 28,120 | 0 | 0 | 0 |
| B8012501 | BRADENTON | FL | | 03/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,477,241 | 1,477,241 | 0 | 0 | 0 |
| B2013101 | BROOKSVILLE | FL | | 03/28/2012 | | 1,495,712 | 0 | 0 | 0 | 0 | 0 | 0 | 45,884 | 45,884 | 0 | 0 | 0 |
| B5030508 | BUSHNELL | FL | | 06/01/2015 | | 1,920,958 | 0 | 0 | 0 | 0 | 0 | 0 | 55,144 | 55,144 | 0 | 0 | 0 |
| A4031703 | CAPE CORAL | FL | | 06/16/2004 | | 748,642 | 0 | 0 | 0 | 0 | 0 | 0 | 46,892 | 46,892 | 0 | 0 | 0 |
| B5031901 | CAPE CORAL | FL | | 06/15/2015 | | 1,405,807 | 0 | 0 | 0 | 0 | 0 | 0 | 36,753 | 36,753 | 0 | 0 | 0 |
| B2113002 | CASSELBERRY | FL | | 01/30/2013 | | 1,159,291 | 0 | 0 | 0 | 0 | 0 | 0 | 35,149 | 35,149 | 0 | 0 | 0 |
| A5070602 | CHIEFLAND | FL | | 09/22/2005 | | 537,839 | 0 | 0 | 0 | 0 | 0 | 0 | 56,250 | 56,250 | 0 | 0 | 0 |
| A3051907 | CLEARWATER | FL | | 08/14/2003 | | 394,431 | 0 | 0 | 0 | 0 | 0 | 0 | 18,076 | 18,076 | 0 | 0 | 0 |
| A7121804 | CLEARWATER | FL | | 02/28/2008 | | 591,351 | 0 | 0 | 0 | 0 | 0 | 0 | 12,425 | 12,425 | 0 | 0 | 0 |
| B3090501 | CLEARWATER | FL | | 11/22/2013 | | 490,254 | 0 | 0 | 0 | 0 | 0 | 0 | 12,962 | 12,962 | 0 | 0 | 0 |
| A4120203 | CLERMONT | FL | | 03/24/2005 | | 141,999 | 0 | 0 | 0 | 0 | 0 | 0 | 58,515 | 58,515 | 0 | 0 | 0 |
| A4040230 | CORAL GABLES | FL | | 07/08/2004 | | 458,179 | 0 | 0 | 0 | 0 | 0 | 0 | 60,088 | 60,088 | 0 | 0 | 0 |
| A4040230-2 | CORAL GABLES | FL | | 07/15/2015 | | 578,016 | 0 | 0 | 0 | 0 | 0 | 0 | 14,798 | 14,798 | 0 | 0 | 0 |
| A6040405 | CORAL GABLES | FL | | 12/31/2006 | | 62,836 | 0 | 0 | 0 | 0 | 0 | 0 | 16,103 | 16,103 | 0 | 0 | 0 |
| A7112701 | CORAL GABLES | FL | | 01/18/2008 | | 211,324 | 0 | 0 | 0 | 0 | 0 | 0 | 9,914 | 9,914 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2012901 | CORAL GABLES | FL | | 03/22/2012 | | 328,558 | 0 | 0 | 0 | 0 | 0 | 0 | 27,561 | 27,561 | 0 | 0 | 0 |
| B2083004 | CORAL GABLES | FL | | 11/20/2012 | | 407,543 | 0 | 0 | 0 | 0 | 0 | 0 | 19,283 | 19,283 | 0 | 0 | 0 |
| B8011503 | CORAL GABLES | FL | | 03/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 182,683 | 182,683 | 0 | 0 | 0 |
| B0051304 | CORAL SPRINGS | FL | | 06/30/2010 | | 1,195,889 | 0 | 0 | 0 | 0 | 0 | 0 | 47,306 | 47,306 | 0 | 0 | 0 |
| B1029922 | CRESTVIEW | FL | | 03/31/2011 | | 606,860 | 0 | 0 | 0 | 0 | 0 | 0 | 13,561 | 13,561 | 0 | 0 | 0 |
| B1029955 | CRESTVIEW | FL | | 10/07/2011 | | 700,524 | 0 | 0 | 0 | 0 | 0 | 0 | 16,568 | 16,568 | 0 | 0 | 0 |
| B5010902 | DANIA | FL | | 04/10/2015 | | 1,241,683 | 0 | 0 | 0 | 0 | 0 | 0 | 32,841 | 32,841 | 0 | 0 | 0 |
| B7010502 | DAVENPORT | FL | | 03/07/2017 | | 389,718 | 0 | 0 | 0 | 0 | 0 | 0 | 12,612 | 12,612 | 0 | 0 | 0 |
| B7042502 | DAYTONA BEACH | FL | | 06/30/2017 | | 11,164,270 | 0 | 0 | 0 | 0 | 0 | 0 | 245,560 | 245,560 | 0 | 0 | 0 |
| B6081803 | DEFUNIAK SPRINGS | FL | | 10/31/2016 | | 2,768,001 | 0 | 0 | 0 | 0 | 0 | 0 | 69,373 | 69,373 | 0 | 0 | 0 |
| B7022102 | DEFUNIAK SPRINGS | FL | | 03/31/2017 | | 1,297,966 | 0 | 0 | 0 | 0 | 0 | 0 | 53,322 | 53,322 | 0 | 0 | 0 |
| B5072704 | DELAND | FL | | 10/05/2015 | | 239,959 | 0 | 0 | 0 | 0 | 0 | 0 | 6,032 | 6,032 | 0 | 0 | 0 |
| A8022219 | DELRAY BEACH | FL | | 05/15/2008 | | 142,244 | 0 | 0 | 0 | 0 | 0 | 0 | 5,966 | 5,966 | 0 | 0 | 0 |
| B3020801 | DELRAY BEACH | FL | | 04/05/2013 | | 482,264 | 0 | 0 | 0 | 0 | 0 | 0 | 14,344 | 14,344 | 0 | 0 | 0 |
| B1080201 | DELTONA | FL | | 10/13/2011 | | 686,387 | 0 | 0 | 0 | 0 | 0 | 0 | 61,035 | 61,035 | 0 | 0 | 0 |
| B1029915 | DESTIN | FL | | 05/24/2011 | | 964,836 | 0 | 0 | 0 | 0 | 0 | 0 | 18,012 | 18,012 | 0 | 0 | 0 |
| B1029945 | DESTIN | FL | | 05/24/2011 | | 1,093,842 | 0 | 0 | 0 | 0 | 0 | 0 | 20,426 | 20,426 | 0 | 0 | 0 |
| B6031801 | DUNNELLON | FL | | 06/24/2016 | | 1,460,223 | 0 | 0 | 0 | 0 | 0 | 0 | 65,508 | 65,508 | 0 | 0 | 0 |
| B7090506 | EUSTIS | FL | | 11/30/2017 | | 1,267,500 | 0 | 0 | 0 | 0 | 0 | 0 | 27,584 | 27,584 | 0 | 0 | 0 |
| A9103007 | FLEMING ISLAND | FL | | 12/29/2009 | | 580,105 | 0 | 0 | 0 | 0 | 0 | 0 | 29,975 | 29,975 | 0 | 0 | 0 |
| B3081904 | FLORIDA CITY | FL | | 11/05/2013 | | 334,166 | 0 | 0 | 0 | 0 | 0 | 0 | 23,703 | 23,703 | 0 | 0 | 0 |
| B5021702 | FLORIDA CITY | FL | | 05/22/2015 | | 552,284 | 0 | 0 | 0 | 0 | 0 | 0 | 34,766 | 34,766 | 0 | 0 | 0 |
| B1110702 | FORT MYERS | FL | | 01/18/2012 | | 392,240 | 0 | 0 | 0 | 0 | 0 | 0 | 12,051 | 12,051 | 0 | 0 | 0 |
| B3030402 | FORT MYERS | FL | | 05/13/2013 | | 291,210 | 0 | 0 | 0 | 0 | 0 | 0 | 12,768 | 12,768 | 0 | 0 | 0 |
| B3032803 | FORT MYERS | FL | | 06/13/2013 | | 742,391 | 0 | 0 | 0 | 0 | 0 | 0 | 20,598 | 20,598 | 0 | 0 | 0 |
| B3103103 | FORT MYERS | FL | | 01/24/2014 | | 425,605 | 0 | 0 | 0 | 0 | 0 | 0 | 17,558 | 17,558 | 0 | 0 | 0 |
| B3120301 | FORT MYERS | FL | | 02/11/2014 | | 322,903 | 0 | 0 | 0 | 0 | 0 | 0 | 8,120 | 8,120 | 0 | 0 | 0 |
| B8060701 | FORT MYERS | FL | | 08/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,005,633 | 2,005,633 | 0 | 0 | 0 |
| B1091303 | FORT PIERCE | FL | | 11/23/2011 | | 1,077,927 | 0 | 0 | 0 | 0 | 0 | 0 | 95,211 | 95,211 | 0 | 0 | 0 |
| B5121402 | FORT PIERCE | FL | | 03/10/2016 | | 1,933,381 | 0 | 0 | 0 | 0 | 0 | 0 | 106,477 | 106,477 | 0 | 0 | 0 |
| B7030304 | FORT PIERCE | FL | | 06/30/2017 | | 849,519 | 0 | 0 | 0 | 0 | 0 | 0 | 19,017 | 19,017 | 0 | 0 | 0 |
| B2062004 | FORT WALTON BEACH | FL | | 10/31/2012 | | 376,502 | 0 | 0 | 0 | 0 | 0 | 0 | 28,662 | 28,662 | 0 | 0 | 0 |
| B1029929 | FREEPORT | FL | | 05/24/2011 | | 1,062,213 | 0 | 0 | 0 | 0 | 0 | 0 | 18,353 | 18,353 | 0 | 0 | 0 |
| A5071903 | FT LAUDERDALE | FL | | 12/31/2006 | | 618,731 | 0 | 0 | 0 | 0 | 0 | 0 | 62,738 | 62,738 | 0 | 0 | 0 |
| A6080301 | GAINESVILLE | FL | | 09/28/2006 | | 1,272,295 | 0 | 0 | 0 | 0 | 0 | 0 | 69,070 | 69,070 | 0 | 0 | 0 |
| A8052001 | GAINESVILLE | FL | | 07/15/2008 | | 460,727 | 0 | 0 | 0 | 0 | 0 | 0 | 17,946 | 17,946 | 0 | 0 | 0 |
| B1029937 | GULF BREEZE | FL | | 05/06/2011 | | 351,910 | 0 | 0 | 0 | 0 | 0 | 0 | 31,593 | 31,593 | 0 | 0 | 0 |
| B1029938 | GULF BREEZE | FL | | 09/30/2011 | | 591,966 | 0 | 0 | 0 | 0 | 0 | 0 | 11,244 | 11,244 | 0 | 0 | 0 |
| A9042004 | HAINES CITY | FL | | 06/30/2009 | | 684,694 | 0 | 0 | 0 | 0 | 0 | 0 | 29,069 | 29,069 | 0 | 0 | 0 |
| A4022002 | HIALEAH | FL | | 05/04/2004 | | 748,611 | 0 | 0 | 0 | 0 | 0 | 0 | 50,873 | 50,873 | 0 | 0 | 0 |
| A4033018 | HIALEAH | FL | | 06/17/2004 | | 617,808 | 0 | 0 | 0 | 0 | 0 | 0 | 38,975 | 38,975 | 0 | 0 | 0 |
| B0020801 | HIALEAH | FL | | 03/30/2010 | | 807,412 | 0 | 0 | 0 | 0 | 0 | 0 | 30,056 | 30,056 | 0 | 0 | 0 |
| B4071401 | HIALEAH | FL | | 09/23/2014 | | 373,685 | 0 | 0 | 0 | 0 | 0 | 0 | 9,399 | 9,399 | 0 | 0 | 0 |
| A2110407 | HOLLYWOOD | FL | | 01/24/2003 | | 280,144 | 0 | 0 | 0 | 0 | 0 | 0 | 50,184 | 50,184 | 0 | 0 | 0 |
| A4033019 | HOLLYWOOD | FL | | 08/23/2004 | | 82,536 | 0 | 0 | 0 | 0 | 0 | 0 | 46,298 | 46,298 | 0 | 0 | 0 |
| A9021203 | HOLLYWOOD | FL | | 04/16/2009 | | 330,345 | 0 | 0 | 0 | 0 | 0 | 0 | 19,675 | 19,675 | 0 | 0 | 0 |
| B8012201 | HOLLYWOOD | FL | | 08/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,232,338 | 1,232,338 | 0 | 0 | 0 |
| B7100905 | HOMESTEAD | FL | | 12/20/2017 | | 790,000 | 0 | 0 | 0 | 0 | 0 | 0 | 399,225 | 399,225 | 0 | 0 | 0 |
| B6042702 | HOMOSASSA | FL | | 07/14/2016 | | 1,842,658 | 0 | 0 | 0 | 0 | 0 | 0 | 64,493 | 64,493 | 0 | 0 | 0 |
| B5030507 | HUDSON | FL | | 06/01/2015 | | 2,346,645 | 0 | 0 | 0 | 0 | 0 | 0 | 67,354 | 67,354 | 0 | 0 | 0 |
| A2092705 | JACKSONVILLE | FL | | 12/12/2002 | | 213,518 | 0 | 0 | 0 | 0 | 0 | 0 | 31,689 | 31,689 | 0 | 0 | 0 |
| A3030305 | JACKSONVILLE | FL | | 05/20/2003 | | 204,797 | 0 | 0 | 0 | 0 | 0 | 0 | 32,178 | 32,178 | 0 | 0 | 0 |
| A4030905 | JACKSONVILLE | FL | | 05/27/2004 | | 341,178 | 0 | 0 | 0 | 0 | 0 | 0 | 23,527 | 23,527 | 0 | 0 | 0 |
| A7013005 | JACKSONVILLE | FL | | 03/30/2007 | | 212,287 | 0 | 0 | 0 | 0 | 0 | 0 | 10,511 | 10,511 | 0 | 0 | 0 |
| A7052901 | JACKSONVILLE | FL | | 07/16/2007 | | 275,985 | 0 | 0 | 0 | 0 | 0 | 0 | 11,536 | 11,536 | 0 | 0 | 0 |
| A7120701 | JACKSONVILLE | FL | | 02/26/2008 | | 417,550 | 0 | 0 | 0 | 0 | 0 | 0 | 10,758 | 10,758 | 0 | 0 | 0 |
| B1012704 | JACKSONVILLE | FL | | 03/25/2011 | | 2,441,016 | 0 | 0 | 0 | 0 | 0 | 0 | 116,071 | 116,071 | 0 | 0 | 0 |
| B1062301 | JACKSONVILLE | FL | | 09/23/2011 | | 702,296 | 0 | 0 | 0 | 0 | 0 | 0 | 21,608 | 21,608 | 0 | 0 | 0 |
| B3032501 | JACKSONVILLE | FL | | 06/04/2013 | | 479,054 | 0 | 0 | 0 | 0 | 0 | 0 | 21,284 | 21,284 | 0 | 0 | 0 |
| B3041901 | JACKSONVILLE | FL | | 06/28/2013 | | 509,551 | 0 | 0 | 0 | 0 | 0 | 0 | 38,217 | 38,217 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3121801 | JACKSONVILLE | FL | | 03/18/2014 | | 342,659 | 0 | 0 | 0 | 0 | 0 | 0 | 10,090 | 10,090 | 0 | 0 | 0 |
| B5010502 | JACKSONVILLE | FL | | 03/25/2015 | | 238,106 | 0 | 0 | 0 | 0 | 0 | 0 | 8,971 | 8,971 | 0 | 0 | 0 |
| B5011901 | JACKSONVILLE | FL | | 03/25/2015 | | 1,015,161 | 0 | 0 | 0 | 0 | 0 | 0 | 63,016 | 63,016 | 0 | 0 | 0 |
| B5031301 | JACKSONVILLE | FL | | 05/28/2015 | | 452,665 | 0 | 0 | 0 | 0 | 0 | 0 | 12,095 | 12,095 | 0 | 0 | 0 |
| B5041405 | JACKSONVILLE | FL | | 06/05/2015 | | 1,154,174 | 0 | 0 | 0 | 0 | 0 | 0 | 33,131 | 33,131 | 0 | 0 | 0 |
| B5041505 | JACKSONVILLE | FL | | 06/30/2015 | | 765,566 | 0 | 0 | 0 | 0 | 0 | 0 | 47,778 | 47,778 | 0 | 0 | 0 |
| B5060202 | JACKSONVILLE | FL | | 07/30/2015 | | 1,489,716 | 0 | 0 | 0 | 0 | 0 | 0 | 38,107 | 38,107 | 0 | 0 | 0 |
| B5120203 | JACKSONVILLE | FL | | 01/26/2016 | | 458,691 | 0 | 0 | 0 | 0 | 0 | 0 | 11,512 | 11,512 | 0 | 0 | 0 |
| B6061002 | JACKSONVILLE | FL | | 02/13/2017 | | 564,743 | 0 | 0 | 0 | 0 | 0 | 0 | 12,284 | 12,284 | 0 | 0 | 0 |
| B6071301 | JACKSONVILLE | FL | | 09/07/2016 | | 1,161,799 | 0 | 0 | 0 | 0 | 0 | 0 | 27,851 | 27,851 | 0 | 0 | 0 |
| B6112201 | JACKSONVILLE | FL | | 01/30/2017 | | 2,542,594 | 0 | 0 | 0 | 0 | 0 | 0 | 61,640 | 61,640 | 0 | 0 | 0 |
| B7011301 | JACKSONVILLE | FL | | 03/27/2017 | | 1,807,870 | 0 | 0 | 0 | 0 | 0 | 0 | 40,465 | 40,465 | 0 | 0 | 0 |
| B7100914 | JACKSONVILLE | FL | | 12/12/2017 | | 805,000 | 0 | 0 | 0 | 0 | 0 | 0 | 429,868 | 429,868 | 0 | 0 | 0 |
| B8081701 | JACKSONVILLE | FL | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,299,949 | 1,299,949 | 0 | 0 | 0 |
| B8030701 | JACKSONVILLE BEACH | FL | | 05/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,924,429 | 4,924,429 | 0 | 0 | 0 |
| B8062201 | JUPITER | FL | | 08/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 129,572 | 129,572 | 0 | 0 | 0 |
| B8081501 | JUPITER | FL | | 10/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 58,829 | 58,829 | 0 | 0 | 0 |
| A8121018 | KISSIMMEE | FL | | 03/30/2009 | | 464,292 | 0 | 0 | 0 | 0 | 0 | 0 | 26,454 | 26,454 | 0 | 0 | 0 |
| B1011403 | KISSIMMEE | FL | | 04/05/2011 | | 827,770 | 0 | 0 | 0 | 0 | 0 | 0 | 76,413 | 76,413 | 0 | 0 | 0 |
| B3061302 | KISSIMMEE | FL | | 09/06/2013 | | 1,054,225 | 0 | 0 | 0 | 0 | 0 | 0 | 31,270 | 31,270 | 0 | 0 | 0 |
| B3061302-1 | KISSIMMEE | FL | | 11/09/2016 | | 79,178 | 0 | 0 | 0 | 0 | 0 | 0 | 2,352 | 2,352 | 0 | 0 | 0 |
| B2082901 | LAKE CITY | FL | | 12/07/2012 | | 520,868 | 0 | 0 | 0 | 0 | 0 | 0 | 15,249 | 15,249 | 0 | 0 | 0 |
| B2050904 | LAKE MARY | FL | | 07/20/2012 | | 665,122 | 0 | 0 | 0 | 0 | 0 | 0 | 20,129 | 20,129 | 0 | 0 | 0 |
| B4120302 | LAKE MARY | FL | | 02/02/2015 | | 453,435 | 0 | 0 | 0 | 0 | 0 | 0 | 11,050 | 11,050 | 0 | 0 | 0 |
| B2090402 | LAKE WORTH | FL | | 10/31/2012 | | 812,174 | 0 | 0 | 0 | 0 | 0 | 0 | 37,248 | 37,248 | 0 | 0 | 0 |
| B2032301 | LAKELAND | FL | | 06/29/2012 | | 792,561 | 0 | 0 | 0 | 0 | 0 | 0 | 24,474 | 24,474 | 0 | 0 | 0 |
| B3020601 | LAKELAND | FL | | 04/09/2013 | | 807,075 | 0 | 0 | 0 | 0 | 0 | 0 | 23,342 | 23,342 | 0 | 0 | 0 |
| B6032903 | LAKELAND | FL | | 07/12/2016 | | 1,508,623 | 0 | 0 | 0 | 0 | 0 | 0 | 80,358 | 80,358 | 0 | 0 | 0 |
| B6042102 | LAKELAND | FL | | 06/29/2016 | | 1,869,282 | 0 | 0 | 0 | 0 | 0 | 0 | 48,679 | 48,679 | 0 | 0 | 0 |
| B8010205 | LAKELAND | FL | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,146,297 | 2,146,297 | 0 | 0 | 0 |
| A7121803 | LARGO | FL | | 02/29/2008 | | 900,888 | 0 | 0 | 0 | 0 | 0 | 0 | 18,927 | 18,927 | 0 | 0 | 0 |
| B5030511 | LARGO | FL | | 06/01/2015 | | 1,852,750 | 0 | 0 | 0 | 0 | 0 | 0 | 53,185 | 53,185 | 0 | 0 | 0 |
| A2110405 | LAUDERHILL | FL | | 01/22/2003 | | 195,037 | 0 | 0 | 0 | 0 | 0 | 0 | 23,414 | 23,414 | 0 | 0 | 0 |
| B3020704 | LAUDERHILL | FL | | 05/22/2013 | | 194,295 | 0 | 0 | 0 | 0 | 0 | 0 | 14,910 | 14,910 | 0 | 0 | 0 |
| B7030303 | LEESBURG | FL | | 06/30/2017 | | 437,922 | 0 | 0 | 0 | 0 | 0 | 0 | 12,295 | 12,295 | 0 | 0 | 0 |
| B8050301 | LEHIGH ACRES | FL | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,202,655 | 1,202,655 | 0 | 0 | 0 |
| B1050401 | LIVE OAK | FL | | 06/15/2011 | | 934,702 | 0 | 0 | 0 | 0 | 0 | 0 | 51,529 | 51,529 | 0 | 0 | 0 |
| A7080106 | LONGWOOD | FL | | 10/24/2007 | | 399,696 | 0 | 0 | 0 | 0 | 0 | 0 | 9,857 | 9,857 | 0 | 0 | 0 |
| B8072602 | LONGWOOD | FL | | 09/07/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,651,886 | 1,651,886 | 0 | 0 | 0 |
| B8072603 | LONGWOOD | FL | | 09/07/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 92,357 | 92,357 | 0 | 0 | 0 |
| A4081104 | LYNN HAVEN | FL | | 11/16/2004 | | 311,468 | 0 | 0 | 0 | 0 | 0 | 0 | 37,025 | 37,025 | 0 | 0 | 0 |
| B2010501 | MADEIRA BEACH | FL | | 04/11/2012 | | 1,665,525 | 0 | 0 | 0 | 0 | 0 | 0 | 78,666 | 78,666 | 0 | 0 | 0 |
| A7042006 | MAITLAND | FL | | 06/28/2007 | | 574,944 | 0 | 0 | 0 | 0 | 0 | 0 | 24,723 | 24,723 | 0 | 0 | 0 |
| A7080910 | MEDLEY | FL | | 10/05/2007 | | 139,305 | 0 | 0 | 0 | 0 | 0 | 0 | 24,870 | 24,870 | 0 | 0 | 0 |
| A8030713 | MELBOURNE | FL | | 06/25/2008 | | 154,070 | 0 | 0 | 0 | 0 | 0 | 0 | 6,281 | 6,281 | 0 | 0 | 0 |
| B1092201 | MELBOURNE | FL | | 11/18/2011 | | 923,022 | 0 | 0 | 0 | 0 | 0 | 0 | 45,460 | 45,460 | 0 | 0 | 0 |
| B4022001 | MELBOURNE | FL | | 04/28/2014 | | 1,983,183 | 0 | 0 | 0 | 0 | 0 | 0 | 52,889 | 52,889 | 0 | 0 | 0 |
| B4081504 | MELBOURNE | FL | | 10/31/2014 | | 780,784 | 0 | 0 | 0 | 0 | 0 | 0 | 21,404 | 21,404 | 0 | 0 | 0 |
| B6050901 | MELBOURNE | FL | | 07/28/2016 | | 1,912,691 | 0 | 0 | 0 | 0 | 0 | 0 | 102,776 | 102,776 | 0 | 0 | 0 |
| B7030308 | MELBOURNE | FL | | 05/12/2017 | | 773,097 | 0 | 0 | 0 | 0 | 0 | 0 | 16,810 | 16,810 | 0 | 0 | 0 |
| B2101502 | MERRITT ISLAND | FL | | 12/19/2012 | | 537,079 | 0 | 0 | 0 | 0 | 0 | 0 | 24,728 | 24,728 | 0 | 0 | 0 |
| A4012904 | MIAMI | FL | | 06/09/2004 | | 211,114 | 0 | 0 | 0 | 0 | 0 | 0 | 138,940 | 138,940 | 0 | 0 | 0 |
| A6030603 | MIAMI | FL | | 12/31/2006 | | 347,437 | 0 | 0 | 0 | 0 | 0 | 0 | 34,336 | 34,336 | 0 | 0 | 0 |
| A6040403 | MIAMI | FL | | 12/31/2006 | | 60,370 | 0 | 0 | 0 | 0 | 0 | 0 | 5,897 | 5,897 | 0 | 0 | 0 |
| A6040404 | MIAMI | FL | | 12/31/2006 | | 113,063 | 0 | 0 | 0 | 0 | 0 | 0 | 11,157 | 11,157 | 0 | 0 | 0 |
| A6040406 | MIAMI | FL | | 12/31/2006 | | 98,040 | 0 | 0 | 0 | 0 | 0 | 0 | 9,626 | 9,626 | 0 | 0 | 0 |
| A6122702 | MIAMI | FL | | 03/19/2007 | | 171,318 | 0 | 0 | 0 | 0 | 0 | 0 | 11,973 | 11,973 | 0 | 0 | 0 |
| A7082203 | MIAMI | FL | | 11/07/2007 | | 291,053 | 0 | 0 | 0 | 0 | 0 | 0 | 21,354 | 21,354 | 0 | 0 | 0 |
| A8080101 | MIAMI | FL | | 10/23/2008 | | 242,866 | 0 | 0 | 0 | 0 | 0 | 0 | 34,466 | 34,466 | 0 | 0 | 0 |
| B1063009 | MIAMI | FL | | 09/26/2011 | | 868,623 | 0 | 0 | 0 | 0 | 0 | 0 | 42,362 | 42,362 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2053002 | MIAMI | FL | | 12/07/2012 | | 258,415 | 0 | 0 | 0 | 0 | 0 | 0 | 7,777 | 7,777 | 0 | 0 | 0 |
| B3011501 | MIAMI | FL | | 03/08/2013 | | 713,803 | 0 | 0 | 0 | 0 | 0 | 0 | 55,521 | 55,521 | 0 | 0 | 0 |
| B3032002 | MIAMI | FL | | 05/29/2013 | | 171,803 | 0 | 0 | 0 | 0 | 0 | 0 | 28,098 | 28,098 | 0 | 0 | 0 |
| B5032501 | MIAMI | FL | | 06/30/2015 | | 609,374 | 0 | 0 | 0 | 0 | 0 | 0 | 16,699 | 16,699 | 0 | 0 | 0 |
| B6121205 | MIAMI | FL | | 02/21/2017 | | 1,391,724 | 0 | 0 | 0 | 0 | 0 | 0 | 70,015 | 70,015 | 0 | 0 | 0 |
| B8011502 | MIAMI BEACH | FL | | 03/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 159,770 | 159,770 | 0 | 0 | 0 |
| B3042904 | MIAMI GARDENS | FL | | 07/31/2013 | | 489,035 | 0 | 0 | 0 | 0 | 0 | 0 | 14,480 | 14,480 | 0 | 0 | 0 |
| B3042905 | MIAMI GARDENS | FL | | 07/31/2013 | | 1,115,792 | 0 | 0 | 0 | 0 | 0 | 0 | 33,509 | 33,509 | 0 | 0 | 0 |
| B1041903 | MIDDLEBURG | FL | | 06/28/2011 | | 1,276,422 | 0 | 0 | 0 | 0 | 0 | 0 | 60,006 | 60,006 | 0 | 0 | 0 |
| A5111502 | MIRAMAR | FL | | 01/20/2006 | | 99,873 | 0 | 0 | 0 | 0 | 0 | 0 | 44,567 | 44,567 | 0 | 0 | 0 |
| A7052408 | NAPLES | FL | | 08/15/2007 | | 308,823 | 0 | 0 | 0 | 0 | 0 | 0 | 12,379 | 12,379 | 0 | 0 | 0 |
| B1051102 | NAPLES | FL | | 07/15/2011 | | 404,527 | 0 | 0 | 0 | 0 | 0 | 0 | 11,832 | 11,832 | 0 | 0 | 0 |
| B7121102 | NAPLES | FL | | 02/01/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,068,586 | 1,068,586 | 0 | 0 | 0 |
| B7020805 | NEPTUNE BEACH | FL | | 04/26/2017 | | 567,465 | 0 | 0 | 0 | 0 | 0 | 0 | 12,629 | 12,629 | 0 | 0 | 0 |
| A5042004 | NEW PORT RICHEY | FL | | 07/29/2005 | | 89,374 | 0 | 0 | 0 | 0 | 0 | 0 | 31,855 | 31,855 | 0 | 0 | 0 |
| B6120103 | NEW PORT RICHEY | FL | | 02/10/2017 | | 1,355,007 | 0 | 0 | 0 | 0 | 0 | 0 | 29,975 | 29,975 | 0 | 0 | 0 |
| A7082702 | NEW SMYRNA BEACH | FL | | 10/18/2007 | | 181,074 | 0 | 0 | 0 | 0 | 0 | 0 | 32,334 | 32,334 | 0 | 0 | 0 |
| B5031302 | NORTH FORT MYERS | FL | | 08/31/2015 | | 3,449,181 | 0 | 0 | 0 | 0 | 0 | 0 | 91,976 | 91,976 | 0 | 0 | 0 |
| B5052701 | NORTH FORT MYERS | FL | | 08/28/2015 | | 2,579,003 | 0 | 0 | 0 | 0 | 0 | 0 | 99,487 | 99,487 | 0 | 0 | 0 |
| A8093003 | OCALA | FL | | 11/01/2008 | | 1,283,398 | 0 | 0 | 0 | 0 | 0 | 0 | 54,319 | 54,319 | 0 | 0 | 0 |
| B3030704 | OCALA | FL | | 05/16/2013 | | 521,458 | 0 | 0 | 0 | 0 | 0 | 0 | 14,990 | 14,990 | 0 | 0 | 0 |
| B8053001 | OCOEE | FL | | 07/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,186,445 | 5,186,445 | 0 | 0 | 0 |
| B0011902 | ORANGE PARK | FL | | 03/22/2010 | | 644,044 | 0 | 0 | 0 | 0 | 0 | 0 | 25,111 | 25,111 | 0 | 0 | 0 |
| B3122008 | ORANGE PARK | FL | | 03/18/2014 | | 975,505 | 0 | 0 | 0 | 0 | 0 | 0 | 24,743 | 24,743 | 0 | 0 | 0 |
| A4021301 | ORLANDO | FL | | 03/30/2004 | | 744,133 | 0 | 0 | 0 | 0 | 0 | 0 | 46,649 | 46,649 | 0 | 0 | 0 |
| A5071303 | ORLANDO | FL | | 10/13/2005 | | 1,010,045 | 0 | 0 | 0 | 0 | 0 | 0 | 42,494 | 42,494 | 0 | 0 | 0 |
| A8082903 | ORLANDO | FL | | 11/13/2008 | | 2,431,289 | 0 | 0 | 0 | 0 | 0 | 0 | 86,490 | 86,490 | 0 | 0 | 0 |
| B0022303 | ORLANDO | FL | | 08/02/2010 | | 831,022 | 0 | 0 | 0 | 0 | 0 | 0 | 32,827 | 32,827 | 0 | 0 | 0 |
| B0072606 | ORLANDO | FL | | 11/30/2010 | | 1,706,608 | 0 | 0 | 0 | 0 | 0 | 0 | 169,781 | 169,781 | 0 | 0 | 0 |
| B1042805 | ORLANDO | FL | | 07/15/2011 | | 441,630 | 0 | 0 | 0 | 0 | 0 | 0 | 15,652 | 15,652 | 0 | 0 | 0 |
| B2091201 | ORLANDO | FL | | 12/11/2012 | | 1,890,597 | 0 | 0 | 0 | 0 | 0 | 0 | 58,494 | 58,494 | 0 | 0 | 0 |
| B3041902 | ORLANDO | FL | | 07/11/2013 | | 669,131 | 0 | 0 | 0 | 0 | 0 | 0 | 18,976 | 18,976 | 0 | 0 | 0 |
| B4010802 | ORLANDO | FL | | 04/04/2014 | | 2,514,746 | 0 | 0 | 0 | 0 | 0 | 0 | 99,223 | 99,223 | 0 | 0 | 0 |
| B4013001 | ORLANDO | FL | | 04/23/2014 | | 541,711 | 0 | 0 | 0 | 0 | 0 | 0 | 14,075 | 14,075 | 0 | 0 | 0 |
| B6102101 | ORLANDO | FL | | 01/27/2017 | | 2,003,053 | 0 | 0 | 0 | 0 | 0 | 0 | 77,402 | 77,402 | 0 | 0 | 0 |
| B6121906 | ORLANDO | FL | | 03/10/2017 | | 3,719,140 | 0 | 0 | 0 | 0 | 0 | 0 | 81,795 | 81,795 | 0 | 0 | 0 |
| B7033002 | ORLANDO | FL | | 08/30/2017 | | 3,045,822 | 0 | 0 | 0 | 0 | 0 | 0 | 65,066 | 65,066 | 0 | 0 | 0 |
| B7072002 | ORLANDO | FL | | 10/05/2017 | | 1,382,724 | 0 | 0 | 0 | 0 | 0 | 0 | 40,449 | 40,449 | 0 | 0 | 0 |
| B7102602 | ORLANDO | FL | | 12/22/2017 | | 12,700,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,828,438 | 3,828,438 | 0 | 0 | 0 |
| B7122001 | ORLANDO | FL | | 02/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 978,829 | 978,829 | 0 | 0 | 0 |
| B5041504 | PALATKA | FL | | 06/30/2015 | | 892,069 | 0 | 0 | 0 | 0 | 0 | 0 | 34,881 | 34,881 | 0 | 0 | 0 |
| A6031001 | PALM BAY | FL | | 12/31/2006 | | 105,112 | 0 | 0 | 0 | 0 | 0 | 0 | 27,685 | 27,685 | 0 | 0 | 0 |
| B3020502 | PALM BAY | FL | | 05/28/2013 | | 429,433 | 0 | 0 | 0 | 0 | 0 | 0 | 12,345 | 12,345 | 0 | 0 | 0 |
| B3020502-1 | PALM BAY | FL | | 12/20/2017 | | 550,000 | 0 | 0 | 0 | 0 | 0 | 0 | 184,394 | 184,394 | 0 | 0 | 0 |
| B3042902 | PALM BAY | FL | | 07/29/2013 | | 502,150 | 0 | 0 | 0 | 0 | 0 | 0 | 14,240 | 14,240 | 0 | 0 | 0 |
| B6042701 | PALM BAY | FL | | 07/21/2016 | | 1,149,861 | 0 | 0 | 0 | 0 | 0 | 0 | 40,751 | 40,751 | 0 | 0 | 0 |
| B1050602 | PALM COAST | FL | | 07/20/2011 | | 361,922 | 0 | 0 | 0 | 0 | 0 | 0 | 17,490 | 17,490 | 0 | 0 | 0 |
| B8011001 | PALM HARBOR | FL | | 03/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,581,593 | 1,581,593 | 0 | 0 | 0 |
| B1070502 | PALMETTO | FL | | 09/08/2011 | | 602,759 | 0 | 0 | 0 | 0 | 0 | 0 | 53,935 | 53,935 | 0 | 0 | 0 |
| A7011207 | PANAMA CITY | FL | | 05/18/2007 | | 541,351 | 0 | 0 | 0 | 0 | 0 | 0 | 107,792 | 107,792 | 0 | 0 | 0 |
| B1029901 | PANAMA CITY | FL | | 05/25/2011 | | 1,444,408 | 0 | 0 | 0 | 0 | 0 | 0 | 26,968 | 26,968 | 0 | 0 | 0 |
| B5091703 | PANAMA CITY | FL | | 11/06/2015 | | 544,156 | 0 | 0 | 0 | 0 | 0 | 0 | 13,819 | 13,819 | 0 | 0 | 0 |
| B5091704 | PANAMA CITY | FL | | 11/06/2015 | | 816,241 | 0 | 0 | 0 | 0 | 0 | 0 | 20,725 | 20,725 | 0 | 0 | 0 |
| B5091705 | PANAMA CITY | FL | | 11/06/2015 | | 1,374,727 | 0 | 0 | 0 | 0 | 0 | 0 | 34,902 | 34,902 | 0 | 0 | 0 |
| B1029906 | PANAMA CITY BEACH | FL | | 05/25/2011 | | 2,099,565 | 0 | 0 | 0 | 0 | 0 | 0 | 36,256 | 36,256 | 0 | 0 | 0 |
| B1029909 | PANAMA CITY BEACH | FL | | 05/25/2011 | | 1,134,662 | 0 | 0 | 0 | 0 | 0 | 0 | 19,596 | 19,596 | 0 | 0 | 0 |
| B1029949 | PANAMA CITY BEACH | FL | | 10/14/2011 | | 709,825 | 0 | 0 | 0 | 0 | 0 | 0 | 17,303 | 17,303 | 0 | 0 | 0 |
| B8082701 | PANAMA CITY BEACH | FL | | 11/05/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,569,750 | 1,569,750 | 0 | 0 | 0 |
| B0033102 | PASADENA | FL | | 05/28/2010 | | 485,498 | 0 | 0 | 0 | 0 | 0 | 0 | 25,628 | 25,628 | 0 | 0 | 0 |
| B0032606 | PEMBROKE PINES | FL | | 06/14/2010 | | 1,227,636 | 0 | 0 | 0 | 0 | 0 | 0 | 49,131 | 49,131 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B7102601 | PEMBROKE PINES | FL | | 12/22/2017 | | 9,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,764,846 | 3,764,846 | 0 | 0 | 0 |
| A7040503 | PENSACOLA | FL | | 05/25/2007 | | 311,794 | 0 | 0 | 0 | 0 | 0 | 0 | 13,396 | 13,396 | 0 | 0 | 0 |
| A7091403 | PENSACOLA | FL | | 01/14/2008 | | 195,199 | 0 | 0 | 0 | 0 | 0 | 0 | 9,090 | 9,090 | 0 | 0 | 0 |
| B1029961 | PENSACOLA | FL | | 05/06/2011 | | 522,380 | 0 | 0 | 0 | 0 | 0 | 0 | 46,894 | 46,894 | 0 | 0 | 0 |
| B5021705 | PENSACOLA | FL | | 04/15/2015 | | 945,247 | 0 | 0 | 0 | 0 | 0 | 0 | 26,607 | 26,607 | 0 | 0 | 0 |
| B6022602 | PENSACOLA | FL | | 04/19/2016 | | 3,635,119 | 0 | 0 | 0 | 0 | 0 | 0 | 92,645 | 92,645 | 0 | 0 | 0 |
| A9040706 | PERRY | FL | | 06/16/2009 | | 316,070 | 0 | 0 | 0 | 0 | 0 | 0 | 12,847 | 12,847 | 0 | 0 | 0 |
| W6040701 | PINELLAS PARK | FL | | 06/03/2016 | | 5,368,596 | 0 | 0 | 0 | 0 | 0 | 0 | 31,368 | 31,368 | 0 | 0 | 0 |
| A7060801 | POMPANO BEACH | FL | | 08/28/2007 | | 928,740 | 0 | 0 | 0 | 0 | 0 | 0 | 41,618 | 41,618 | 0 | 0 | 0 |
| B4031301 | POMPANO BEACH | FL | | 06/05/2014 | | 1,379,893 | 0 | 0 | 0 | 0 | 0 | 0 | 38,744 | 38,744 | 0 | 0 | 0 |
| B5111902 | POMPANO BEACH | FL | | 02/05/2016 | | 440,605 | 0 | 0 | 0 | 0 | 0 | 0 | 10,997 | 10,997 | 0 | 0 | 0 |
| B8073003 | POMPANO BEACH | FL | | 10/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,483,656 | 1,483,656 | 0 | 0 | 0 |
| A8022220 | PORT CHARLOTTE | FL | | 05/15/2008 | | 585,940 | 0 | 0 | 0 | 0 | 0 | 0 | 24,582 | 24,582 | 0 | 0 | 0 |
| B5030510 | PORT CHARLOTTE | FL | | 06/01/2015 | | 2,426,815 | 0 | 0 | 0 | 0 | 0 | 0 | 69,656 | 69,656 | 0 | 0 | 0 |
| B5112001 | PORT CHARLOTTE | FL | | 02/03/2016 | | 989,434 | 0 | 0 | 0 | 0 | 0 | 0 | 36,682 | 36,682 | 0 | 0 | 0 |
| A9070101 | PORT ORANGE | FL | | 09/22/2009 | | 819,067 | 0 | 0 | 0 | 0 | 0 | 0 | 48,664 | 48,664 | 0 | 0 | 0 |
| B6032801 | PORT RICHEY | FL | | 05/27/2016 | | 400,821 | 0 | 0 | 0 | 0 | 0 | 0 | 10,496 | 10,496 | 0 | 0 | 0 |
| A6092001 | PORT ST LUCIE | FL | | 11/30/2006 | | 540,528 | 0 | 0 | 0 | 0 | 0 | 0 | 23,476 | 23,476 | 0 | 0 | 0 |
| B1052402 | PORT ST LUCIE | FL | | 08/18/2011 | | 1,571,323 | 0 | 0 | 0 | 0 | 0 | 0 | 46,184 | 46,184 | 0 | 0 | 0 |
| B1052402-1 | PORT ST LUCIE | FL | | 11/19/2014 | | 546,158 | 0 | 0 | 0 | 0 | 0 | 0 | 14,664 | 14,664 | 0 | 0 | 0 |
| B1029931 | PORT ST. JOE | FL | | 05/25/2011 | | 790,015 | 0 | 0 | 0 | 0 | 0 | 0 | 14,747 | 14,747 | 0 | 0 | 0 |
| B1029953 | QUINCY | FL | | 10/07/2011 | | 880,565 | 0 | 0 | 0 | 0 | 0 | 0 | 16,734 | 16,734 | 0 | 0 | 0 |
| A7060804 | ROSEMARY BEACH | FL | | 09/07/2007 | | 315,039 | 0 | 0 | 0 | 0 | 0 | 0 | 14,284 | 14,284 | 0 | 0 | 0 |
| B8042005 | ROTONDA WEST | FL | | 07/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 752,520 | 752,520 | 0 | 0 | 0 |
| B6121201 | SAFETY HARBOR | FL | | 02/27/2017 | | 4,643,014 | 0 | 0 | 0 | 0 | 0 | 0 | 106,328 | 106,328 | 0 | 0 | 0 |
| B5022002 | SAINT CLOUD | FL | | 05/15/2015 | | 871,893 | 0 | 0 | 0 | 0 | 0 | 0 | 54,029 | 54,029 | 0 | 0 | 0 |
| B3052104 | SAINT PETERSBURG | FL | | 07/09/2013 | | 440,440 | 0 | 0 | 0 | 0 | 0 | 0 | 12,852 | 12,852 | 0 | 0 | 0 |
| A6061304 | SANFORD | FL | | 08/22/2006 | | 1,180,996 | 0 | 0 | 0 | 0 | 0 | 0 | 102,532 | 102,532 | 0 | 0 | 0 |
| B6092301 | SANFORD | FL | | 11/16/2016 | | 1,304,557 | 0 | 0 | 0 | 0 | 0 | 0 | 31,442 | 31,442 | 0 | 0 | 0 |
| B7041204 | SANFORD | FL | | 06/19/2017 | | 992,862 | 0 | 0 | 0 | 0 | 0 | 0 | 21,846 | 21,846 | 0 | 0 | 0 |
| B1029950 | SANTA ROSA | FL | | 05/24/2011 | | 1,585,292 | 0 | 0 | 0 | 0 | 0 | 0 | 27,374 | 27,374 | 0 | 0 | 0 |
| A7051604 | SANTA ROSA BEACH | FL | | 08/02/2007 | | 1,163,855 | 0 | 0 | 0 | 0 | 0 | 0 | 29,591 | 29,591 | 0 | 0 | 0 |
| A6030704 | SARASOTA | FL | | 12/31/2006 | | 414,168 | 0 | 0 | 0 | 0 | 0 | 0 | 37,949 | 37,949 | 0 | 0 | 0 |
| B1080802 | SARASOTA | FL | | 10/20/2011 | | 433,062 | 0 | 0 | 0 | 0 | 0 | 0 | 38,103 | 38,103 | 0 | 0 | 0 |
| B2042005 | SARASOTA | FL | | 06/28/2012 | | 854,791 | 0 | 0 | 0 | 0 | 0 | 0 | 37,837 | 37,837 | 0 | 0 | 0 |
| B5110601 | SARASOTA | FL | | 01/04/2016 | | 2,976,695 | 0 | 0 | 0 | 0 | 0 | 0 | 105,798 | 105,798 | 0 | 0 | 0 |
| B7072004 | SARASOTA | FL | | 11/30/2017 | | 2,070,000 | 0 | 0 | 0 | 0 | 0 | 0 | 44,251 | 44,251 | 0 | 0 | 0 |
| B8020806 | SARASOTA | FL | | 05/21/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,375,875 | 7,375,875 | 0 | 0 | 0 |
| B2091702 | SEBASTIAN | FL | | 12/17/2012 | | 1,581,829 | 0 | 0 | 0 | 0 | 0 | 0 | 47,611 | 47,611 | 0 | 0 | 0 |
| B3011801 | SEMINOLE | FL | | 03/29/2013 | | 1,023,932 | 0 | 0 | 0 | 0 | 0 | 0 | 46,059 | 46,059 | 0 | 0 | 0 |
| A8012303 | SPRING HILL | FL | | 04/14/2008 | | 945,099 | 0 | 0 | 0 | 0 | 0 | 0 | 39,750 | 39,750 | 0 | 0 | 0 |
| A7073103 | ST AUGUSTINE | FL | | 10/05/2007 | | 70,102 | 0 | 0 | 0 | 0 | 0 | 0 | 3,247 | 3,247 | 0 | 0 | 0 |
| B6052003 | ST PETERSBURG | FL | | 09/30/2016 | | 1,422,253 | 0 | 0 | 0 | 0 | 0 | 0 | 24,653 | 24,653 | 0 | 0 | 0 |
| B6052004 | ST PETERSBURG | FL | | 09/30/2016 | | 1,548,284 | 0 | 0 | 0 | 0 | 0 | 0 | 26,830 | 26,830 | 0 | 0 | 0 |
| B6081702 | ST PETERSBURG | FL | | 09/30/2016 | | 1,465,461 | 0 | 0 | 0 | 0 | 0 | 0 | 25,402 | 25,402 | 0 | 0 | 0 |
| B1100102 | ST. AUGUSTINE | FL | | 11/18/2011 | | 475,688 | 0 | 0 | 0 | 0 | 0 | 0 | 13,504 | 13,504 | 0 | 0 | 0 |
| B3120302 | ST. PETERSBURG | FL | | 02/04/2014 | | 219,988 | 0 | 0 | 0 | 0 | 0 | 0 | 5,793 | 5,793 | 0 | 0 | 0 |
| B6052005 | ST. PETERSBURG | FL | | 09/30/2016 | | 2,081,177 | 0 | 0 | 0 | 0 | 0 | 0 | 36,069 | 36,069 | 0 | 0 | 0 |
| B6111020 | ST. PETERSBURG | FL | | 01/18/2017 | | 1,559,461 | 0 | 0 | 0 | 0 | 0 | 0 | 37,802 | 37,802 | 0 | 0 | 0 |
| B7091902 | ST. PETERSBURG | FL | | 11/17/2017 | | 615,680 | 0 | 0 | 0 | 0 | 0 | 0 | 13,162 | 13,162 | 0 | 0 | 0 |
| B3071001 | STUART | FL | | 09/23/2013 | | 827,986 | 0 | 0 | 0 | 0 | 0 | 0 | 21,221 | 21,221 | 0 | 0 | 0 |
| B2101201 | SUNRISE | FL | | 12/20/2012 | | 618,134 | 0 | 0 | 0 | 0 | 0 | 0 | 18,348 | 18,348 | 0 | 0 | 0 |
| B1032201 | TALLAHASSEE | FL | | 05/10/2011 | | 1,360,403 | 0 | 0 | 0 | 0 | 0 | 0 | 48,250 | 48,250 | 0 | 0 | 0 |
| B3031805 | TALLAHASSEE | FL | | 06/07/2013 | | 332,337 | 0 | 0 | 0 | 0 | 0 | 0 | 14,316 | 14,316 | 0 | 0 | 0 |
| B3031807 | TALLAHASSEE | FL | | 05/30/2013 | | 1,629,132 | 0 | 0 | 0 | 0 | 0 | 0 | 48,149 | 48,149 | 0 | 0 | 0 |
| B6021001 | TALLAHASSEE | FL | | 06/13/2016 | | 2,166,339 | 0 | 0 | 0 | 0 | 0 | 0 | 116,346 | 116,346 | 0 | 0 | 0 |
| B6111011 | TALLAHASSEE | FL | | 04/03/2017 | | 2,838,438 | 0 | 0 | 0 | 0 | 0 | 0 | 59,917 | 59,917 | 0 | 0 | 0 |
| B0120803 | TAMARAC | FL | | 03/01/2011 | | 1,288,352 | 0 | 0 | 0 | 0 | 0 | 0 | 40,113 | 40,113 | 0 | 0 | 0 |
| A4021103 | TAMPA | FL | | 04/19/2004 | | 81,443 | 0 | 0 | 0 | 0 | 0 | 0 | 56,817 | 56,817 | 0 | 0 | 0 |
| A5112303 | TAMPA | FL | | 12/31/2006 | | 277,559 | 0 | 0 | 0 | 0 | 0 | 0 | 26,831 | 26,831 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7112102 | TAMPA | FL | | 01/31/2008 | | 248,602 | 0 | 0 | 0 | 0 | 0 | 0 | 9,967 | 9,967 | 0 | 0 | 0 |
| A8061701 | TAMPA | FL | | 08/22/2008 | | 205,414 | 0 | 0 | 0 | 0 | 0 | 0 | 13,910 | 13,910 | 0 | 0 | 0 |
| A8081102 | TAMPA | FL | | 10/02/2008 | | 386,369 | 0 | 0 | 0 | 0 | 0 | 0 | 17,114 | 17,114 | 0 | 0 | 0 |
| A8082204 | TAMPA | FL | | 10/31/2008 | | 529,920 | 0 | 0 | 0 | 0 | 0 | 0 | 21,529 | 21,529 | 0 | 0 | 0 |
| B0011401 | TAMPA | FL | | 03/30/2010 | | 698,440 | 0 | 0 | 0 | 0 | 0 | 0 | 75,221 | 75,221 | 0 | 0 | 0 |
| B0080301 | TAMPA | FL | | 09/27/2010 | | 528,248 | 0 | 0 | 0 | 0 | 0 | 0 | 16,458 | 16,458 | 0 | 0 | 0 |
| B0082505 | TAMPA | FL | | 11/23/2010 | | 1,435,288 | 0 | 0 | 0 | 0 | 0 | 0 | 43,460 | 43,460 | 0 | 0 | 0 |
| B0111605 | TAMPA | FL | | 02/04/2011 | | 498,131 | 0 | 0 | 0 | 0 | 0 | 0 | 28,140 | 28,140 | 0 | 0 | 0 |
| B1063013 | TAMPA | FL | | 08/08/2011 | | 1,210,314 | 0 | 0 | 0 | 0 | 0 | 0 | 55,202 | 55,202 | 0 | 0 | 0 |
| B1082202 | TAMPA | FL | | 10/11/2011 | | 908,119 | 0 | 0 | 0 | 0 | 0 | 0 | 44,695 | 44,695 | 0 | 0 | 0 |
| B2100102 | TAMPA | FL | | 12/14/2012 | | 1,073,521 | 0 | 0 | 0 | 0 | 0 | 0 | 32,756 | 32,756 | 0 | 0 | 0 |
| B2112905 | TAMPA | FL | | 01/31/2013 | | 1,014,957 | 0 | 0 | 0 | 0 | 0 | 0 | 42,502 | 42,502 | 0 | 0 | 0 |
| B3082303 | TAMPA | FL | | 11/20/2013 | | 760,046 | 0 | 0 | 0 | 0 | 0 | 0 | 21,629 | 21,629 | 0 | 0 | 0 |
| B3100704 | TAMPA | FL | | 12/30/2013 | | 5,014,443 | 0 | 0 | 0 | 0 | 0 | 0 | 94,109 | 94,109 | 0 | 0 | 0 |
| B4012403 | TAMPA | FL | | 04/15/2014 | | 433,898 | 0 | 0 | 0 | 0 | 0 | 0 | 11,796 | 11,796 | 0 | 0 | 0 |
| B4031002 | TAMPA | FL | | 06/12/2014 | | 233,444 | 0 | 0 | 0 | 0 | 0 | 0 | 14,941 | 14,941 | 0 | 0 | 0 |
| B5022601 | TAMPA | FL | | 04/13/2015 | | 650,260 | 0 | 0 | 0 | 0 | 0 | 0 | 40,638 | 40,638 | 0 | 0 | 0 |
| B5031602 | TAMPA | FL | | 05/28/2015 | | 893,948 | 0 | 0 | 0 | 0 | 0 | 0 | 23,508 | 23,508 | 0 | 0 | 0 |
| B5031902 | TAMPA | FL | | 06/10/2015 | | 3,795,672 | 0 | 0 | 0 | 0 | 0 | 0 | 103,994 | 103,994 | 0 | 0 | 0 |
| B5060802 | TAMPA | FL | | 08/27/2015 | | 601,305 | 0 | 0 | 0 | 0 | 0 | 0 | 16,040 | 16,040 | 0 | 0 | 0 |
| B5110401 | TAMPA | FL | | 01/29/2016 | | 834,764 | 0 | 0 | 0 | 0 | 0 | 0 | 19,298 | 19,298 | 0 | 0 | 0 |
| B6072101 | TAMPA | FL | | 10/13/2016 | | 346,612 | 0 | 0 | 0 | 0 | 0 | 0 | 8,124 | 8,124 | 0 | 0 | 0 |
| B7033001 | TAMPA | FL | | 06/05/2017 | | 7,569,000 | 0 | 0 | 0 | 0 | 0 | 0 | 49,531 | 49,531 | 0 | 0 | 0 |
| A6041203 | TARPON SPRINGS | FL | | 12/31/2006 | | 426,375 | 0 | 0 | 0 | 0 | 0 | 0 | 37,766 | 37,766 | 0 | 0 | 0 |
| B6052002 | TEMPLE TERRACE | FL | | 09/30/2016 | | 1,224,223 | 0 | 0 | 0 | 0 | 0 | 0 | 21,216 | 21,216 | 0 | 0 | 0 |
| B2082203 | VENICE | FL | | 10/26/2012 | | 952,670 | 0 | 0 | 0 | 0 | 0 | 0 | 29,454 | 29,454 | 0 | 0 | 0 |
| B2121201 | VENICE | FL | | 02/14/2013 | | 827,793 | 0 | 0 | 0 | 0 | 0 | 0 | 24,597 | 24,597 | 0 | 0 | 0 |
| B3021301 | VENICE | FL | | 04/25/2013 | | 838,075 | 0 | 0 | 0 | 0 | 0 | 0 | 39,034 | 39,034 | 0 | 0 | 0 |
| B7030306 | VENICE | FL | | 05/05/2017 | | 976,734 | 0 | 0 | 0 | 0 | 0 | 0 | 31,609 | 31,609 | 0 | 0 | 0 |
| B3071002 | VERO BEACH | FL | | 09/23/2013 | | 645,336 | 0 | 0 | 0 | 0 | 0 | 0 | 16,542 | 16,542 | 0 | 0 | 0 |
| A7102306 | WESLEY CHAPEL | FL | | 12/21/2007 | | 286,212 | 0 | 0 | 0 | 0 | 0 | 0 | 11,210 | 11,210 | 0 | 0 | 0 |
| B2052204 | WEST PALM BEACH | FL | | 08/17/2012 | | 490,735 | 0 | 0 | 0 | 0 | 0 | 0 | 23,092 | 23,092 | 0 | 0 | 0 |
| B2100104 | WEST PALM BEACH | FL | | 12/05/2012 | | 261,844 | 0 | 0 | 0 | 0 | 0 | 0 | 11,587 | 11,587 | 0 | 0 | 0 |
| B6083101 | WILDWOOD | FL | | 11/04/2016 | | 1,274,075 | 0 | 0 | 0 | 0 | 0 | 0 | 31,756 | 31,756 | 0 | 0 | 0 |
| A7051804 | WINTER GARDEN | FL | | 07/10/2007 | | 250,520 | 0 | 0 | 0 | 0 | 0 | 0 | 13,027 | 13,027 | 0 | 0 | 0 |
| A7042704 | WINTER HAVEN | FL | | 07/11/2007 | | 194,626 | 0 | 0 | 0 | 0 | 0 | 0 | 9,143 | 9,143 | 0 | 0 | 0 |
| B0052702 | WINTER PARK | FL | | 08/26/2010 | | 2,489,159 | 0 | 0 | 0 | 0 | 0 | 0 | 74,325 | 74,325 | 0 | 0 | 0 |
| B2031903 | WINTER PARK | FL | | 05/10/2012 | | 891,564 | 0 | 0 | 0 | 0 | 0 | 0 | 42,160 | 42,160 | 0 | 0 | 0 |
| A6042901 | ACWORTH | GA | | 07/06/2006 | | 534,435 | 0 | 0 | 0 | 0 | 0 | 0 | 28,469 | 28,469 | 0 | 0 | 0 |
| B1042001 | ACWORTH | GA | | 07/08/2011 | | 613,329 | 0 | 0 | 0 | 0 | 0 | 0 | 29,356 | 29,356 | 0 | 0 | 0 |
| B3040201 | ACWORTH | GA | | 05/30/2013 | | 581,258 | 0 | 0 | 0 | 0 | 0 | 0 | 25,746 | 25,746 | 0 | 0 | 0 |
| B7051203 | ACWORTH | GA | | 07/26/2017 | | 1,142,337 | 0 | 0 | 0 | 0 | 0 | 0 | 35,525 | 35,525 | 0 | 0 | 0 |
| B7030853 | ADAIRSVILLE | GA | | 05/18/2017 | | 323,622 | 0 | 0 | 0 | 0 | 0 | 0 | 6,328 | 6,328 | 0 | 0 | 0 |
| B7090101 | ADAIRSVILLE | GA | | 12/15/2017 | | 775,000 | 0 | 0 | 0 | 0 | 0 | 0 | 55,380 | 55,380 | 0 | 0 | 0 |
| A5120901 | ALAPHARETTA | GA | | 02/15/2006 | | 352,403 | 0 | 0 | 0 | 0 | 0 | 0 | 21,251 | 21,251 | 0 | 0 | 0 |
| A2100206 | ALPHARETTA | GA | | 12/19/2002 | | 352,304 | 0 | 0 | 0 | 0 | 0 | 0 | 60,187 | 60,187 | 0 | 0 | 0 |
| A5090901 | ALPHARETTA | GA | | 12/01/2005 | | 401,256 | 0 | 0 | 0 | 0 | 0 | 0 | 23,059 | 23,059 | 0 | 0 | 0 |
| A8021905 | ALPHARETTA | GA | | 05/13/2008 | | 229,365 | 0 | 0 | 0 | 0 | 0 | 0 | 36,091 | 36,091 | 0 | 0 | 0 |
| A9022301 | ALPHARETTA | GA | | 04/23/2009 | | 976,209 | 0 | 0 | 0 | 0 | 0 | 0 | 38,521 | 38,521 | 0 | 0 | 0 |
| B2071902 | ALPHARETTA | GA | | 09/20/2012 | | 807,776 | 0 | 0 | 0 | 0 | 0 | 0 | 35,816 | 35,816 | 0 | 0 | 0 |
| B2100302 | ALPHARETTA | GA | | 11/28/2012 | | 1,154,838 | 0 | 0 | 0 | 0 | 0 | 0 | 35,465 | 35,465 | 0 | 0 | 0 |
| B2103115 | ALPHARETTA | GA | | 01/31/2013 | | 391,329 | 0 | 0 | 0 | 0 | 0 | 0 | 30,870 | 30,870 | 0 | 0 | 0 |
| B3050102 | ALPHARETTA | GA | | 08/14/2013 | | 588,500 | 0 | 0 | 0 | 0 | 0 | 0 | 17,814 | 17,814 | 0 | 0 | 0 |
| B3050103 | ALPHARETTA | GA | | 08/14/2013 | | 300,123 | 0 | 0 | 0 | 0 | 0 | 0 | 9,085 | 9,085 | 0 | 0 | 0 |
| B5072801 | ALPHARETTA | GA | | 09/29/2015 | | 813,469 | 0 | 0 | 0 | 0 | 0 | 0 | 19,276 | 19,276 | 0 | 0 | 0 |
| B6051105 | ALPHARETTA | GA | | 07/22/2016 | | 2,872,344 | 0 | 0 | 0 | 0 | 0 | 0 | 71,989 | 71,989 | 0 | 0 | 0 |
| B8090604 | AMERICUS | GA | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 436,717 | 436,717 | 0 | 0 | 0 |
| B1042604 | ATHENS | GA | | 07/07/2011 | | 638,402 | 0 | 0 | 0 | 0 | 0 | 0 | 30,003 | 30,003 | 0 | 0 | 0 |
| B2012101 | ATHENS | GA | | 04/26/2012 | | 207,360 | 0 | 0 | 0 | 0 | 0 | 0 | 9,531 | 9,531 | 0 | 0 | 0 |
| B2070304 | ATHENS | GA | | 09/10/2012 | | 825,115 | 0 | 0 | 0 | 0 | 0 | 0 | 37,407 | 37,407 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3112001 | ATHENS | GA | | 02/04/2014 | | 326,909 | 0 | 0 | 0 | 0 | 0 | 0 | 12,534 | 12,534 | 0 | 0 | 0 |
| B5022710 | ATHENS | GA | | 05/15/2015 | | 694,488 | 0 | 0 | 0 | 0 | 0 | 0 | 19,137 | 19,137 | 0 | 0 | 0 |
| B5031305 | ATHENS | GA | | 05/21/2015 | | 547,557 | 0 | 0 | 0 | 0 | 0 | 0 | 14,859 | 14,859 | 0 | 0 | 0 |
| B6031404 | ATHENS | GA | | 05/16/2016 | | 860,516 | 0 | 0 | 0 | 0 | 0 | 0 | 21,461 | 21,461 | 0 | 0 | 0 |
| A3112601 | ATLANTA | GA | | 01/23/2004 | | 138,330 | 0 | 0 | 0 | 0 | 0 | 0 | 118,182 | 118,182 | 0 | 0 | 0 |
| A4072601 | ATLANTA | GA | | 10/12/2004 | | 141,731 | 0 | 0 | 0 | 0 | 0 | 0 | 71,933 | 71,933 | 0 | 0 | 0 |
| A6042902 | ATLANTA | GA | | 06/29/2006 | | 1,049,594 | 0 | 0 | 0 | 0 | 0 | 0 | 56,378 | 56,378 | 0 | 0 | 0 |
| A6042903 | ATLANTA | GA | | 06/29/2006 | | 515,773 | 0 | 0 | 0 | 0 | 0 | 0 | 27,708 | 27,708 | 0 | 0 | 0 |
| A7020602 | ATLANTA | GA | | 04/05/2007 | | 424,580 | 0 | 0 | 0 | 0 | 0 | 0 | 18,404 | 18,404 | 0 | 0 | 0 |
| A7032006 | ATLANTA | GA | | 05/14/2007 | | 351,769 | 0 | 0 | 0 | 0 | 0 | 0 | 28,019 | 28,019 | 0 | 0 | 0 |
| A7032801 | ATLANTA | GA | | 07/06/2007 | | 800,782 | 0 | 0 | 0 | 0 | 0 | 0 | 37,979 | 37,979 | 0 | 0 | 0 |
| A7052108 | ATLANTA | GA | | 07/20/2007 | | 543,069 | 0 | 0 | 0 | 0 | 0 | 0 | 25,757 | 25,757 | 0 | 0 | 0 |
| A7081002 | ATLANTA | GA | | 09/06/2007 | | 330,256 | 0 | 0 | 0 | 0 | 0 | 0 | 14,822 | 14,822 | 0 | 0 | 0 |
| A8020801 | ATLANTA | GA | | 04/15/2008 | | 747,584 | 0 | 0 | 0 | 0 | 0 | 0 | 120,450 | 120,450 | 0 | 0 | 0 |
| A8030501 | ATLANTA | GA | | 04/28/2008 | | 1,855,200 | 0 | 0 | 0 | 0 | 0 | 0 | 53,342 | 53,342 | 0 | 0 | 0 |
| A8072812 | ATLANTA | GA | | 09/18/2008 | | 750,874 | 0 | 0 | 0 | 0 | 0 | 0 | 23,689 | 23,689 | 0 | 0 | 0 |
| A8081101 | ATLANTA | GA | | 10/02/2008 | | 1,058,165 | 0 | 0 | 0 | 0 | 0 | 0 | 24,236 | 24,236 | 0 | 0 | 0 |
| A8082010 | ATLANTA | GA | | 11/12/2008 | | 600,003 | 0 | 0 | 0 | 0 | 0 | 0 | 38,636 | 38,636 | 0 | 0 | 0 |
| A9081801 | ATLANTA | GA | | 11/10/2009 | | 134,584 | 0 | 0 | 0 | 0 | 0 | 0 | 15,070 | 15,070 | 0 | 0 | 0 |
| A9090906 | ATLANTA | GA | | 11/20/2009 | | 678,168 | 0 | 0 | 0 | 0 | 0 | 0 | 17,280 | 17,280 | 0 | 0 | 0 |
| A9090907 | ATLANTA | GA | | 11/20/2009 | | 437,204 | 0 | 0 | 0 | 0 | 0 | 0 | 11,141 | 11,141 | 0 | 0 | 0 |
| A9090913 | ATLANTA | GA | | 12/31/2009 | | 3,398,124 | 0 | 0 | 0 | 0 | 0 | 0 | 86,519 | 86,519 | 0 | 0 | 0 |
| B0051102 | ATLANTA | GA | | 06/30/2010 | | 656,607 | 0 | 0 | 0 | 0 | 0 | 0 | 26,277 | 26,277 | 0 | 0 | 0 |
| B1012104 | ATLANTA | GA | | 03/22/2011 | | 1,249,793 | 0 | 0 | 0 | 0 | 0 | 0 | 47,179 | 47,179 | 0 | 0 | 0 |
| B1062403 | ATLANTA | GA | | 08/18/2011 | | 896,949 | 0 | 0 | 0 | 0 | 0 | 0 | 96,231 | 96,231 | 0 | 0 | 0 |
| B1062404 | ATLANTA | GA | | 08/18/2011 | | 322,965 | 0 | 0 | 0 | 0 | 0 | 0 | 34,657 | 34,657 | 0 | 0 | 0 |
| B1071501 | ATLANTA | GA | | 09/29/2011 | | 274,952 | 0 | 0 | 0 | 0 | 0 | 0 | 8,143 | 8,143 | 0 | 0 | 0 |
| B1082402 | ATLANTA | GA | | 10/28/2011 | | 775,401 | 0 | 0 | 0 | 0 | 0 | 0 | 23,989 | 23,989 | 0 | 0 | 0 |
| B1120703 | ATLANTA | GA | | 02/01/2012 | | 1,832,729 | 0 | 0 | 0 | 0 | 0 | 0 | 55,121 | 55,121 | 0 | 0 | 0 |
| B2011301 | ATLANTA | GA | | 03/07/2012 | | 1,928,547 | 0 | 0 | 0 | 0 | 0 | 0 | 42,422 | 42,422 | 0 | 0 | 0 |
| B2030701 | ATLANTA | GA | | 05/01/2012 | | 1,209,937 | 0 | 0 | 0 | 0 | 0 | 0 | 57,227 | 57,227 | 0 | 0 | 0 |
| B2040406 | ATLANTA | GA | | 05/24/2012 | | 499,979 | 0 | 0 | 0 | 0 | 0 | 0 | 41,945 | 41,945 | 0 | 0 | 0 |
| B2060811 | ATLANTA | GA | | 07/31/2012 | | 141,390 | 0 | 0 | 0 | 0 | 0 | 0 | 11,475 | 11,475 | 0 | 0 | 0 |
| B2072602 | ATLANTA | GA | | 10/25/2012 | | 1,319,951 | 0 | 0 | 0 | 0 | 0 | 0 | 40,247 | 40,247 | 0 | 0 | 0 |
| B2121903 | ATLANTA | GA | | 02/20/2013 | | 716,572 | 0 | 0 | 0 | 0 | 0 | 0 | 21,886 | 21,886 | 0 | 0 | 0 |
| B3052902 | ATLANTA | GA | | 08/21/2013 | | 395,090 | 0 | 0 | 0 | 0 | 0 | 0 | 11,292 | 11,292 | 0 | 0 | 0 |
| B3053101 | ATLANTA | GA | | 08/21/2013 | | 719,259 | 0 | 0 | 0 | 0 | 0 | 0 | 21,777 | 21,777 | 0 | 0 | 0 |
| B3111201 | ATLANTA | GA | | 01/28/2014 | | 279,302 | 0 | 0 | 0 | 0 | 0 | 0 | 18,767 | 18,767 | 0 | 0 | 0 |
| B4021101 | ATLANTA | GA | | 04/22/2014 | | 821,193 | 0 | 0 | 0 | 0 | 0 | 0 | 33,120 | 33,120 | 0 | 0 | 0 |
| B4042101 | ATLANTA | GA | | 06/24/2014 | | 594,419 | 0 | 0 | 0 | 0 | 0 | 0 | 16,198 | 16,198 | 0 | 0 | 0 |
| B4042501 | ATLANTA | GA | | 06/27/2014 | | 274,314 | 0 | 0 | 0 | 0 | 0 | 0 | 7,035 | 7,035 | 0 | 0 | 0 |
| B5032001 | ATLANTA | GA | | 05/29/2015 | | 2,337,910 | 0 | 0 | 0 | 0 | 0 | 0 | 63,432 | 63,432 | 0 | 0 | 0 |
| B5052801 | ATLANTA | GA | | 08/31/2015 | | 802,445 | 0 | 0 | 0 | 0 | 0 | 0 | 18,831 | 18,831 | 0 | 0 | 0 |
| B5052802 | ATLANTA | GA | | 08/31/2015 | | 1,620,064 | 0 | 0 | 0 | 0 | 0 | 0 | 38,001 | 38,001 | 0 | 0 | 0 |
| B6042601 | ATLANTA | GA | | 10/07/2016 | | 554,090 | 0 | 0 | 0 | 0 | 0 | 0 | 13,437 | 13,437 | 0 | 0 | 0 |
| B6051702 | ATLANTA | GA | | 08/31/2016 | | 583,429 | 0 | 0 | 0 | 0 | 0 | 0 | 10,601 | 10,601 | 0 | 0 | 0 |
| B6061503 | ATLANTA | GA | | 10/28/2016 | | 445,246 | 0 | 0 | 0 | 0 | 0 | 0 | 15,682 | 15,682 | 0 | 0 | 0 |
| B6081101 | ATLANTA | GA | | 10/27/2016 | | 794,945 | 0 | 0 | 0 | 0 | 0 | 0 | 20,260 | 20,260 | 0 | 0 | 0 |
| B6110401 | ATLANTA | GA | | 02/03/2017 | | 3,237,178 | 0 | 0 | 0 | 0 | 0 | 0 | 55,859 | 55,859 | 0 | 0 | 0 |
| B6111102 | ATLANTA | GA | | 01/13/2017 | | 2,374,701 | 0 | 0 | 0 | 0 | 0 | 0 | 55,644 | 55,644 | 0 | 0 | 0 |
| B6120602 | ATLANTA | GA | | 02/24/2017 | | 631,440 | 0 | 0 | 0 | 0 | 0 | 0 | 33,258 | 33,258 | 0 | 0 | 0 |
| B7030202 | ATLANTA | GA | | 05/09/2017 | | 671,650 | 0 | 0 | 0 | 0 | 0 | 0 | 21,451 | 21,451 | 0 | 0 | 0 |
| B7030811 | ATLANTA | GA | | 05/18/2017 | | 1,102,276 | 0 | 0 | 0 | 0 | 0 | 0 | 21,539 | 21,539 | 0 | 0 | 0 |
| B7030819 | ATLANTA | GA | | 05/18/2017 | | 373,994 | 0 | 0 | 0 | 0 | 0 | 0 | 7,313 | 7,313 | 0 | 0 | 0 |
| B7030820 | ATLANTA | GA | | 05/18/2017 | | 1,068,589 | 0 | 0 | 0 | 0 | 0 | 0 | 20,885 | 20,885 | 0 | 0 | 0 |
| B7030822 | ATLANTA | GA | | 05/18/2017 | | 1,182,025 | 0 | 0 | 0 | 0 | 0 | 0 | 23,105 | 23,105 | 0 | 0 | 0 |
| B7030824 | ATLANTA | GA | | 05/18/2017 | | 1,548,791 | 0 | 0 | 0 | 0 | 0 | 0 | 30,269 | 30,269 | 0 | 0 | 0 |
| B7030834 | ATLANTA | GA | | 05/18/2017 | | 1,351,837 | 0 | 0 | 0 | 0 | 0 | 0 | 26,417 | 26,417 | 0 | 0 | 0 |
| B7030841 | ATLANTA | GA | | 05/18/2017 | | 589,180 | 0 | 0 | 0 | 0 | 0 | 0 | 11,517 | 11,517 | 0 | 0 | 0 |
| B7030843 | ATLANTA | GA | | 05/18/2017 | | 1,041,104 | 0 | 0 | 0 | 0 | 0 | 0 | 20,342 | 20,342 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B7030904 | ATLANTA | GA | | 05/30/2017 | | 1,463,380 | 0 | 0 | 0 | 0 | 0 | 0 | 32,373 | 32,373 | 0 | 0 | 0 |
| B7102603 | ATLANTA | GA | | 12/20/2017 | | 3,425,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,928,415 | 1,928,415 | 0 | 0 | 0 |
| B8020203 | ATLANTA | GA | | 05/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,160,801 | 4,160,801 | 0 | 0 | 0 |
| B8020208 | ATLANTA | GA | | 04/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,733,255 | 4,733,255 | 0 | 0 | 0 |
| B8020801 | ATLANTA | GA | | 05/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 673,487 | 673,487 | 0 | 0 | 0 |
| B8021601 | ATLANTA | GA | | 04/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 983,620 | 983,620 | 0 | 0 | 0 |
| B2071102 | AUGUSTA | GA | | 09/27/2012 | | 1,277,706 | 0 | 0 | 0 | 0 | 0 | 0 | 239,687 | 239,687 | 0 | 0 | 0 |
| B2100202 | AUGUSTA | GA | | 12/18/2012 | | 1,116,009 | 0 | 0 | 0 | 0 | 0 | 0 | 48,876 | 48,876 | 0 | 0 | 0 |
| B3061203 | AUGUSTA | GA | | 09/12/2013 | | 1,536,076 | 0 | 0 | 0 | 0 | 0 | 0 | 44,908 | 44,908 | 0 | 0 | 0 |
| B4082001 | AUGUSTA | GA | | 11/07/2014 | | 364,254 | 0 | 0 | 0 | 0 | 0 | 0 | 22,391 | 22,391 | 0 | 0 | 0 |
| B8011101 | AUGUSTA | GA | | 02/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,540,754 | 2,540,754 | 0 | 0 | 0 |
| B0060204 | AUSTELL | GA | | 12/20/2010 | | 771,693 | 0 | 0 | 0 | 0 | 0 | 0 | 22,598 | 22,598 | 0 | 0 | 0 |
| B3042501 | AUSTELL | GA | | 07/30/2013 | | 1,058,068 | 0 | 0 | 0 | 0 | 0 | 0 | 34,982 | 34,982 | 0 | 0 | 0 |
| B7030836 | AUSTELL | GA | | 05/18/2017 | | 724,609 | 0 | 0 | 0 | 0 | 0 | 0 | 14,166 | 14,166 | 0 | 0 | 0 |
| B7030858 | AUSTELL | GA | | 05/18/2017 | | 1,550,974 | 0 | 0 | 0 | 0 | 0 | 0 | 30,303 | 30,303 | 0 | 0 | 0 |
| B1120801 | BALDWIN | GA | | 03/14/2012 | | 461,695 | 0 | 0 | 0 | 0 | 0 | 0 | 12,362 | 12,362 | 0 | 0 | 0 |
| B7030849 | BALL GROUND | GA | | 05/18/2017 | | 797,034 | 0 | 0 | 0 | 0 | 0 | 0 | 15,576 | 15,576 | 0 | 0 | 0 |
| A6042906 | BETHLEHEM | GA | | 06/30/2006 | | 900,691 | 0 | 0 | 0 | 0 | 0 | 0 | 47,973 | 47,973 | 0 | 0 | 0 |
| B3040904 | BLUE RIDGE | GA | | 07/01/2013 | | 569,044 | 0 | 0 | 0 | 0 | 0 | 0 | 24,564 | 24,564 | 0 | 0 | 0 |
| B6031405 | BOGART | GA | | 05/16/2016 | | 444,867 | 0 | 0 | 0 | 0 | 0 | 0 | 10,917 | 10,917 | 0 | 0 | 0 |
| B1090702 | BRUNSWICK | GA | | 11/18/2011 | | 533,853 | 0 | 0 | 0 | 0 | 0 | 0 | 16,087 | 16,087 | 0 | 0 | 0 |
| B6110905 | BRUNSWICK | GA | | 01/10/2017 | | 10,811,726 | 0 | 0 | 0 | 0 | 0 | 0 | 269,913 | 269,913 | 0 | 0 | 0 |
| A7080209 | BUFORD | GA | | 09/28/2007 | | 999,576 | 0 | 0 | 0 | 0 | 0 | 0 | 19,050 | 19,050 | 0 | 0 | 0 |
| A7080210 | BUFORD | GA | | 09/28/2007 | | 919,279 | 0 | 0 | 0 | 0 | 0 | 0 | 17,523 | 17,523 | 0 | 0 | 0 |
| A7080214 | BUFORD | GA | | 09/28/2007 | | 1,276,931 | 0 | 0 | 0 | 0 | 0 | 0 | 24,341 | 24,341 | 0 | 0 | 0 |
| B5111705 | BUFORD | GA | | 01/29/2016 | | 767,193 | 0 | 0 | 0 | 0 | 0 | 0 | 28,637 | 28,637 | 0 | 0 | 0 |
| B7081501 | BUFORD | GA | | 10/27/2017 | | 305,211 | 0 | 0 | 0 | 0 | 0 | 0 | 9,700 | 9,700 | 0 | 0 | 0 |
| A5083107 | CALHOUN | GA | | 12/31/2006 | | 111,653 | 0 | 0 | 0 | 0 | 0 | 0 | 33,993 | 33,993 | 0 | 0 | 0 |
| A6101411 | CALHOUN | GA | | 01/31/2007 | | 92,702 | 0 | 0 | 0 | 0 | 0 | 0 | 20,125 | 20,125 | 0 | 0 | 0 |
| A7121205 | CALHOUN | GA | | 04/25/2008 | | 207,438 | 0 | 0 | 0 | 0 | 0 | 0 | 14,217 | 14,217 | 0 | 0 | 0 |
| B7090102 | CALHOUN | GA | | 12/15/2017 | | 775,000 | 0 | 0 | 0 | 0 | 0 | 0 | 55,380 | 55,380 | 0 | 0 | 0 |
| A6042907 | CANTON | GA | | 06/30/2006 | | 695,597 | 0 | 0 | 0 | 0 | 0 | 0 | 37,364 | 37,364 | 0 | 0 | 0 |
| A7080213 | CANTON | GA | | 09/28/2007 | | 1,121,246 | 0 | 0 | 0 | 0 | 0 | 0 | 21,370 | 21,370 | 0 | 0 | 0 |
| B3061701 | CANTON | GA | | 09/03/2013 | | 446,661 | 0 | 0 | 0 | 0 | 0 | 0 | 12,873 | 12,873 | 0 | 0 | 0 |
| B5040901 | CANTON | GA | | 06/19/2015 | | 804,254 | 0 | 0 | 0 | 0 | 0 | 0 | 16,318 | 16,318 | 0 | 0 | 0 |
| B7120603 | CANTON | GA | | 02/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 374,435 | 374,435 | 0 | 0 | 0 |
| B5111708 | CARTERSVILLE | GA | | 02/09/2016 | | 595,062 | 0 | 0 | 0 | 0 | 0 | 0 | 21,269 | 21,269 | 0 | 0 | 0 |
| B7030863 | CARTERSVILLE | GA | | 05/18/2017 | | 1,447,737 | 0 | 0 | 0 | 0 | 0 | 0 | 28,295 | 28,295 | 0 | 0 | 0 |
| A5083101 | CEDARTOWN | GA | | 12/31/2006 | | 81,183 | 0 | 0 | 0 | 0 | 0 | 0 | 24,725 | 24,725 | 0 | 0 | 0 |
| A6101426 | CEDARTOWN | GA | | 01/31/2007 | | 71,162 | 0 | 0 | 0 | 0 | 0 | 0 | 15,464 | 15,464 | 0 | 0 | 0 |
| A6121613 | CEDARTOWN | GA | | 02/27/2007 | | 312,634 | 0 | 0 | 0 | 0 | 0 | 0 | 66,298 | 66,298 | 0 | 0 | 0 |
| A8072807 | CENTERVILLE | GA | | 09/18/2008 | | 709,168 | 0 | 0 | 0 | 0 | 0 | 0 | 22,372 | 22,372 | 0 | 0 | 0 |
| B7030842 | CHAMBLEE | GA | | 05/18/2017 | | 515,877 | 0 | 0 | 0 | 0 | 0 | 0 | 10,083 | 10,083 | 0 | 0 | 0 |
| B7041801 | CHAMBLEE | GA | | 07/06/2017 | | 892,854 | 0 | 0 | 0 | 0 | 0 | 0 | 14,076 | 14,076 | 0 | 0 | 0 |
| B7062601 | CHAMBLEE | GA | | 09/05/2017 | | 962,793 | 0 | 0 | 0 | 0 | 0 | 0 | 20,817 | 20,817 | 0 | 0 | 0 |
| A9090904 | COLLEGE PARK | GA | | 11/20/2009 | | 1,338,524 | 0 | 0 | 0 | 0 | 0 | 0 | 34,084 | 34,084 | 0 | 0 | 0 |
| A9090912 | COLLEGE PARK | GA | | 12/31/2009 | | 1,704,211 | 0 | 0 | 0 | 0 | 0 | 0 | 43,395 | 43,395 | 0 | 0 | 0 |
| B0090310 | COLLEGE PARK | GA | | 11/30/2010 | | 382,104 | 0 | 0 | 0 | 0 | 0 | 0 | 19,351 | 19,351 | 0 | 0 | 0 |
| B7030817 | COLLEGE PARK | GA | | 05/18/2017 | | 809,639 | 0 | 0 | 0 | 0 | 0 | 0 | 15,823 | 15,823 | 0 | 0 | 0 |
| B7030861 | COLLEGE PARK | GA | | 05/18/2017 | | 948,487 | 0 | 0 | 0 | 0 | 0 | 0 | 18,535 | 18,535 | 0 | 0 | 0 |
| W5090902 | COLUMBUS | GA | | 12/22/2015 | | 2,888,123 | 0 | 0 | 0 | 0 | 0 | 0 | 47,524 | 47,524 | 0 | 0 | 0 |
| A9111901 | COMMERCE | GA | | 12/30/2009 | | 1,840,070 | 0 | 0 | 0 | 0 | 0 | 0 | 74,934 | 74,934 | 0 | 0 | 0 |
| A9090911 | CONYERS | GA | | 12/31/2009 | | 1,651,037 | 0 | 0 | 0 | 0 | 0 | 0 | 42,051 | 42,051 | 0 | 0 | 0 |
| B0113002 | CONYERS | GA | | 01/28/2011 | | 1,104,734 | 0 | 0 | 0 | 0 | 0 | 0 | 52,504 | 52,504 | 0 | 0 | 0 |
| B3050701 | CONYERS | GA | | 07/24/2013 | | 532,606 | 0 | 0 | 0 | 0 | 0 | 0 | 23,475 | 23,475 | 0 | 0 | 0 |
| B7030835 | CONYERS | GA | | 05/18/2017 | | 1,141,110 | 0 | 0 | 0 | 0 | 0 | 0 | 22,302 | 22,302 | 0 | 0 | 0 |
| A6042908 | CUMMING | GA | | 07/06/2006 | | 390,659 | 0 | 0 | 0 | 0 | 0 | 0 | 20,808 | 20,808 | 0 | 0 | 0 |
| A6042909 | CUMMING | GA | | 06/30/2006 | | 857,172 | 0 | 0 | 0 | 0 | 0 | 0 | 46,037 | 46,037 | 0 | 0 | 0 |
| A7080206 | CUMMING | GA | | 09/28/2007 | | 1,121,246 | 0 | 0 | 0 | 0 | 0 | 0 | 21,370 | 21,370 | 0 | 0 | 0 |
| A7080207 | CUMMING | GA | | 09/28/2007 | | 589,730 | 0 | 0 | 0 | 0 | 0 | 0 | 11,240 | 11,240 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7122602 | CUMMING | GA | | 03/11/2008 | | 227,530 | 0 | 0 | 0 | 0 | 0 | 0 | 15,962 | 15,962 | 0 | 0 | 0 |
| B1110203 | CUMMING | GA | | 02/29/2012 | | 306,837 | 0 | 0 | 0 | 0 | 0 | 0 | 66,183 | 66,183 | 0 | 0 | 0 |
| B3112501 | CUMMING | GA | | 02/04/2014 | | 1,151,601 | 0 | 0 | 0 | 0 | 0 | 0 | 31,688 | 31,688 | 0 | 0 | 0 |
| B6101201 | CUMMING | GA | | 01/06/2017 | | 779,730 | 0 | 0 | 0 | 0 | 0 | 0 | 18,901 | 18,901 | 0 | 0 | 0 |
| B7030833 | CUMMING | GA | | 05/18/2017 | | 1,560,483 | 0 | 0 | 0 | 0 | 0 | 0 | 30,493 | 30,493 | 0 | 0 | 0 |
| A7080211 | DACULA | GA | | 09/28/2007 | | 863,478 | 0 | 0 | 0 | 0 | 0 | 0 | 16,455 | 16,455 | 0 | 0 | 0 |
| A7080212 | DACULA | GA | | 09/28/2007 | | 1,120,794 | 0 | 0 | 0 | 0 | 0 | 0 | 21,362 | 21,362 | 0 | 0 | 0 |
| A8022702 | DACULA | GA | | 05/16/2008 | | 3,295,789 | 0 | 0 | 0 | 0 | 0 | 0 | 138,153 | 138,153 | 0 | 0 | 0 |
| A8072805 | DACULA | GA | | 09/18/2008 | | 709,168 | 0 | 0 | 0 | 0 | 0 | 0 | 22,372 | 22,372 | 0 | 0 | 0 |
| B7120602 | DACULA | GA | | 02/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 408,115 | 408,115 | 0 | 0 | 0 |
| A8072806 | DALLAS | GA | | 09/18/2008 | | 667,382 | 0 | 0 | 0 | 0 | 0 | 0 | 21,064 | 21,064 | 0 | 0 | 0 |
| B1101303 | DALLAS | GA | | 12/22/2011 | | 282,687 | 0 | 0 | 0 | 0 | 0 | 0 | 12,273 | 12,273 | 0 | 0 | 0 |
| B7030832 | DALLAS | GA | | 05/18/2017 | | 632,340 | 0 | 0 | 0 | 0 | 0 | 0 | 12,360 | 12,360 | 0 | 0 | 0 |
| A5083103 | DALTON | GA | | 12/31/2006 | | 152,244 | 0 | 0 | 0 | 0 | 0 | 0 | 46,356 | 46,356 | 0 | 0 | 0 |
| B7030851 | DAWSONVILLE | GA | | 05/18/2017 | | 1,430,897 | 0 | 0 | 0 | 0 | 0 | 0 | 27,962 | 27,962 | 0 | 0 | 0 |
| B7030903 | DAWSONVILLE | GA | | 06/09/2017 | | 4,148,652 | 0 | 0 | 0 | 0 | 0 | 0 | 96,170 | 96,170 | 0 | 0 | 0 |
| A6042910 | DECATUR | GA | | 06/29/2006 | | 1,160,436 | 0 | 0 | 0 | 0 | 0 | 0 | 62,323 | 62,323 | 0 | 0 | 0 |
| A7080217 | DECATUR | GA | | 09/28/2007 | | 783,758 | 0 | 0 | 0 | 0 | 0 | 0 | 14,937 | 14,937 | 0 | 0 | 0 |
| A8082502 | DECATUR | GA | | 11/12/2008 | | 919,001 | 0 | 0 | 0 | 0 | 0 | 0 | 39,734 | 39,734 | 0 | 0 | 0 |
| A9081802 | DECATUR | GA | | 11/10/2009 | | 50,637 | 0 | 0 | 0 | 0 | 0 | 0 | 5,679 | 5,679 | 0 | 0 | 0 |
| A9081803 | DECATUR | GA | | 11/10/2009 | | 163,855 | 0 | 0 | 0 | 0 | 0 | 0 | 18,354 | 18,354 | 0 | 0 | 0 |
| A9081809 | DECATUR | GA | | 11/10/2009 | | 43,527 | 0 | 0 | 0 | 0 | 0 | 0 | 4,878 | 4,878 | 0 | 0 | 0 |
| A9090903 | DECATUR | GA | | 11/20/2009 | | 499,640 | 0 | 0 | 0 | 0 | 0 | 0 | 17,291 | 17,291 | 0 | 0 | 0 |
| B0022204 | DECATUR | GA | | 04/29/2010 | | 415,092 | 0 | 0 | 0 | 0 | 0 | 0 | 16,309 | 16,309 | 0 | 0 | 0 |
| B2060812 | DECATUR | GA | | 07/31/2012 | | 557,694 | 0 | 0 | 0 | 0 | 0 | 0 | 22,853 | 22,853 | 0 | 0 | 0 |
| B2081501 | DECATUR | GA | | 10/25/2012 | | 535,182 | 0 | 0 | 0 | 0 | 0 | 0 | 16,546 | 16,546 | 0 | 0 | 0 |
| B2081602 | DECATUR | GA | | 11/14/2012 | | 350,213 | 0 | 0 | 0 | 0 | 0 | 0 | 16,255 | 16,255 | 0 | 0 | 0 |
| B2081603 | DECATUR | GA | | 11/14/2012 | | 267,407 | 0 | 0 | 0 | 0 | 0 | 0 | 12,408 | 12,408 | 0 | 0 | 0 |
| B3052901 | DECATUR | GA | | 09/03/2013 | | 635,810 | 0 | 0 | 0 | 0 | 0 | 0 | 18,057 | 18,057 | 0 | 0 | 0 |
| B3082805 | DECATUR | GA | | 11/13/2013 | | 393,306 | 0 | 0 | 0 | 0 | 0 | 0 | 11,035 | 11,035 | 0 | 0 | 0 |
| B6012603 | DECATUR | GA | | 05/11/2016 | | 2,785,554 | 0 | 0 | 0 | 0 | 0 | 0 | 51,362 | 51,362 | 0 | 0 | 0 |
| B7030816 | DECATUR | GA | | 05/18/2017 | | 406,487 | 0 | 0 | 0 | 0 | 0 | 0 | 7,944 | 7,944 | 0 | 0 | 0 |
| B7030818 | DECATUR | GA | | 05/18/2017 | | 782,001 | 0 | 0 | 0 | 0 | 0 | 0 | 15,283 | 15,283 | 0 | 0 | 0 |
| B7030830 | DECATUR | GA | | 05/18/2017 | | 606,979 | 0 | 0 | 0 | 0 | 0 | 0 | 11,858 | 11,858 | 0 | 0 | 0 |
| B7030860 | DECATUR | GA | | 05/18/2017 | | 744,309 | 0 | 0 | 0 | 0 | 0 | 0 | 14,545 | 14,545 | 0 | 0 | 0 |
| B7060602 | DECATUR | GA | | 08/22/2017 | | 625,238 | 0 | 0 | 0 | 0 | 0 | 0 | 13,842 | 13,842 | 0 | 0 | 0 |
| B8081601 | DECATUR | GA | | 11/21/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,194,375 | 1,194,375 | 0 | 0 | 0 |
| B0010705 | DORAVILLE | GA | | 03/05/2010 | | 888,586 | 0 | 0 | 0 | 0 | 0 | 0 | 26,332 | 26,332 | 0 | 0 | 0 |
| B2031305 | DORAVILLE | GA | | 05/03/2012 | | 903,674 | 0 | 0 | 0 | 0 | 0 | 0 | 27,720 | 27,720 | 0 | 0 | 0 |
| B1051901 | DOUGLASVILLE | GA | | 07/26/2011 | | 897,214 | 0 | 0 | 0 | 0 | 0 | 0 | 27,268 | 27,268 | 0 | 0 | 0 |
| B3013004 | DOUGLASVILLE | GA | | 04/29/2013 | | 297,520 | 0 | 0 | 0 | 0 | 0 | 0 | 12,621 | 12,621 | 0 | 0 | 0 |
| B4090801 | DOUGLASVILLE | GA | | 11/10/2014 | | 458,853 | 0 | 0 | 0 | 0 | 0 | 0 | 29,517 | 29,517 | 0 | 0 | 0 |
| B6071102 | DOUGLASVILLE | GA | | 09/09/2016 | | 1,035,691 | 0 | 0 | 0 | 0 | 0 | 0 | 25,675 | 25,675 | 0 | 0 | 0 |
| B7030810 | DOUGLASVILLE | GA | | 05/18/2017 | | 1,013,707 | 0 | 0 | 0 | 0 | 0 | 0 | 19,804 | 19,804 | 0 | 0 | 0 |
| B7030812 | DOUGLASVILLE | GA | | 05/18/2017 | | 602,481 | 0 | 0 | 0 | 0 | 0 | 0 | 11,772 | 11,772 | 0 | 0 | 0 |
| B7030813 | DOUGLASVILLE | GA | | 05/18/2017 | | 1,045,905 | 0 | 0 | 0 | 0 | 0 | 0 | 20,433 | 20,433 | 0 | 0 | 0 |
| B7030825 | DUBLIN | GA | | 05/18/2017 | | 946,334 | 0 | 0 | 0 | 0 | 0 | 0 | 18,497 | 18,497 | 0 | 0 | 0 |
| B2031902 | DULUTH | GA | | 05/30/2012 | | 943,812 | 0 | 0 | 0 | 0 | 0 | 0 | 43,794 | 43,794 | 0 | 0 | 0 |
| B2082001 | DULUTH | GA | | 10/31/2012 | | 952,894 | 0 | 0 | 0 | 0 | 0 | 0 | 44,560 | 44,560 | 0 | 0 | 0 |
| B3112203 | DULUTH | GA | | 02/27/2014 | | 847,293 | 0 | 0 | 0 | 0 | 0 | 0 | 33,212 | 33,212 | 0 | 0 | 0 |
| B5030601 | DULUTH | GA | | 05/20/2015 | | 2,453,062 | 0 | 0 | 0 | 0 | 0 | 0 | 67,609 | 67,609 | 0 | 0 | 0 |
| B5111704 | DULUTH | GA | | 01/29/2016 | | 791,178 | 0 | 0 | 0 | 0 | 0 | 0 | 29,526 | 29,526 | 0 | 0 | 0 |
| B5111706 | DULUTH | GA | | 01/29/2016 | | 239,751 | 0 | 0 | 0 | 0 | 0 | 0 | 8,947 | 8,947 | 0 | 0 | 0 |
| A8090505 | DUNWOODY | GA | | 10/16/2008 | | 541,501 | 0 | 0 | 0 | 0 | 0 | 0 | 20,324 | 20,324 | 0 | 0 | 0 |
| A7092113 | EAST ELLIJAY | GA | | 12/18/2007 | | 188,001 | 0 | 0 | 0 | 0 | 0 | 0 | 9,025 | 9,025 | 0 | 0 | 0 |
| A2090505 | EAST POINT | GA | | 11/19/2002 | | 192,443 | 0 | 0 | 0 | 0 | 0 | 0 | 34,942 | 34,942 | 0 | 0 | 0 |
| A6042904 | EAST POINT | GA | | 06/29/2006 | | 271,407 | 0 | 0 | 0 | 0 | 0 | 0 | 14,577 | 14,577 | 0 | 0 | 0 |
| A9090905 | EAST POINT | GA | | 11/20/2009 | | 471,710 | 0 | 0 | 0 | 0 | 0 | 0 | 12,028 | 12,028 | 0 | 0 | 0 |
| B7030844 | EAST POINT | GA | | 05/18/2017 | | 1,197,383 | 0 | 0 | 0 | 0 | 0 | 0 | 23,400 | 23,400 | 0 | 0 | 0 |
| B7030864 | EAST POINT | GA | | 05/18/2017 | | 914,534 | 0 | 0 | 0 | 0 | 0 | 0 | 17,870 | 17,870 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B7030814 | ELBERTON | GA | | 05/18/2017 | | 1,187,874 | 0 | 0 | 0 | 0 | 0 | 0 | 23,210 | 23,210 | 0 | 0 | 0 |
| A6042911 | ELLENWOOD | GA | | 06/29/2006 | | 807,696 | 0 | 0 | 0 | 0 | 0 | 0 | 43,383 | 43,383 | 0 | 0 | 0 |
| A6042912 | ELLENWOOD | GA | | 06/30/2006 | | 791,254 | 0 | 0 | 0 | 0 | 0 | 0 | 42,500 | 42,500 | 0 | 0 | 0 |
| A6042913 | ELLENWOOD | GA | | 06/29/2006 | | 857,172 | 0 | 0 | 0 | 0 | 0 | 0 | 46,037 | 46,037 | 0 | 0 | 0 |
| A6042914 | ELLENWOOD | GA | | 06/29/2006 | | 817,564 | 0 | 0 | 0 | 0 | 0 | 0 | 43,910 | 43,910 | 0 | 0 | 0 |
| A6042915 | ELLENWOOD | GA | | 06/30/2006 | | 520,874 | 0 | 0 | 0 | 0 | 0 | 0 | 27,980 | 27,980 | 0 | 0 | 0 |
| A7060802 | FAIRBURN | GA | | 08/21/2007 | | 787,619 | 0 | 0 | 0 | 0 | 0 | 0 | 35,992 | 35,992 | 0 | 0 | 0 |
| A8072804 | FAIRBURN | GA | | 09/18/2008 | | 667,382 | 0 | 0 | 0 | 0 | 0 | 0 | 21,064 | 21,064 | 0 | 0 | 0 |
| B8042304 | FAYETTEVILLE | GA | | 07/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,329,862 | 2,329,862 | 0 | 0 | 0 |
| B6080401 | FITZGERALD | GA | | 09/30/2016 | | 1,065,871 | 0 | 0 | 0 | 0 | 0 | 0 | 31,611 | 31,611 | 0 | 0 | 0 |
| B7030831 | FLOWERY BRANCH | GA | | 05/18/2017 | | 663,313 | 0 | 0 | 0 | 0 | 0 | 0 | 12,965 | 12,965 | 0 | 0 | 0 |
| B5111709 | FOLKSTON | GA | | 02/09/2016 | | 386,788 | 0 | 0 | 0 | 0 | 0 | 0 | 13,826 | 13,826 | 0 | 0 | 0 |
| B8051605 | FOLKSTON | GA | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,243,521 | 2,243,521 | 0 | 0 | 0 |
| A8072810 | FOREST PARK | GA | | 09/18/2008 | | 709,168 | 0 | 0 | 0 | 0 | 0 | 0 | 22,372 | 22,372 | 0 | 0 | 0 |
| B3061403 | FORT VALLEY | GA | | 08/22/2013 | | 1,218,742 | 0 | 0 | 0 | 0 | 0 | 0 | 52,767 | 52,767 | 0 | 0 | 0 |
| A6101415 | FRANKLIN | GA | | 01/31/2007 | | 61,037 | 0 | 0 | 0 | 0 | 0 | 0 | 13,250 | 13,250 | 0 | 0 | 0 |
| B1110202 | GAINESVILLE | GA | | 02/29/2012 | | 264,874 | 0 | 0 | 0 | 0 | 0 | 0 | 57,141 | 57,141 | 0 | 0 | 0 |
| B3031808 | GAINESVILLE | GA | | 06/06/2013 | | 820,037 | 0 | 0 | 0 | 0 | 0 | 0 | 61,902 | 61,902 | 0 | 0 | 0 |
| B7030846 | GAINESVILLE | GA | | 05/18/2017 | | 515,274 | 0 | 0 | 0 | 0 | 0 | 0 | 10,069 | 10,069 | 0 | 0 | 0 |
| B5080602 | GREENSBORO | GA | | 02/19/2016 | | 358,391 | 0 | 0 | 0 | 0 | 0 | 0 | 12,039 | 12,039 | 0 | 0 | 0 |
| A7080215 | GRIFFIN | GA | | 09/28/2007 | | 905,730 | 0 | 0 | 0 | 0 | 0 | 0 | 17,263 | 17,263 | 0 | 0 | 0 |
| B3032103 | GROVETOWN | GA | | 06/05/2013 | | 995,122 | 0 | 0 | 0 | 0 | 0 | 0 | 43,297 | 43,297 | 0 | 0 | 0 |
| A7082304 | HAMPTON | GA | | 10/19/2007 | | 314,384 | 0 | 0 | 0 | 0 | 0 | 0 | 14,277 | 14,277 | 0 | 0 | 0 |
| B5112402 | HAMPTON | GA | | 03/18/2016 | | 3,363,751 | 0 | 0 | 0 | 0 | 0 | 0 | 130,071 | 130,071 | 0 | 0 | 0 |
| B3061703 | HARTWELL | GA | | 09/20/2013 | | 410,287 | 0 | 0 | 0 | 0 | 0 | 0 | 18,225 | 18,225 | 0 | 0 | 0 |
| A6042916 | HOLLY SPRINGS | GA | | 06/29/2006 | | 725,186 | 0 | 0 | 0 | 0 | 0 | 0 | 38,959 | 38,959 | 0 | 0 | 0 |
| B5111710 | HOMERVILLE | GA | | 02/09/2016 | | 366,955 | 0 | 0 | 0 | 0 | 0 | 0 | 13,116 | 13,116 | 0 | 0 | 0 |
| A6042917 | HOSCHTON | GA | | 06/29/2006 | | 570,350 | 0 | 0 | 0 | 0 | 0 | 0 | 30,634 | 30,634 | 0 | 0 | 0 |
| B6120801 | JASPER | GA | | 02/16/2017 | | 1,585,871 | 0 | 0 | 0 | 0 | 0 | 0 | 50,497 | 50,497 | 0 | 0 | 0 |
| A6042918 | JEFFERSON | GA | | 06/29/2006 | | 952,680 | 0 | 0 | 0 | 0 | 0 | 0 | 51,168 | 51,168 | 0 | 0 | 0 |
| B0052806 | JOHNS CREEK | GA | | 08/06/2010 | | 1,207,930 | 0 | 0 | 0 | 0 | 0 | 0 | 37,922 | 37,922 | 0 | 0 | 0 |
| B1100601 | JOHNS CREEK | GA | | 01/31/2012 | | 898,377 | 0 | 0 | 0 | 0 | 0 | 0 | 42,712 | 42,712 | 0 | 0 | 0 |
| B1100602 | JOHNS CREEK | GA | | 01/31/2012 | | 944,917 | 0 | 0 | 0 | 0 | 0 | 0 | 28,240 | 28,240 | 0 | 0 | 0 |
| A5062901 | JONESBORO | GA | | 12/31/2006 | | 1,003,552 | 0 | 0 | 0 | 0 | 0 | 0 | 99,967 | 99,967 | 0 | 0 | 0 |
| A5062901-1 | JONESBORO | GA | | 12/01/2014 | | 162,133 | 0 | 0 | 0 | 0 | 0 | 0 | 16,106 | 16,106 | 0 | 0 | 0 |
| A6042919 | JONESBORO | GA | | 06/29/2006 | | 1,041,747 | 0 | 0 | 0 | 0 | 0 | 0 | 55,960 | 55,960 | 0 | 0 | 0 |
| A6042920 | JONESBORO | GA | | 06/29/2006 | | 890,056 | 0 | 0 | 0 | 0 | 0 | 0 | 47,803 | 47,803 | 0 | 0 | 0 |
| A6042921 | JONESBORO | GA | | 06/30/2006 | | 619,810 | 0 | 0 | 0 | 0 | 0 | 0 | 33,299 | 33,299 | 0 | 0 | 0 |
| A9081804 | JONESBORO | GA | | 11/10/2009 | | 78,355 | 0 | 0 | 0 | 0 | 0 | 0 | 8,780 | 8,780 | 0 | 0 | 0 |
| B3051305 | JONESBORO | GA | | 08/16/2013 | | 309,932 | 0 | 0 | 0 | 0 | 0 | 0 | 12,600 | 12,600 | 0 | 0 | 0 |
| B7022801 | JONESBORO | GA | | 03/30/2017 | | 954,850 | 0 | 0 | 0 | 0 | 0 | 0 | 21,747 | 21,747 | 0 | 0 | 0 |
| B7030848 | JONESBORO | GA | | 05/18/2017 | | 1,332,813 | 0 | 0 | 0 | 0 | 0 | 0 | 26,050 | 26,050 | 0 | 0 | 0 |
| B2060809 | KENNESAW | GA | | 08/30/2012 | | 853,265 | 0 | 0 | 0 | 0 | 0 | 0 | 35,431 | 35,431 | 0 | 0 | 0 |
| B4111101 | KENNESAW | GA | | 01/23/2015 | | 370,079 | 0 | 0 | 0 | 0 | 0 | 0 | 9,965 | 9,965 | 0 | 0 | 0 |
| B5060301 | KENNESAW | GA | | 08/27/2015 | | 601,305 | 0 | 0 | 0 | 0 | 0 | 0 | 16,040 | 16,040 | 0 | 0 | 0 |
| B6051107 | KENNESAW | GA | | 07/22/2016 | | 2,173,668 | 0 | 0 | 0 | 0 | 0 | 0 | 54,477 | 54,477 | 0 | 0 | 0 |
| B6051108 | KENNESAW | GA | | 07/22/2016 | | 737,490 | 0 | 0 | 0 | 0 | 0 | 0 | 18,487 | 18,487 | 0 | 0 | 0 |
| B6052704 | KENNESAW | GA | | 08/12/2016 | | 1,383,687 | 0 | 0 | 0 | 0 | 0 | 0 | 51,230 | 51,230 | 0 | 0 | 0 |
| B7030815 | KENNESAW | GA | | 05/18/2017 | | 830,720 | 0 | 0 | 0 | 0 | 0 | 0 | 16,230 | 16,230 | 0 | 0 | 0 |
| B0062504 | KINGSLAND | GA | | 09/17/2010 | | 371,998 | 0 | 0 | 0 | 0 | 0 | 0 | 19,373 | 19,373 | 0 | 0 | 0 |
| B7030857 | LAFAYETTE | GA | | 05/18/2017 | | 598,689 | 0 | 0 | 0 | 0 | 0 | 0 | 11,707 | 11,707 | 0 | 0 | 0 |
| A8020702 | LAVONIA | GA | | 04/04/2008 | | 216,308 | 0 | 0 | 0 | 0 | 0 | 0 | 15,046 | 15,046 | 0 | 0 | 0 |
| A7080208 | LAWRENCEVILLE | GA | | 09/28/2007 | | 663,417 | 0 | 0 | 0 | 0 | 0 | 0 | 12,645 | 12,645 | 0 | 0 | 0 |
| B1041901 | LAWRENCEVILLE | GA | | 05/31/2011 | | 650,331 | 0 | 0 | 0 | 0 | 0 | 0 | 64,920 | 64,920 | 0 | 0 | 0 |
| B3121802 | LAWRENCEVILLE | GA | | 02/26/2014 | | 928,066 | 0 | 0 | 0 | 0 | 0 | 0 | 25,164 | 25,164 | 0 | 0 | 0 |
| B4060501 | LAWRENCEVILLE | GA | | 09/12/2014 | | 402,894 | 0 | 0 | 0 | 0 | 0 | 0 | 24,863 | 24,863 | 0 | 0 | 0 |
| B5041508 | LAWRENCEVILLE | GA | | 07/21/2015 | | 1,393,050 | 0 | 0 | 0 | 0 | 0 | 0 | 37,953 | 37,953 | 0 | 0 | 0 |
| B5050605 | LAWRENCEVILLE | GA | | 07/15/2015 | | 2,042,768 | 0 | 0 | 0 | 0 | 0 | 0 | 41,228 | 41,228 | 0 | 0 | 0 |
| B8012903 | LAWRENCEVILLE | GA | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,167,198 | 1,167,198 | 0 | 0 | 0 |
| B8012904 | LAWRENCEVILLE | GA | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 828,334 | 828,334 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B4111005 | LILBURN | GA | | 01/29/2015 | | 2,508,827 | 0 | 0 | 0 | 0 | 0 | 0 | 50,192 | 50,192 | 0 | 0 | 0 |
| A5080804 | LITHIA SPRINGS | GA | | 12/31/2006 | | 85,005 | 0 | 0 | 0 | 0 | 0 | 0 | 27,601 | 27,601 | 0 | 0 | 0 |
| B3041503 | LITHIA SPRINGS | GA | | 06/21/2013 | | 454,599 | 0 | 0 | 0 | 0 | 0 | 0 | 20,200 | 20,200 | 0 | 0 | 0 |
| B4121101 | LITHIA SPRINGS | GA | | 02/19/2015 | | 883,681 | 0 | 0 | 0 | 0 | 0 | 0 | 23,651 | 23,651 | 0 | 0 | 0 |
| B5021102 | LITHIA SPRINGS | GA | | 04/22/2015 | | 512,093 | 0 | 0 | 0 | 0 | 0 | 0 | 20,293 | 20,293 | 0 | 0 | 0 |
| B7030859 | LITHIA SPRINGS | GA | | 05/18/2017 | | 1,754,370 | 0 | 0 | 0 | 0 | 0 | 0 | 34,275 | 34,275 | 0 | 0 | 0 |
| A9081808 | LITHONIA | GA | | 11/10/2009 | | 63,305 | 0 | 0 | 0 | 0 | 0 | 0 | 7,097 | 7,097 | 0 | 0 | 0 |
| B2102401 | LITHONIA | GA | | 12/28/2012 | | 1,393,334 | 0 | 0 | 0 | 0 | 0 | 0 | 64,780 | 64,780 | 0 | 0 | 0 |
| B3071701 | LITHONIA | GA | | 10/10/2013 | | 272,725 | 0 | 0 | 0 | 0 | 0 | 0 | 11,033 | 11,033 | 0 | 0 | 0 |
| A7080216 | LOCUST GROVE | GA | | 09/28/2007 | | 1,171,212 | 0 | 0 | 0 | 0 | 0 | 0 | 22,320 | 22,320 | 0 | 0 | 0 |
| B7030840 | LOCUST GROVE | GA | | 05/18/2017 | | 1,308,641 | 0 | 0 | 0 | 0 | 0 | 0 | 25,574 | 25,574 | 0 | 0 | 0 |
| A8072811 | MABLETON | GA | | 09/18/2008 | | 709,168 | 0 | 0 | 0 | 0 | 0 | 0 | 22,372 | 22,372 | 0 | 0 | 0 |
| A4110404 | MACON | GA | | 01/26/2005 | | 268,534 | 0 | 0 | 0 | 0 | 0 | 0 | 119,821 | 119,821 | 0 | 0 | 0 |
| A6101418 | MACON | GA | | 01/29/2007 | | 271,714 | 0 | 0 | 0 | 0 | 0 | 0 | 58,941 | 58,941 | 0 | 0 | 0 |
| A7062705 | MACON | GA | | 08/23/2007 | | 870,475 | 0 | 0 | 0 | 0 | 0 | 0 | 21,510 | 21,510 | 0 | 0 | 0 |
| B4072401 | MACON | GA | | 09/24/2014 | | 196,290 | 0 | 0 | 0 | 0 | 0 | 0 | 7,720 | 7,720 | 0 | 0 | 0 |
| B5041401 | MACON | GA | | 06/25/2015 | | 1,997,762 | 0 | 0 | 0 | 0 | 0 | 0 | 53,886 | 53,886 | 0 | 0 | 0 |
| B6042708 | MACON | GA | | 07/15/2016 | | 2,231,159 | 0 | 0 | 0 | 0 | 0 | 0 | 40,733 | 40,733 | 0 | 0 | 0 |
| A7100103 | MARIETTA | GA | | 04/25/2008 | | 264,942 | 0 | 0 | 0 | 0 | 0 | 0 | 10,127 | 10,127 | 0 | 0 | 0 |
| A7120303 | MARIETTA | GA | | 01/30/2008 | | 3,092,932 | 0 | 0 | 0 | 0 | 0 | 0 | 93,203 | 93,203 | 0 | 0 | 0 |
| A8092201 | MARIETTA | GA | | 10/30/2008 | | 2,611,994 | 0 | 0 | 0 | 0 | 0 | 0 | 159,619 | 159,619 | 0 | 0 | 0 |
| A9031001 | MARIETTA | GA | | 05/06/2009 | | 590,805 | 0 | 0 | 0 | 0 | 0 | 0 | 19,076 | 19,076 | 0 | 0 | 0 |
| B2061902 | MARIETTA | GA | | 08/24/2012 | | 928,007 | 0 | 0 | 0 | 0 | 0 | 0 | 44,513 | 44,513 | 0 | 0 | 0 |
| B2062001 | MARIETTA | GA | | 09/24/2012 | | 840,041 | 0 | 0 | 0 | 0 | 0 | 0 | 38,463 | 38,463 | 0 | 0 | 0 |
| B3030801 | MARIETTA | GA | | 05/14/2013 | | 688,863 | 0 | 0 | 0 | 0 | 0 | 0 | 31,785 | 31,785 | 0 | 0 | 0 |
| B3040902 | MARIETTA | GA | | 06/28/2013 | | 528,646 | 0 | 0 | 0 | 0 | 0 | 0 | 23,477 | 23,477 | 0 | 0 | 0 |
| B3062502 | MARIETTA | GA | | 09/12/2013 | | 179,664 | 0 | 0 | 0 | 0 | 0 | 0 | 7,721 | 7,721 | 0 | 0 | 0 |
| B5102301 | MARIETTA | GA | | 01/08/2016 | | 1,408,525 | 0 | 0 | 0 | 0 | 0 | 0 | 52,572 | 52,572 | 0 | 0 | 0 |
| B6052302 | MARIETTA | GA | | 08/03/2016 | | 625,117 | 0 | 0 | 0 | 0 | 0 | 0 | 15,068 | 15,068 | 0 | 0 | 0 |
| B6091201 | MARIETTA | GA | | 10/28/2016 | | 1,401,302 | 0 | 0 | 0 | 0 | 0 | 0 | 35,118 | 35,118 | 0 | 0 | 0 |
| B7030809 | MARIETTA | GA | | 05/18/2017 | | 1,318,150 | 0 | 0 | 0 | 0 | 0 | 0 | 25,764 | 25,764 | 0 | 0 | 0 |
| B7030821 | MARIETTA | GA | | 05/18/2017 | | 740,663 | 0 | 0 | 0 | 0 | 0 | 0 | 14,471 | 14,471 | 0 | 0 | 0 |
| B7030823 | MARIETTA | GA | | 05/18/2017 | | 502,093 | 0 | 0 | 0 | 0 | 0 | 0 | 9,820 | 9,820 | 0 | 0 | 0 |
| B7030845 | MARIETTA | GA | | 05/18/2017 | | 458,379 | 0 | 0 | 0 | 0 | 0 | 0 | 8,955 | 8,955 | 0 | 0 | 0 |
| B8082702 | MARIETTA | GA | | 11/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,023,750 | 1,023,750 | 0 | 0 | 0 |
| A6042922 | MCDONOUGH | GA | | 06/30/2006 | | 504,282 | 0 | 0 | 0 | 0 | 0 | 0 | 27,093 | 27,093 | 0 | 0 | 0 |
| A6042923 | MCDONOUGH | GA | | 06/30/2006 | | 768,088 | 0 | 0 | 0 | 0 | 0 | 0 | 41,257 | 41,257 | 0 | 0 | 0 |
| A6042924 | MCDONOUGH | GA | | 07/27/2006 | | 364,836 | 0 | 0 | 0 | 0 | 0 | 0 | 19,439 | 19,439 | 0 | 0 | 0 |
| A7011201 | MCDONOUGH | GA | | 03/20/2007 | | 800,054 | 0 | 0 | 0 | 0 | 0 | 0 | 20,052 | 20,052 | 0 | 0 | 0 |
| A70112013 | MCDONOUGH | GA | | 01/01/2009 | | 16,125 | 0 | 0 | 0 | 0 | 0 | 0 | 321 | 321 | 0 | 0 | 0 |
| B7030828 | MILLEDGEVILLE | GA | | 05/18/2017 | | 888,578 | 0 | 0 | 0 | 0 | 0 | 0 | 17,361 | 17,361 | 0 | 0 | 0 |
| B6063001 | MONROE | GA | | 09/09/2016 | | 2,427,351 | 0 | 0 | 0 | 0 | 0 | 0 | 61,167 | 61,167 | 0 | 0 | 0 |
| B6080101 | MONROE | GA | | 10/14/2016 | | 692,620 | 0 | 0 | 0 | 0 | 0 | 0 | 16,790 | 16,790 | 0 | 0 | 0 |
| A8020602 | MORROW | GA | | 03/17/2008 | | 287,162 | 0 | 0 | 0 | 0 | 0 | 0 | 20,434 | 20,434 | 0 | 0 | 0 |
| A9090908 | MORROW | GA | | 11/20/2009 | | 1,874,153 | 0 | 0 | 0 | 0 | 0 | 0 | 47,728 | 47,728 | 0 | 0 | 0 |
| A9090909 | MORROW | GA | | 12/31/2009 | | 1,436,621 | 0 | 0 | 0 | 0 | 0 | 0 | 36,580 | 36,580 | 0 | 0 | 0 |
| B6072102 | MOULTRIE | GA | | 10/06/2016 | | 993,747 | 0 | 0 | 0 | 0 | 0 | 0 | 34,538 | 34,538 | 0 | 0 | 0 |
| B7120601 | NEWNAN | GA | | 04/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 334,878 | 334,878 | 0 | 0 | 0 |
| A7022007 | NORCROSS | GA | | 04/16/2007 | | 638,491 | 0 | 0 | 0 | 0 | 0 | 0 | 51,135 | 51,135 | 0 | 0 | 0 |
| A8072809 | NORCROSS | GA | | 09/25/2008 | | 709,168 | 0 | 0 | 0 | 0 | 0 | 0 | 22,372 | 22,372 | 0 | 0 | 0 |
| B2082801 | NORCROSS | GA | | 10/30/2012 | | 1,528,127 | 0 | 0 | 0 | 0 | 0 | 0 | 70,759 | 70,759 | 0 | 0 | 0 |
| B3070301 | NORCROSS | GA | | 09/03/2013 | | 1,850,867 | 0 | 0 | 0 | 0 | 0 | 0 | 54,908 | 54,908 | 0 | 0 | 0 |
| B7030862 | NORCROSS | GA | | 05/18/2017 | | 1,332,123 | 0 | 0 | 0 | 0 | 0 | 0 | 26,028 | 26,028 | 0 | 0 | 0 |
| B4061302 | PEACHTREE CITY | GA | | 07/30/2014 | | 277,272 | 0 | 0 | 0 | 0 | 0 | 0 | 8,214 | 8,214 | 0 | 0 | 0 |
| B6022202 | PEACHTREE CITY | GA | | 04/27/2016 | | 1,147,639 | 0 | 0 | 0 | 0 | 0 | 0 | 62,679 | 62,679 | 0 | 0 | 0 |
| B6120102 | PEACHTREE CORNERS | GA | | 01/27/2017 | | 1,425,763 | 0 | 0 | 0 | 0 | 0 | 0 | 32,282 | 32,282 | 0 | 0 | 0 |
| A6042925 | POWDER SPRINGS | GA | | 06/30/2006 | | 616,381 | 0 | 0 | 0 | 0 | 0 | 0 | 33,112 | 33,112 | 0 | 0 | 0 |
| A6042926 | REX | GA | | 06/30/2006 | | 540,611 | 0 | 0 | 0 | 0 | 0 | 0 | 29,035 | 29,035 | 0 | 0 | 0 |
| A4012604 | RICHMOND HILL | GA | | 04/20/2004 | | 89,681 | 0 | 0 | 0 | 0 | 0 | 0 | 62,660 | 62,660 | 0 | 0 | 0 |
| A5083102 | RINGGOLD | GA | | 12/31/2006 | | 75,323 | 0 | 0 | 0 | 0 | 0 | 0 | 22,966 | 22,966 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6100712 | RINGGOLD | GA | | 11/29/2006 | | 271,018 | 0 | 0 | 0 | 0 | 0 | 0 | 61,620 | 61,620 | 0 | 0 | 0 |
| B7030856 | RINGGOLD | GA | | 05/18/2017 | | 744,329 | 0 | 0 | 0 | 0 | 0 | 0 | 14,543 | 14,543 | 0 | 0 | 0 |
| A9081807 | RIVERDALE | GA | | 11/10/2009 | | 49,084 | 0 | 0 | 0 | 0 | 0 | 0 | 5,496 | 5,496 | 0 | 0 | 0 |
| B2071204 | RIVERDALE | GA | | 09/05/2012 | | 1,003,863 | 0 | 0 | 0 | 0 | 0 | 0 | 45,056 | 45,056 | 0 | 0 | 0 |
| B7030838 | RIVERDALE | GA | | 05/18/2017 | | 1,504,803 | 0 | 0 | 0 | 0 | 0 | 0 | 29,409 | 29,409 | 0 | 0 | 0 |
| B7101903 | RIVERDALE | GA | | 12/14/2017 | | 4,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,466,569 | 2,466,569 | 0 | 0 | 0 |
| B2022803 | ROCKMART | GA | | 04/30/2012 | | 455,800 | 0 | 0 | 0 | 0 | 0 | 0 | 13,348 | 13,348 | 0 | 0 | 0 |
| A6100701 | ROME | GA | | 11/30/2006 | | 238,931 | 0 | 0 | 0 | 0 | 0 | 0 | 54,336 | 54,336 | 0 | 0 | 0 |
| A6100707 | ROME | GA | | 11/29/2006 | | 230,125 | 0 | 0 | 0 | 0 | 0 | 0 | 52,356 | 52,356 | 0 | 0 | 0 |
| A6100710 | ROME | GA | | 11/29/2006 | | 238,931 | 0 | 0 | 0 | 0 | 0 | 0 | 54,336 | 54,336 | 0 | 0 | 0 |
| A6100711 | ROME | GA | | 11/29/2006 | | 271,018 | 0 | 0 | 0 | 0 | 0 | 0 | 61,620 | 61,620 | 0 | 0 | 0 |
| A6100717 | ROME | GA | | 11/29/2006 | | 247,737 | 0 | 0 | 0 | 0 | 0 | 0 | 56,315 | 56,315 | 0 | 0 | 0 |
| A6101401 | ROME | GA | | 01/26/2007 | | 50,817 | 0 | 0 | 0 | 0 | 0 | 0 | 11,048 | 11,048 | 0 | 0 | 0 |
| A6101402 | ROME | GA | | 01/26/2007 | | 98,883 | 0 | 0 | 0 | 0 | 0 | 0 | 21,453 | 21,453 | 0 | 0 | 0 |
| A6101403 | ROME | GA | | 01/26/2007 | | 62,383 | 0 | 0 | 0 | 0 | 0 | 0 | 13,541 | 13,541 | 0 | 0 | 0 |
| A6101404 | ROME | GA | | 01/26/2007 | | 93,100 | 0 | 0 | 0 | 0 | 0 | 0 | 20,207 | 20,207 | 0 | 0 | 0 |
| A6101405 | ROME | GA | | 01/26/2007 | | 60,486 | 0 | 0 | 0 | 0 | 0 | 0 | 13,121 | 13,121 | 0 | 0 | 0 |
| A6101406 | ROME | GA | | 01/26/2007 | | 48,920 | 0 | 0 | 0 | 0 | 0 | 0 | 10,628 | 10,628 | 0 | 0 | 0 |
| A6101407 | ROME | GA | | 01/26/2007 | | 31,021 | 0 | 0 | 0 | 0 | 0 | 0 | 6,759 | 6,759 | 0 | 0 | 0 |
| A6101408 | ROME | GA | | 01/26/2007 | | 86,767 | 0 | 0 | 0 | 0 | 0 | 0 | 18,832 | 18,832 | 0 | 0 | 0 |
| A6101409 | ROME | GA | | 01/26/2007 | | 45,280 | 0 | 0 | 0 | 0 | 0 | 0 | 9,835 | 9,835 | 0 | 0 | 0 |
| A6101410 | ROME | GA | | 02/27/2007 | | 104,079 | 0 | 0 | 0 | 0 | 0 | 0 | 22,037 | 22,037 | 0 | 0 | 0 |
| A6101412 | ROME | GA | | 02/27/2007 | | 117,608 | 0 | 0 | 0 | 0 | 0 | 0 | 24,948 | 24,948 | 0 | 0 | 0 |
| A6101416 | ROME | GA | | 01/31/2007 | | 101,973 | 0 | 0 | 0 | 0 | 0 | 0 | 22,117 | 22,117 | 0 | 0 | 0 |
| A6101423 | ROME | GA | | 01/30/2007 | | 38,397 | 0 | 0 | 0 | 0 | 0 | 0 | 8,332 | 8,332 | 0 | 0 | 0 |
| A6101424 | ROME | GA | | 01/30/2007 | | 60,486 | 0 | 0 | 0 | 0 | 0 | 0 | 13,121 | 13,121 | 0 | 0 | 0 |
| A6101427 | ROME | GA | | 01/30/2007 | | 49,868 | 0 | 0 | 0 | 0 | 0 | 0 | 10,838 | 10,838 | 0 | 0 | 0 |
| A6101428 | ROME | GA | | 01/30/2007 | | 190,882 | 0 | 0 | 0 | 0 | 0 | 0 | 41,403 | 41,403 | 0 | 0 | 0 |
| A6101430 | ROME | GA | | 01/30/2007 | | 220,803 | 0 | 0 | 0 | 0 | 0 | 0 | 47,906 | 47,906 | 0 | 0 | 0 |
| A6101431 | ROME | GA | | 02/27/2007 | | 53,730 | 0 | 0 | 0 | 0 | 0 | 0 | 11,396 | 11,396 | 0 | 0 | 0 |
| A6101432 | ROME | GA | | 01/31/2007 | | 225,638 | 0 | 0 | 0 | 0 | 0 | 0 | 48,943 | 48,943 | 0 | 0 | 0 |
| A6101433 | ROME | GA | | 01/30/2007 | | 61,435 | 0 | 0 | 0 | 0 | 0 | 0 | 13,331 | 13,331 | 0 | 0 | 0 |
| A6101434 | ROME | GA | | 01/30/2007 | | 57,548 | 0 | 0 | 0 | 0 | 0 | 0 | 12,504 | 12,504 | 0 | 0 | 0 |
| A6101435 | ROME | GA | | 01/30/2007 | | 72,754 | 0 | 0 | 0 | 0 | 0 | 0 | 15,790 | 15,790 | 0 | 0 | 0 |
| A6121601 | ROME | GA | | 02/27/2007 | | 30,196 | 0 | 0 | 0 | 0 | 0 | 0 | 6,435 | 6,435 | 0 | 0 | 0 |
| A6121603 | ROME | GA | | 02/27/2007 | | 32,220 | 0 | 0 | 0 | 0 | 0 | 0 | 6,840 | 6,840 | 0 | 0 | 0 |
| A6121604 | ROME | GA | | 02/27/2007 | | 141,609 | 0 | 0 | 0 | 0 | 0 | 0 | 30,049 | 30,049 | 0 | 0 | 0 |
| A6121606 | ROME | GA | | 02/27/2007 | | 33,589 | 0 | 0 | 0 | 0 | 0 | 0 | 7,130 | 7,130 | 0 | 0 | 0 |
| A6121607 | ROME | GA | | 02/28/2007 | | 66,369 | 0 | 0 | 0 | 0 | 0 | 0 | 14,097 | 14,097 | 0 | 0 | 0 |
| A6121607-1 | ROME | GA | | 10/16/2014 | | 53,364 | 0 | 0 | 0 | 0 | 0 | 0 | 10,386 | 10,386 | 0 | 0 | 0 |
| A6121609 | ROME | GA | | 02/27/2007 | | 64,439 | 0 | 0 | 0 | 0 | 0 | 0 | 13,680 | 13,680 | 0 | 0 | 0 |
| A6121610 | ROME | GA | | 02/27/2007 | | 49,776 | 0 | 0 | 0 | 0 | 0 | 0 | 10,573 | 10,573 | 0 | 0 | 0 |
| A6121614 | ROME | GA | | 02/27/2007 | | 42,928 | 0 | 0 | 0 | 0 | 0 | 0 | 9,124 | 9,124 | 0 | 0 | 0 |
| A6121615 | ROME | GA | | 02/27/2007 | | 38,210 | 0 | 0 | 0 | 0 | 0 | 0 | 8,138 | 8,138 | 0 | 0 | 0 |
| A6121616 | ROME | GA | | 02/27/2007 | | 38,393 | 0 | 0 | 0 | 0 | 0 | 0 | 8,114 | 8,114 | 0 | 0 | 0 |
| A6121617 | ROME | GA | | 02/28/2007 | | 46,882 | 0 | 0 | 0 | 0 | 0 | 0 | 9,947 | 9,947 | 0 | 0 | 0 |
| A6121618 | ROME | GA | | 02/27/2007 | | 82,961 | 0 | 0 | 0 | 0 | 0 | 0 | 17,621 | 17,621 | 0 | 0 | 0 |
| A6121619 | ROME | GA | | 02/27/2007 | | 29,231 | 0 | 0 | 0 | 0 | 0 | 0 | 6,226 | 6,226 | 0 | 0 | 0 |
| A6121621 | ROME | GA | | 02/27/2007 | | 63,473 | 0 | 0 | 0 | 0 | 0 | 0 | 13,471 | 13,471 | 0 | 0 | 0 |
| A7032107 | ROME | GA | | 06/28/2007 | | 309,732 | 0 | 0 | 0 | 0 | 0 | 0 | 60,530 | 60,530 | 0 | 0 | 0 |
| B1020701 | ROME | GA | | 04/28/2011 | | 3,047,522 | 0 | 0 | 0 | 0 | 0 | 0 | 112,508 | 112,508 | 0 | 0 | 0 |
| B4120801 | ROME | GA | | 05/29/2015 | | 340,807 | 0 | 0 | 0 | 0 | 0 | 0 | 18,584 | 18,584 | 0 | 0 | 0 |
| B4120801-1 | ROME | GA | | 09/30/2015 | | 92,126 | 0 | 0 | 0 | 0 | 0 | 0 | 5,027 | 5,027 | 0 | 0 | 0 |
| B7030855 | ROME | GA | | 05/18/2017 | | 300,482 | 0 | 0 | 0 | 0 | 0 | 0 | 5,873 | 5,873 | 0 | 0 | 0 |
| A7082409 | ROSWELL | GA | | 11/26/2007 | | 260,128 | 0 | 0 | 0 | 0 | 0 | 0 | 12,190 | 12,190 | 0 | 0 | 0 |
| A8070303 | ROSWELL | GA | | 08/28/2008 | | 249,723 | 0 | 0 | 0 | 0 | 0 | 0 | 9,640 | 9,640 | 0 | 0 | 0 |
| B0051403 | ROSWELL | GA | | 06/30/2010 | | 852,895 | 0 | 0 | 0 | 0 | 0 | 0 | 42,357 | 42,357 | 0 | 0 | 0 |
| B3062501 | ROSWELL | GA | | 09/12/2013 | | 597,173 | 0 | 0 | 0 | 0 | 0 | 0 | 25,656 | 25,656 | 0 | 0 | 0 |
| B6041801 | ROSWELL | GA | | 06/30/2016 | | 935,756 | 0 | 0 | 0 | 0 | 0 | 0 | 23,585 | 23,585 | 0 | 0 | 0 |
| B6062101 | ROSWELL | GA | | 09/02/2016 | | 1,070,885 | 0 | 0 | 0 | 0 | 0 | 0 | 26,990 | 26,990 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B6092801 | ROSWELL | GA | | 12/08/2016 | | 1,240,371 | 0 | 0 | 0 | 0 | 0 | 0 | 29,231 | 29,231 | 0 | 0 | 0 |
| B3030802 | SANDY SPRINGS | GA | | 05/03/2013 | | 1,184,182 | 0 | 0 | 0 | 0 | 0 | 0 | 53,800 | 53,800 | 0 | 0 | 0 |
| A7120401 | SAVANNAH | GA | | 01/31/2008 | | 238,064 | 0 | 0 | 0 | 0 | 0 | 0 | 40,087 | 40,087 | 0 | 0 | 0 |
| B6090103 | SAVANNAH | GA | | 09/21/2016 | | 750,350 | 0 | 0 | 0 | 0 | 0 | 0 | 18,288 | 18,288 | 0 | 0 | 0 |
| B7051604 | SAVANNAH | GA | | 07/26/2017 | | 1,909,264 | 0 | 0 | 0 | 0 | 0 | 0 | 42,500 | 42,500 | 0 | 0 | 0 |
| W5090901 | SAVANNAH | GA | | 12/22/2015 | | 3,816,059 | 0 | 0 | 0 | 0 | 0 | 0 | 62,791 | 62,791 | 0 | 0 | 0 |
| A6042927 | SMYRNA | GA | | 06/30/2006 | | 1,022,026 | 0 | 0 | 0 | 0 | 0 | 0 | 54,893 | 54,893 | 0 | 0 | 0 |
| A7060404 | SMYRNA | GA | | 08/14/2007 | | 399,554 | 0 | 0 | 0 | 0 | 0 | 0 | 16,889 | 16,889 | 0 | 0 | 0 |
| A8120504 | SMYRNA | GA | | 02/02/2009 | | 504,732 | 0 | 0 | 0 | 0 | 0 | 0 | 87,677 | 87,677 | 0 | 0 | 0 |
| A9090910 | SMYRNA | GA | | 11/20/2009 | | 1,081,237 | 0 | 0 | 0 | 0 | 0 | 0 | 27,527 | 27,527 | 0 | 0 | 0 |
| B3082305 | SMYRNA | GA | | 10/30/2013 | | 128,778 | 0 | 0 | 0 | 0 | 0 | 0 | 5,101 | 5,101 | 0 | 0 | 0 |
| B4012301 | SMYRNA | GA | | 03/27/2014 | | 220,686 | 0 | 0 | 0 | 0 | 0 | 0 | 15,390 | 15,390 | 0 | 0 | 0 |
| B4062003 | SMYRNA | GA | | 09/25/2014 | | 522,722 | 0 | 0 | 0 | 0 | 0 | 0 | 20,784 | 20,784 | 0 | 0 | 0 |
| B7012001 | SMYRNA | GA | | 04/12/2017 | | 4,908,012 | 0 | 0 | 0 | 0 | 0 | 0 | 82,051 | 82,051 | 0 | 0 | 0 |
| B6101902 | SNELLVILLE | GA | | 01/13/2017 | | 1,072,938 | 0 | 0 | 0 | 0 | 0 | 0 | 26,458 | 26,458 | 0 | 0 | 0 |
| B7030837 | SNELLVILLE | GA | | 05/18/2017 | | 1,078,896 | 0 | 0 | 0 | 0 | 0 | 0 | 21,078 | 21,078 | 0 | 0 | 0 |
| B7030839 | SNELLVILLE | GA | | 05/18/2017 | | 1,408,903 | 0 | 0 | 0 | 0 | 0 | 0 | 27,532 | 27,532 | 0 | 0 | 0 |
| B7030852 | SNELLVILLE | GA | | 05/18/2017 | | 1,521,649 | 0 | 0 | 0 | 0 | 0 | 0 | 29,730 | 29,730 | 0 | 0 | 0 |
| A3040202 | STATESBORO | GA | | 06/17/2003 | | 1,125,604 | 0 | 0 | 0 | 0 | 0 | 0 | 85,537 | 85,537 | 0 | 0 | 0 |
| A6101417 | STATESBORO | GA | | 01/29/2007 | | 98,883 | 0 | 0 | 0 | 0 | 0 | 0 | 21,453 | 21,453 | 0 | 0 | 0 |
| B1122102 | STOCKBRIDGE | GA | | 03/01/2012 | | 874,512 | 0 | 0 | 0 | 0 | 0 | 0 | 40,482 | 40,482 | 0 | 0 | 0 |
| B7030847 | STOCKBRIDGE | GA | | 05/18/2017 | | 1,605,064 | 0 | 0 | 0 | 0 | 0 | 0 | 31,368 | 31,368 | 0 | 0 | 0 |
| B8072401 | STOCKBRIDGE | GA | | 09/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 89,074 | 89,074 | 0 | 0 | 0 |
| A3110302 | STONE MOUNTAIN | GA | | 01/20/2004 | | 361,566 | 0 | 0 | 0 | 0 | 0 | 0 | 51,006 | 51,006 | 0 | 0 | 0 |
| A8082803 | STONE MOUNTAIN | GA | | 10/29/2008 | | 442,605 | 0 | 0 | 0 | 0 | 0 | 0 | 19,786 | 19,786 | 0 | 0 | 0 |
| A9081806 | STONE MOUNTAIN | GA | | 11/10/2009 | | 72,038 | 0 | 0 | 0 | 0 | 0 | 0 | 8,068 | 8,068 | 0 | 0 | 0 |
| B0042102 | STONE MOUNTAIN | GA | | 06/01/2010 | | 540,741 | 0 | 0 | 0 | 0 | 0 | 0 | 81,550 | 81,550 | 0 | 0 | 0 |
| B6051106 | STONE MOUNTAIN | GA | | 07/22/2016 | | 698,676 | 0 | 0 | 0 | 0 | 0 | 0 | 17,513 | 17,513 | 0 | 0 | 0 |
| A6101413 | SUMMERVILLE | GA | | 01/31/2007 | | 69,816 | 0 | 0 | 0 | 0 | 0 | 0 | 15,173 | 15,173 | 0 | 0 | 0 |
| A2121704 | SUWANEE | GA | | 02/26/2003 | | 366,559 | 0 | 0 | 0 | 0 | 0 | 0 | 28,455 | 28,455 | 0 | 0 | 0 |
| A7022106 | SUWANEE | GA | | 04/24/2007 | | 922,755 | 0 | 0 | 0 | 0 | 0 | 0 | 40,377 | 40,377 | 0 | 0 | 0 |
| B2100101 | SUWANEE | GA | | 12/06/2012 | | 509,162 | 0 | 0 | 0 | 0 | 0 | 0 | 14,694 | 14,694 | 0 | 0 | 0 |
| B4080105 | SUWANEE | GA | | 09/30/2014 | | 1,240,062 | 0 | 0 | 0 | 0 | 0 | 0 | 24,373 | 24,373 | 0 | 0 | 0 |
| B5111703 | SUWANEE | GA | | 01/29/2016 | | 599,369 | 0 | 0 | 0 | 0 | 0 | 0 | 22,373 | 22,373 | 0 | 0 | 0 |
| B6061501 | SUWANEE | GA | | 08/10/2016 | | 1,282,865 | 0 | 0 | 0 | 0 | 0 | 0 | 45,172 | 45,172 | 0 | 0 | 0 |
| B8060801 | SUWANEE | GA | | 08/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,479,097 | 2,479,097 | 0 | 0 | 0 |
| B5112401 | SYLVANIA | GA | | 02/26/2016 | | 346,441 | 0 | 0 | 0 | 0 | 0 | 0 | 19,244 | 19,244 | 0 | 0 | 0 |
| A7082205 | TIFTON | GA | | 10/18/2007 | | 735,767 | 0 | 0 | 0 | 0 | 0 | 0 | 30,249 | 30,249 | 0 | 0 | 0 |
| A9090915 | TUCKER | GA | | 11/20/2009 | | 1,174,039 | 0 | 0 | 0 | 0 | 0 | 0 | 29,901 | 29,901 | 0 | 0 | 0 |
| B0111504 | TUCKER | GA | | 12/28/2010 | | 1,080,685 | 0 | 0 | 0 | 0 | 0 | 0 | 35,030 | 35,030 | 0 | 0 | 0 |
| B4091903 | TUCKER | GA | | 11/24/2014 | | 144,589 | 0 | 0 | 0 | 0 | 0 | 0 | 3,940 | 3,940 | 0 | 0 | 0 |
| B5021103 | TUCKER | GA | | 03/27/2015 | | 740,140 | 0 | 0 | 0 | 0 | 0 | 0 | 21,271 | 21,271 | 0 | 0 | 0 |
| A7080218 | UNION CITY | GA | | 09/28/2007 | | 965,989 | 0 | 0 | 0 | 0 | 0 | 0 | 18,406 | 18,406 | 0 | 0 | 0 |
| B1092907 | UNION CITY | GA | | 12/19/2011 | | 510,968 | 0 | 0 | 0 | 0 | 0 | 0 | 15,391 | 15,391 | 0 | 0 | 0 |
| B2072002 | UNION CITY | GA | | 10/24/2012 | | 893,809 | 0 | 0 | 0 | 0 | 0 | 0 | 26,515 | 26,515 | 0 | 0 | 0 |
| B7030829 | UNION CITY | GA | | 05/18/2017 | | 1,467,457 | 0 | 0 | 0 | 0 | 0 | 0 | 28,671 | 28,671 | 0 | 0 | 0 |
| B1061703 | VILLA RICA | GA | | 08/19/2011 | | 553,979 | 0 | 0 | 0 | 0 | 0 | 0 | 16,939 | 16,939 | 0 | 0 | 0 |
| B2100207 | WARNER ROBINS | GA | | 12/28/2012 | | 383,216 | 0 | 0 | 0 | 0 | 0 | 0 | 17,832 | 17,832 | 0 | 0 | 0 |
| B3122004 | WARNER ROBINS | GA | | 03/11/2014 | | 385,800 | 0 | 0 | 0 | 0 | 0 | 0 | 9,938 | 9,938 | 0 | 0 | 0 |
| B4030602 | WARNER ROBINS | GA | | 06/11/2014 | | 722,093 | 0 | 0 | 0 | 0 | 0 | 0 | 19,380 | 19,380 | 0 | 0 | 0 |
| B6032305 | WARNER ROBINS | GA | | 05/24/2016 | | 1,258,940 | 0 | 0 | 0 | 0 | 0 | 0 | 31,394 | 31,394 | 0 | 0 | 0 |
| B7092504 | WARNER ROBINS | GA | | 12/18/2017 | | 3,540,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,903,623 | 1,903,623 | 0 | 0 | 0 |
| A8012301 | WATKINSVILLE | GA | | 03/24/2008 | | 951,272 | 0 | 0 | 0 | 0 | 0 | 0 | 27,223 | 27,223 | 0 | 0 | 0 |
| B3062801 | WATKINSVILLE | GA | | 09/27/2013 | | 321,199 | 0 | 0 | 0 | 0 | 0 | 0 | 49,424 | 49,424 | 0 | 0 | 0 |
| B2041211 | WAYCROSS | GA | | 08/13/2012 | | 451,597 | 0 | 0 | 0 | 0 | 0 | 0 | 36,454 | 36,454 | 0 | 0 | 0 |
| B8030904 | WAYCROSS | GA | | 05/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 827,905 | 827,905 | 0 | 0 | 0 |
| B7030854 | WHITE | GA | | 05/18/2017 | | 368,151 | 0 | 0 | 0 | 0 | 0 | 0 | 7,195 | 7,195 | 0 | 0 | 0 |
| A8072808 | WINDER | GA | | 09/18/2008 | | 667,382 | 0 | 0 | 0 | 0 | 0 | 0 | 21,064 | 21,064 | 0 | 0 | 0 |
| B2060810 | WOODSTOCK | GA | | 07/31/2012 | | 139,056 | 0 | 0 | 0 | 0 | 0 | 0 | 11,279 | 11,279 | 0 | 0 | 0 |
| B2122802 | WOODSTOCK | GA | | 02/26/2013 | | 719,250 | 0 | 0 | 0 | 0 | 0 | 0 | 33,098 | 33,098 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3081903 | WOODSTOCK | GA | | 10/04/2013 | | 651,598 | 0 | 0 | 0 | 0 | 0 | 0 | 17,859 | 17,859 | 0 | 0 | 0 |
| B4091901 | WOODSTOCK | GA | | 12/11/2014 | | 1,841,069 | 0 | 0 | 0 | 0 | 0 | 0 | 49,105 | 49,105 | 0 | 0 | 0 |
| B5041402 | WOODSTOCK | GA | | 07/10/2015 | | 1,907,300 | 0 | 0 | 0 | 0 | 0 | 0 | 72,350 | 72,350 | 0 | 0 | 0 |
| B7030808 | WOODSTOCK | GA | | 05/18/2017 | | 1,349,659 | 0 | 0 | 0 | 0 | 0 | 0 | 26,371 | 26,371 | 0 | 0 | 0 |
| B7030850 | WOODSTOCK | GA | | 05/18/2017 | | 640,173 | 0 | 0 | 0 | 0 | 0 | 0 | 12,511 | 12,511 | 0 | 0 | 0 |
| B3031804 | COUNCIL BLUFFS | IA | | 05/30/2013 | | 1,147,905 | 0 | 0 | 0 | 0 | 0 | 0 | 189,860 | 189,860 | 0 | 0 | 0 |
| A7121901 | DES MOINES | IA | | 02/08/2008 | | 158,872 | 0 | 0 | 0 | 0 | 0 | 0 | 7,005 | 7,005 | 0 | 0 | 0 |
| B3041504 | DES MOINES | IA | | 06/03/2013 | | 1,142,569 | 0 | 0 | 0 | 0 | 0 | 0 | 53,386 | 53,386 | 0 | 0 | 0 |
| B6090102 | INDIANOLA | IA | | 10/21/2016 | | 762,213 | 0 | 0 | 0 | 0 | 0 | 0 | 18,172 | 18,172 | 0 | 0 | 0 |
| A4033009 | AMMON | ID | | 12/31/2006 | | 301,414 | 0 | 0 | 0 | 0 | 0 | 0 | 38,520 | 38,520 | 0 | 0 | 0 |
| A7041301 | AMMON | ID | | 01/16/2008 | | 951,811 | 0 | 0 | 0 | 0 | 0 | 0 | 21,426 | 21,426 | 0 | 0 | 0 |
| A4030503 | BOISE | ID | | 12/31/2006 | | 810,423 | 0 | 0 | 0 | 0 | 0 | 0 | 107,166 | 107,166 | 0 | 0 | 0 |
| A7100203 | BOISE | ID | | 12/20/2007 | | 408,725 | 0 | 0 | 0 | 0 | 0 | 0 | 11,368 | 11,368 | 0 | 0 | 0 |
| A8021403 | BOISE | ID | | 04/08/2008 | | 403,851 | 0 | 0 | 0 | 0 | 0 | 0 | 17,583 | 17,583 | 0 | 0 | 0 |
| A8111102 | BOISE | ID | | 01/20/2009 | | 271,729 | 0 | 0 | 0 | 0 | 0 | 0 | 9,192 | 9,192 | 0 | 0 | 0 |
| A9122202 | BOISE | ID | | 03/12/2010 | | 700,382 | 0 | 0 | 0 | 0 | 0 | 0 | 42,807 | 42,807 | 0 | 0 | 0 |
| B2070305 | BOISE | ID | | 09/06/2012 | | 667,097 | 0 | 0 | 0 | 0 | 0 | 0 | 20,199 | 20,199 | 0 | 0 | 0 |
| B4120803 | BOISE | ID | | 01/30/2015 | | 3,949,180 | 0 | 0 | 0 | 0 | 0 | 0 | 107,972 | 107,972 | 0 | 0 | 0 |
| B4120803-1 | BOISE | ID | | 07/11/2017 | | 1,235,831 | 0 | 0 | 0 | 0 | 0 | 0 | 26,556 | 26,556 | 0 | 0 | 0 |
| B6041402 | BOISE | ID | | 05/13/2016 | | 1,795,252 | 0 | 0 | 0 | 0 | 0 | 0 | 44,026 | 44,026 | 0 | 0 | 0 |
| B1082502 | COEUR D'ALENE | ID | | 12/22/2011 | | 4,606,925 | 0 | 0 | 0 | 0 | 0 | 0 | 94,524 | 94,524 | 0 | 0 | 0 |
| B1082502-1 | COEUR D'ALENE | ID | | 11/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 166,600 | 166,600 | 0 | 0 | 0 |
| B5100801 | COEUR D'ALENE | ID | | 02/10/2016 | | 254,520 | 0 | 0 | 0 | 0 | 0 | 0 | 6,147 | 6,147 | 0 | 0 | 0 |
| B7110701 | EMMETT | ID | | 01/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,157,932 | 1,157,932 | 0 | 0 | 0 |
| B2061904 | GARDEN CITY | ID | | 09/26/2012 | | 2,833,728 | 0 | 0 | 0 | 0 | 0 | 0 | 89,373 | 89,373 | 0 | 0 | 0 |
| B0042703 | GRANGEVILLE | ID | | 06/24/2010 | | 939,124 | 0 | 0 | 0 | 0 | 0 | 0 | 46,695 | 46,695 | 0 | 0 | 0 |
| B5121401 | HAYDEN | ID | | 05/03/2016 | | 553,172 | 0 | 0 | 0 | 0 | 0 | 0 | 13,122 | 13,122 | 0 | 0 | 0 |
| A7012902 | IDAHO FALLS | ID | | 04/05/2007 | | 509,754 | 0 | 0 | 0 | 0 | 0 | 0 | 25,000 | 25,000 | 0 | 0 | 0 |
| B4121504 | IDAHO FALLS | ID | | 01/30/2015 | | 628,023 | 0 | 0 | 0 | 0 | 0 | 0 | 23,173 | 23,173 | 0 | 0 | 0 |
| B8030801 | IDAHO FALLS | ID | | 05/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,411,970 | 2,411,970 | 0 | 0 | 0 |
| A9022706 | KETCHUM | ID | | 05/21/2009 | | 1,108,681 | 0 | 0 | 0 | 0 | 0 | 0 | 46,376 | 46,376 | 0 | 0 | 0 |
| A6072502 | MERIDIAN | ID | | 12/07/2006 | | 385,115 | 0 | 0 | 0 | 0 | 0 | 0 | 16,819 | 16,819 | 0 | 0 | 0 |
| A2122603 | NAMPA | ID | | 02/26/2003 | | 221,262 | 0 | 0 | 0 | 0 | 0 | 0 | 38,014 | 38,014 | 0 | 0 | 0 |
| A4033010 | POCATELLO | ID | | 06/22/2005 | | 545,376 | 0 | 0 | 0 | 0 | 0 | 0 | 57,527 | 57,527 | 0 | 0 | 0 |
| A7030108 | POCATELLO | ID | | 04/30/2007 | | 985,948 | 0 | 0 | 0 | 0 | 0 | 0 | 50,662 | 50,662 | 0 | 0 | 0 |
| A9100101 | POCATELLO | ID | | 12/10/2009 | | 1,072,437 | 0 | 0 | 0 | 0 | 0 | 0 | 44,666 | 44,666 | 0 | 0 | 0 |
| B5110602 | POCATELLO | ID | | 01/15/2016 | | 409,754 | 0 | 0 | 0 | 0 | 0 | 0 | 10,290 | 10,290 | 0 | 0 | 0 |
| B1060802 | ALGONQUIN | IL | | 09/09/2011 | | 1,141,908 | 0 | 0 | 0 | 0 | 0 | 0 | 33,313 | 33,313 | 0 | 0 | 0 |
| B7030305 | ALTON | IL | | 06/30/2017 | | 624,365 | 0 | 0 | 0 | 0 | 0 | 0 | 20,893 | 20,893 | 0 | 0 | 0 |
| B0120302 | ARLINGTON HEIGHTS | IL | | 02/25/2011 | | 989,136 | 0 | 0 | 0 | 0 | 0 | 0 | 39,668 | 39,668 | 0 | 0 | 0 |
| B1022405 | ARLINGTON HEIGHTS | IL | | 05/31/2011 | | 779,153 | 0 | 0 | 0 | 0 | 0 | 0 | 29,617 | 29,617 | 0 | 0 | 0 |
| B1031605 | ARLINGTON HEIGHTS | IL | | 06/08/2011 | | 1,389,456 | 0 | 0 | 0 | 0 | 0 | 0 | 67,707 | 67,707 | 0 | 0 | 0 |
| A4091501 | AURORA | IL | | 12/31/2006 | | 306,410 | 0 | 0 | 0 | 0 | 0 | 0 | 26,236 | 26,236 | 0 | 0 | 0 |
| B3051708 | BEDFORD PARK | IL | | 07/25/2013 | | 417,256 | 0 | 0 | 0 | 0 | 0 | 0 | 30,782 | 30,782 | 0 | 0 | 0 |
| B4031205 | BENSENVILLE | IL | | 05/30/2014 | | 251,514 | 0 | 0 | 0 | 0 | 0 | 0 | 6,794 | 6,794 | 0 | 0 | 0 |
| B5052003 | BERKELEY | IL | | 08/19/2015 | | 1,789,264 | 0 | 0 | 0 | 0 | 0 | 0 | 46,233 | 46,233 | 0 | 0 | 0 |
| A9092502 | BOLINGBROOK | IL | | 12/15/2009 | | 1,446,421 | 0 | 0 | 0 | 0 | 0 | 0 | 75,280 | 75,280 | 0 | 0 | 0 |
| B4031203 | BOURBONNAIS | IL | | 06/10/2014 | | 463,841 | 0 | 0 | 0 | 0 | 0 | 0 | 12,640 | 12,640 | 0 | 0 | 0 |
| B5022712 | BRADLEY | IL | | 05/07/2015 | | 826,122 | 0 | 0 | 0 | 0 | 0 | 0 | 21,729 | 21,729 | 0 | 0 | 0 |
| B8091702 | BRADLEY | IL | | 11/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 955,500 | 955,500 | 0 | 0 | 0 |
| B2090501 | BUFFALO GROVE | IL | | 11/28/2012 | | 859,655 | 0 | 0 | 0 | 0 | 0 | 0 | 41,075 | 41,075 | 0 | 0 | 0 |
| B6020802 | BURR RIDGE | IL | | 04/22/2016 | | 765,010 | 0 | 0 | 0 | 0 | 0 | 0 | 18,255 | 18,255 | 0 | 0 | 0 |
| B5110603 | CAHOKIA | IL | | 01/22/2016 | | 2,070,051 | 0 | 0 | 0 | 0 | 0 | 0 | 38,946 | 38,946 | 0 | 0 | 0 |
| B4011401 | CALUMET CITY | IL | | 03/11/2014 | | 981,917 | 0 | 0 | 0 | 0 | 0 | 0 | 28,489 | 28,489 | 0 | 0 | 0 |
| B7020602 | CHAMPAIGN | IL | | 04/07/2017 | | 1,992,074 | 0 | 0 | 0 | 0 | 0 | 0 | 32,588 | 32,588 | 0 | 0 | 0 |
| B7020603 | CHAMPAIGN | IL | | 04/07/2017 | | 1,920,928 | 0 | 0 | 0 | 0 | 0 | 0 | 31,425 | 31,425 | 0 | 0 | 0 |
| A4051004 | CHANNAHON | IL | | 12/31/2006 | | 188,584 | 0 | 0 | 0 | 0 | 0 | 0 | 123,788 | 123,788 | 0 | 0 | 0 |
| A9061701 | CHICAGO | IL | | 09/03/2009 | | 337,505 | 0 | 0 | 0 | 0 | 0 | 0 | 12,361 | 12,361 | 0 | 0 | 0 |
| A90617013 | CHICAGO | IL | | 08/31/2010 | | 781,219 | 0 | 0 | 0 | 0 | 0 | 0 | 27,495 | 27,495 | 0 | 0 | 0 |
| B0060404 | CHICAGO | IL | | 08/19/2010 | | 945,468 | 0 | 0 | 0 | 0 | 0 | 0 | 30,434 | 30,434 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0060802 | CHICAGO | IL | | 09/30/2010 | | 875,680 | 0 | 0 | 0 | 0 | 0 | 0 | 44,452 | 44,452 | 0 | 0 | 0 |
| B1030107 | CHICAGO | IL | | 05/12/2011 | | 1,394,967 | 0 | 0 | 0 | 0 | 0 | 0 | 40,324 | 40,324 | 0 | 0 | 0 |
| B1041202 | CHICAGO | IL | | 06/30/2011 | | 1,344,562 | 0 | 0 | 0 | 0 | 0 | 0 | 38,562 | 38,562 | 0 | 0 | 0 |
| B1041202-1 | CHICAGO | IL | | 12/03/2015 | | 502,617 | 0 | 0 | 0 | 0 | 0 | 0 | 12,489 | 12,489 | 0 | 0 | 0 |
| B1061604 | CHICAGO | IL | | 08/11/2011 | | 1,794,626 | 0 | 0 | 0 | 0 | 0 | 0 | 54,863 | 54,863 | 0 | 0 | 0 |
| B1061605 | CHICAGO | IL | | 08/11/2011 | | 1,833,604 | 0 | 0 | 0 | 0 | 0 | 0 | 56,063 | 56,063 | 0 | 0 | 0 |
| B1061606 | CHICAGO | IL | | 08/11/2011 | | 801,914 | 0 | 0 | 0 | 0 | 0 | 0 | 24,512 | 24,512 | 0 | 0 | 0 |
| B1070607 | CHICAGO | IL | | 01/31/2012 | | 938,792 | 0 | 0 | 0 | 0 | 0 | 0 | 32,010 | 32,010 | 0 | 0 | 0 |
| B1070608 | CHICAGO | IL | | 12/14/2011 | | 539,840 | 0 | 0 | 0 | 0 | 0 | 0 | 16,034 | 16,034 | 0 | 0 | 0 |
| B1070609 | CHICAGO | IL | | 12/14/2011 | | 494,839 | 0 | 0 | 0 | 0 | 0 | 0 | 14,701 | 14,701 | 0 | 0 | 0 |
| B1082603 | CHICAGO | IL | | 09/28/2011 | | 1,365,668 | 0 | 0 | 0 | 0 | 0 | 0 | 41,996 | 41,996 | 0 | 0 | 0 |
| B1082604 | CHICAGO | IL | | 09/28/2011 | | 1,115,936 | 0 | 0 | 0 | 0 | 0 | 0 | 34,319 | 34,319 | 0 | 0 | 0 |
| B2012704 | CHICAGO | IL | | 04/19/2012 | | 3,105,827 | 0 | 0 | 0 | 0 | 0 | 0 | 94,624 | 94,624 | 0 | 0 | 0 |
| B2031204 | CHICAGO | IL | | 06/21/2012 | | 1,455,173 | 0 | 0 | 0 | 0 | 0 | 0 | 44,940 | 44,940 | 0 | 0 | 0 |
| B2032302 | CHICAGO | IL | | 06/22/2012 | | 721,562 | 0 | 0 | 0 | 0 | 0 | 0 | 34,168 | 34,168 | 0 | 0 | 0 |
| B2061805 | CHICAGO | IL | | 09/14/2012 | | 945,937 | 0 | 0 | 0 | 0 | 0 | 0 | 31,085 | 31,085 | 0 | 0 | 0 |
| B2062901 | CHICAGO | IL | | 07/31/2012 | | 2,491,956 | 0 | (38,866) | 0 | 0 | (38,866) | 0 | 53,656 | 53,656 | 0 | 0 | 0 |
| B2071203 | CHICAGO | IL | | 08/17/2012 | | 682,875 | 0 | 0 | 0 | 0 | 0 | 0 | 28,958 | 28,958 | 0 | 0 | 0 |
| B2111401 | CHICAGO | IL | | 12/31/2012 | | 633,991 | 0 | 0 | 0 | 0 | 0 | 0 | 18,816 | 18,816 | 0 | 0 | 0 |
| B2111402 | CHICAGO | IL | | 12/31/2012 | | 345,528 | 0 | 0 | 0 | 0 | 0 | 0 | 10,254 | 10,254 | 0 | 0 | 0 |
| B2111403 | CHICAGO | IL | | 12/31/2012 | | 666,202 | 0 | 0 | 0 | 0 | 0 | 0 | 20,331 | 20,331 | 0 | 0 | 0 |
| B2111404 | CHICAGO | IL | | 12/31/2012 | | 726,222 | 0 | 0 | 0 | 0 | 0 | 0 | 22,154 | 22,154 | 0 | 0 | 0 |
| B3061209 | CHICAGO | IL | | 11/26/2013 | | 546,268 | 0 | 0 | 0 | 0 | 0 | 0 | 22,399 | 22,399 | 0 | 0 | 0 |
| B3081502 | CHICAGO | IL | | 10/30/2013 | | 333,274 | 0 | 0 | 0 | 0 | 0 | 0 | 9,922 | 9,922 | 0 | 0 | 0 |
| B3103012 | CHICAGO | IL | | 01/23/2014 | | 782,550 | 0 | 0 | 0 | 0 | 0 | 0 | 21,669 | 21,669 | 0 | 0 | 0 |
| B4031202 | CHICAGO | IL | | 06/10/2014 | | 318,737 | 0 | 0 | 0 | 0 | 0 | 0 | 8,949 | 8,949 | 0 | 0 | 0 |
| B5022502 | CHICAGO | IL | | 05/11/2015 | | 476,546 | 0 | 0 | 0 | 0 | 0 | 0 | 19,101 | 19,101 | 0 | 0 | 0 |
| B5052002 | CHICAGO | IL | | 09/16/2015 | | 810,007 | 0 | 0 | 0 | 0 | 0 | 0 | 20,804 | 20,804 | 0 | 0 | 0 |
| B6050204 | CHICAGO | IL | | 07/11/2016 | | 1,555,142 | 0 | 0 | 0 | 0 | 0 | 0 | 37,085 | 37,085 | 0 | 0 | 0 |
| B6072703 | CHICAGO | IL | | 10/19/2016 | | 864,997 | 0 | 0 | 0 | 0 | 0 | 0 | 21,682 | 21,682 | 0 | 0 | 0 |
| B6082504 | CHICAGO | IL | | 11/04/2016 | | 1,470,085 | 0 | 0 | 0 | 0 | 0 | 0 | 36,644 | 36,644 | 0 | 0 | 0 |
| B6092604 | CHICAGO | IL | | 12/15/2016 | | 1,257,759 | 0 | 0 | 0 | 0 | 0 | 0 | 30,667 | 30,667 | 0 | 0 | 0 |
| B6092605 | CHICAGO | IL | | 12/15/2016 | | 1,073,288 | 0 | 0 | 0 | 0 | 0 | 0 | 26,169 | 26,169 | 0 | 0 | 0 |
| B6092607 | CHICAGO | IL | | 03/01/2017 | | 3,129,445 | 0 | 0 | 0 | 0 | 0 | 0 | 72,499 | 72,499 | 0 | 0 | 0 |
| B7022306 | CHICAGO | IL | | 04/27/2017 | | 9,750,613 | 0 | 0 | 0 | 0 | 0 | 0 | 216,954 | 216,954 | 0 | 0 | 0 |
| B7121101 | CHICAGO | IL | | 02/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 664,459 | 664,459 | 0 | 0 | 0 |
| B8020102 | CHICAGO | IL | | 04/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 827,508 | 827,508 | 0 | 0 | 0 |
| B8020601 | CHICAGO | IL | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 829,743 | 829,743 | 0 | 0 | 0 |
| B8041102 | CHICAGO | IL | | 07/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,307,574 | 3,307,574 | 0 | 0 | 0 |
| B8042306 | CHICAGO | IL | | 07/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,272,163 | 2,272,163 | 0 | 0 | 0 |
| B8042307 | CHICAGO | IL | | 06/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,953,939 | 1,953,939 | 0 | 0 | 0 |
| A8011002 | CRYSTAL LAKE | IL | | 03/31/2008 | | 284,897 | 0 | 0 | 0 | 0 | 0 | 0 | 11,330 | 11,330 | 0 | 0 | 0 |
| B5070902 | DARIEN | IL | | 10/22/2015 | | 803,897 | 0 | 0 | 0 | 0 | 0 | 0 | 19,877 | 19,877 | 0 | 0 | 0 |
| B5102302 | DARIEN | IL | | 12/08/2015 | | 1,144,396 | 0 | 0 | 0 | 0 | 0 | 0 | 42,475 | 42,475 | 0 | 0 | 0 |
| B6102601 | DECATUR | IL | | 01/20/2017 | | 2,535,812 | 0 | 0 | 0 | 0 | 0 | 0 | 61,477 | 61,477 | 0 | 0 | 0 |
| B1032404 | DOWNERS GROVE | IL | | 06/13/2011 | | 826,932 | 0 | 0 | 0 | 0 | 0 | 0 | 29,868 | 29,868 | 0 | 0 | 0 |
| B3061201 | DOWNERS GROVE | IL | | 08/29/2013 | | 743,293 | 0 | 0 | 0 | 0 | 0 | 0 | 21,559 | 21,559 | 0 | 0 | 0 |
| B8020402 | EDWARDSVILLE | IL | | 05/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,089,487 | 3,089,487 | 0 | 0 | 0 |
| B0011201 | ELGIN | IL | | 02/26/2010 | | 985,356 | 0 | 0 | 0 | 0 | 0 | 0 | 39,591 | 39,591 | 0 | 0 | 0 |
| B5111602 | ELK GROVE VILLAGE | IL | | 03/23/2016 | | 484,436 | 0 | 0 | 0 | 0 | 0 | 0 | 12,420 | 12,420 | 0 | 0 | 0 |
| B2060402 | ELMHURST | IL | | 08/22/2012 | | 2,298,566 | 0 | 0 | 0 | 0 | 0 | 0 | 73,952 | 73,952 | 0 | 0 | 0 |
| B7051701 | ELMHURST | IL | | 07/26/2017 | | 12,259,228 | 0 | 0 | 0 | 0 | 0 | 0 | 386,368 | 386,368 | 0 | 0 | 0 |
| B8061205 | ELMHURST | IL | | 10/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,560,361 | 1,560,361 | 0 | 0 | 0 |
| B1041106 | FOX RIVER GROVE | IL | | 06/10/2011 | | 1,235,500 | 0 | 0 | 0 | 0 | 0 | 0 | 36,387 | 36,387 | 0 | 0 | 0 |
| A8010802 | GALESBURG | IL | | 03/13/2008 | | 152,120 | 0 | 0 | 0 | 0 | 0 | 0 | 3,763 | 3,763 | 0 | 0 | 0 |
| A9071401 | GENEVA | IL | | 09/30/2009 | | 1,069,846 | 0 | 0 | 0 | 0 | 0 | 0 | 122,110 | 122,110 | 0 | 0 | 0 |
| B1082207 | GENEVA | IL | | 06/29/2012 | | 116,560 | 0 | 0 | 0 | 0 | 0 | 0 | 3,372 | 3,372 | 0 | 0 | 0 |
| B6042703 | GLENCOE | IL | | 07/28/2016 | | 6,966,609 | 0 | 0 | 0 | 0 | 0 | 0 | 160,606 | 160,606 | 0 | 0 | 0 |
| B6012605 | GRANITE CITY | IL | | 04/20/2016 | | 2,490,546 | 0 | 0 | 0 | 0 | 0 | 0 | 62,441 | 62,441 | 0 | 0 | 0 |
| B3061210 | HARWOOD HEIGHTS | IL | | 11/26/2013 | | 498,214 | 0 | 0 | 0 | 0 | 0 | 0 | 20,423 | 20,423 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B4021801 | HOFFMAN ESTATES | IL | | 05/15/2014 | | 1,267,557 | 0 | 0 | 0 | 0 | 0 | 0 | 34,752 | 34,752 | 0 | 0 | 0 |
| A4032504 | HOMEWOOD | IL | | 12/31/2006 | | 240,320 | 0 | 0 | 0 | 0 | 0 | 0 | 8,986 | 8,986 | 0 | 0 | 0 |
| B1070610 | HOMEWOOD | IL | | 12/14/2011 | | 791,763 | 0 | 0 | 0 | 0 | 0 | 0 | 23,517 | 23,517 | 0 | 0 | 0 |
| B2032803 | HUNTLEY | IL | | 04/26/2012 | | 963,858 | 0 | 0 | 0 | 0 | 0 | 0 | 44,238 | 44,238 | 0 | 0 | 0 |
| B8082403 | JOLIET | IL | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,695,630 | 1,695,630 | 0 | 0 | 0 |
| B6092608 | LAKE BARRINGTON | IL | | 12/16/2016 | | 1,081,289 | 0 | 0 | 0 | 0 | 0 | 0 | 36,628 | 36,628 | 0 | 0 | 0 |
| B7072001 | LAKE FOREST | IL | | 10/03/2017 | | 2,634,285 | 0 | 0 | 0 | 0 | 0 | 0 | 55,629 | 55,629 | 0 | 0 | 0 |
| B5041301 | LAKE ZURICH | IL | | 07/15/2015 | | 2,595,169 | 0 | 0 | 0 | 0 | 0 | 0 | 71,818 | 71,818 | 0 | 0 | 0 |
| B5041302 | LAKE ZURICH | IL | | 07/15/2015 | | 770,342 | 0 | 0 | 0 | 0 | 0 | 0 | 20,663 | 20,663 | 0 | 0 | 0 |
| B7042402 | LANSING | IL | | 10/31/2017 | | 1,212,960 | 0 | 0 | 0 | 0 | 0 | 0 | 25,157 | 25,157 | 0 | 0 | 0 |
| B8050204 | LANSING | IL | | 07/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,954,078 | 1,954,078 | 0 | 0 | 0 |
| B8020204 | LINCOLNWOOD | IL | | 05/14/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,244,347 | 1,244,347 | 0 | 0 | 0 |
| B8020206 | LINCOLNWOOD | IL | | 05/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 753,794 | 753,794 | 0 | 0 | 0 |
| B6121305 | LINDENHURST | IL | | 03/03/2017 | | 1,115,159 | 0 | 0 | 0 | 0 | 0 | 0 | 25,396 | 25,396 | 0 | 0 | 0 |
| B2012705 | LOMBARD | IL | | 04/13/2012 | | 706,368 | 0 | 0 | 0 | 0 | 0 | 0 | 34,326 | 34,326 | 0 | 0 | 0 |
| B2012706 | LOMBARD | IL | | 04/13/2012 | | 270,524 | 0 | 0 | 0 | 0 | 0 | 0 | 13,146 | 13,146 | 0 | 0 | 0 |
| B7120701 | LONG GROVE | IL | | 02/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,180,648 | 2,180,648 | 0 | 0 | 0 |
| B0052101 | LOVES PARK | IL | | 07/21/2010 | | 160,310 | 0 | 0 | 0 | 0 | 0 | 0 | 4,892 | 4,892 | 0 | 0 | 0 |
| B6061603 | MOUNT PROSPECT | IL | | 09/29/2016 | | 2,190,587 | 0 | 0 | 0 | 0 | 0 | 0 | 53,391 | 53,391 | 0 | 0 | 0 |
| B1031606 | MUNDELEIN | IL | | 06/28/2011 | | 1,300,322 | 0 | 0 | 0 | 0 | 0 | 0 | 38,789 | 38,789 | 0 | 0 | 0 |
| B1070605 | MUNDELEIN | IL | | 01/31/2012 | | 809,716 | 0 | 0 | 0 | 0 | 0 | 0 | 16,516 | 16,516 | 0 | 0 | 0 |
| B5052001 | MUNDELEIN | IL | | 08/19/2015 | | 1,166,912 | 0 | 0 | 0 | 0 | 0 | 0 | 30,152 | 30,152 | 0 | 0 | 0 |
| B5080703 | MUNDELEIN | IL | | 07/29/2016 | | 5,767,354 | 0 | 0 | 0 | 0 | 0 | 0 | 142,163 | 142,163 | 0 | 0 | 0 |
| B8072501 | MUNDELEIN | IL | | 10/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,472,794 | 2,472,794 | 0 | 0 | 0 |
| B4021303 | NAPERVILLE | IL | | 05/22/2014 | | 414,125 | 0 | 0 | 0 | 0 | 0 | 0 | 26,760 | 26,760 | 0 | 0 | 0 |
| B7100603 | NEW LENOX | IL | | 01/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,841,525 | 1,841,525 | 0 | 0 | 0 |
| B1061603 | NILES | IL | | 08/11/2011 | | 780,216 | 0 | 0 | 0 | 0 | 0 | 0 | 23,865 | 23,865 | 0 | 0 | 0 |
| B1070606 | NILES | IL | | 01/31/2012 | | 821,132 | 0 | 0 | 0 | 0 | 0 | 0 | 28,364 | 28,364 | 0 | 0 | 0 |
| B1110804 | NILES | IL | | 04/20/2012 | | 545,868 | 0 | 0 | 0 | 0 | 0 | 0 | 16,629 | 16,629 | 0 | 0 | 0 |
| B6030902 | NILES | IL | | 06/10/2016 | | 1,625,927 | 0 | 0 | 0 | 0 | 0 | 0 | 57,285 | 57,285 | 0 | 0 | 0 |
| B8052301 | NORMAL | IL | | 06/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 900,828 | 900,828 | 0 | 0 | 0 |
| B2061807 | NORRIDGE | IL | | 12/27/2012 | | 653,567 | 0 | 0 | 0 | 0 | 0 | 0 | 18,609 | 18,609 | 0 | 0 | 0 |
| B6112102 | NORRIDGE | IL | | 02/01/2017 | | 709,347 | 0 | 0 | 0 | 0 | 0 | 0 | 16,248 | 16,248 | 0 | 0 | 0 |
| B2012402 | NORTHFIELD | IL | | 03/15/2012 | | 574,878 | 0 | 0 | 0 | 0 | 0 | 0 | 29,227 | 29,227 | 0 | 0 | 0 |
| B7030804 | NORTHFIELD | IL | | 05/22/2017 | | 1,061,060 | 0 | 0 | 0 | 0 | 0 | 0 | 23,894 | 23,894 | 0 | 0 | 0 |
| B8032103 | OAKBROOK TERRACE | IL | | 06/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,384,179 | 3,384,179 | 0 | 0 | 0 |
| B3101602 | O'FALLON | IL | | 01/13/2014 | | 584,890 | 0 | 0 | 0 | 0 | 0 | 0 | 29,393 | 29,393 | 0 | 0 | 0 |
| B1022406 | ORLAND PARK | IL | | 05/31/2011 | | 1,337,850 | 0 | 0 | 0 | 0 | 0 | 0 | 50,856 | 50,856 | 0 | 0 | 0 |
| B7041901 | ORLAND PARK | IL | | 06/08/2017 | | 967,980 | 0 | 0 | 0 | 0 | 0 | 0 | 21,671 | 21,671 | 0 | 0 | 0 |
| B2070205 | OSWEGO | IL | | 09/05/2012 | | 551,879 | 0 | 0 | 0 | 0 | 0 | 0 | 17,172 | 17,172 | 0 | 0 | 0 |
| B7101204 | PEORIA | IL | | 12/05/2017 | | 1,840,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,035,702 | 1,035,702 | 0 | 0 | 0 |
| B3071104 | ROCK ISLAND | IL | | 09/18/2013 | | 363,452 | 0 | 0 | 0 | 0 | 0 | 0 | 33,755 | 33,755 | 0 | 0 | 0 |
| A5091501 | ROCKFORD | IL | | 12/31/2006 | | 78,363 | 0 | 0 | 0 | 0 | 0 | 0 | 21,306 | 21,306 | 0 | 0 | 0 |
| B0090208 | ROLLING MEADOWS | IL | | 12/13/2010 | | 677,355 | 0 | 0 | 0 | 0 | 0 | 0 | 24,843 | 24,843 | 0 | 0 | 0 |
| B8020602 | SCHILLER PARK | IL | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 391,024 | 391,024 | 0 | 0 | 0 |
| B4031206 | SOUTH ELGIN | IL | | 05/29/2014 | | 860,958 | 0 | 0 | 0 | 0 | 0 | 0 | 29,764 | 29,764 | 0 | 0 | 0 |
| B3080701 | SOUTH HOLLAND | IL | | 10/30/2013 | | 115,022 | 0 | 0 | 0 | 0 | 0 | 0 | 3,374 | 3,374 | 0 | 0 | 0 |
| B8051705 | STICKNEY | IL | | 08/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,310,428 | 2,310,428 | 0 | 0 | 0 |
| B3022202 | TINLEY PARK | IL | | 04/17/2013 | | 1,035,805 | 0 | 0 | 0 | 0 | 0 | 0 | 30,374 | 30,374 | 0 | 0 | 0 |
| B6120601 | TINLEY PARK | IL | | 02/23/2017 | | 2,397,448 | 0 | 0 | 0 | 0 | 0 | 0 | 38,780 | 38,780 | 0 | 0 | 0 |
| B8013102 | VERNON HILLS | IL | | 03/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,389,100 | 3,389,100 | 0 | 0 | 0 |
| B0040702 | WAUKEGAN | IL | | 06/21/2010 | | 4,134,217 | 0 | 0 | 0 | 0 | 0 | 0 | 165,447 | 165,447 | 0 | 0 | 0 |
| B0071208 | WEST CHICAGO | IL | | 10/29/2010 | | 439,672 | 0 | 0 | 0 | 0 | 0 | 0 | 16,547 | 16,547 | 0 | 0 | 0 |
| B8013103 | WOODRIDGE | IL | | 04/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,010,742 | 2,010,742 | 0 | 0 | 0 |
| A5021802 | YORKVILLE | IL | | 05/06/2005 | | 407,214 | 0 | 0 | 0 | 0 | 0 | 0 | 44,546 | 44,546 | 0 | 0 | 0 |
| A3061601 | AVON | IN | | 09/10/2003 | | 750,718 | 0 | 0 | 0 | 0 | 0 | 0 | 17,696 | 17,696 | 0 | 0 | 0 |
| B3111302 | BLOOMINGTON | IN | | 02/12/2014 | | 9,918,155 | 0 | 0 | 0 | 0 | 0 | 0 | 110,899 | 110,899 | 0 | 0 | 0 |
| B3122606 | BLUFFTON | IN | | 04/21/2014 | | 704,638 | 0 | 0 | 0 | 0 | 0 | 0 | 18,863 | 18,863 | 0 | 0 | 0 |
| B0062506 | BROWNSBURG | IN | | 09/28/2010 | | 1,809,484 | 0 | 0 | 0 | 0 | 0 | 0 | 117,609 | 117,609 | 0 | 0 | 0 |
| A7031903 | CLARKSVILLE | IN | | 06/14/2007 | | 148,918 | 0 | 0 | 0 | 0 | 0 | 0 | 11,806 | 11,806 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3070906 | COLUMBUS | IN | | 09/30/2013 | | 1,002,299 | 0 | 0 | 0 | 0 | 0 | 0 | 41,727 | 41,727 | 0 | 0 | 0 |
| B6092606 | EAST CHICAGO | IN | | 12/15/2016 | | 733,690 | 0 | 0 | 0 | 0 | 0 | 0 | 17,892 | 17,892 | 0 | 0 | 0 |
| B3121002 | EVANSVILLE | IN | | 03/03/2014 | | 1,330,335 | 0 | 0 | 0 | 0 | 0 | 0 | 52,891 | 52,891 | 0 | 0 | 0 |
| B5050504 | EVANSVILLE | IN | | 09/01/2015 | | 728,917 | 0 | 0 | 0 | 0 | 0 | 0 | 43,304 | 43,304 | 0 | 0 | 0 |
| B1091903 | FISHERS | IN | | 12/15/2011 | | 867,693 | 0 | 0 | 0 | 0 | 0 | 0 | 33,433 | 33,433 | 0 | 0 | 0 |
| B3030502 | FISHERS | IN | | 05/28/2013 | | 339,248 | 0 | 0 | 0 | 0 | 0 | 0 | 23,379 | 23,379 | 0 | 0 | 0 |
| A7011905 | FORT WAYNE | IN | | 03/30/2007 | | 384,603 | 0 | 0 | 0 | 0 | 0 | 0 | 16,825 | 16,825 | 0 | 0 | 0 |
| B5072103 | FORT WAYNE | IN | | 09/04/2015 | | 371,894 | 0 | 0 | 0 | 0 | 0 | 0 | 9,253 | 9,253 | 0 | 0 | 0 |
| A4112902 | GARY | IN | | 02/17/2005 | | 139,698 | 0 | 0 | 0 | 0 | 0 | 0 | 15,799 | 15,799 | 0 | 0 | 0 |
| B4041103 | GARY | IN | | 07/25/2014 | | 733,079 | 0 | 0 | 0 | 0 | 0 | 0 | 20,769 | 20,769 | 0 | 0 | 0 |
| A1121301 | GREENFIELD | IN | | 04/03/2002 | | 1,183,202 | 0 | 0 | 0 | 0 | 0 | 0 | 165,781 | 165,781 | 0 | 0 | 0 |
| B4052801 | GREENWOOD | IN | | 10/24/2014 | | 296,711 | 0 | 0 | 0 | 0 | 0 | 0 | 8,511 | 8,511 | 0 | 0 | 0 |
| B3122003 | HAMMOND | IN | | 04/08/2014 | | 757,816 | 0 | 0 | 0 | 0 | 0 | 0 | 21,859 | 21,859 | 0 | 0 | 0 |
| A2010203 | INDIANAPOLIS | IN | | 04/03/2002 | | 400,905 | 0 | 0 | 0 | 0 | 0 | 0 | 55,981 | 55,981 | 0 | 0 | 0 |
| A4112901 | INDIANAPOLIS | IN | | 02/17/2005 | | 219,834 | 0 | 0 | 0 | 0 | 0 | 0 | 24,876 | 24,876 | 0 | 0 | 0 |
| A5070102 | INDIANAPOLIS | IN | | 09/01/2005 | | 236,369 | 0 | 0 | 0 | 0 | 0 | 0 | 14,157 | 14,157 | 0 | 0 | 0 |
| A7102401 | INDIANAPOLIS | IN | | 12/20/2007 | | 390,063 | 0 | 0 | 0 | 0 | 0 | 0 | 15,593 | 15,593 | 0 | 0 | 0 |
| A8031006 | INDIANAPOLIS | IN | | 06/20/2008 | | 379,776 | 0 | 0 | 0 | 0 | 0 | 0 | 17,572 | 17,572 | 0 | 0 | 0 |
| A8031007 | INDIANAPOLIS | IN | | 06/20/2008 | | 787,133 | 0 | 0 | 0 | 0 | 0 | 0 | 36,413 | 36,413 | 0 | 0 | 0 |
| A8090802 | INDIANAPOLIS | IN | | 11/05/2008 | | 469,859 | 0 | 0 | 0 | 0 | 0 | 0 | 20,311 | 20,311 | 0 | 0 | 0 |
| B1071104 | INDIANAPOLIS | IN | | 09/15/2011 | | 571,491 | 0 | 0 | 0 | 0 | 0 | 0 | 20,763 | 20,763 | 0 | 0 | 0 |
| B1122005 | INDIANAPOLIS | IN | | 03/01/2012 | | 1,254,975 | 0 | 0 | 0 | 0 | 0 | 0 | 37,989 | 37,989 | 0 | 0 | 0 |
| B1122005-1 | INDIANAPOLIS | IN | | 08/18/2016 | | 250,352 | 0 | 0 | 0 | 0 | 0 | 0 | 7,535 | 7,535 | 0 | 0 | 0 |
| B2103111 | INDIANAPOLIS | IN | | 01/16/2013 | | 592,248 | 0 | 0 | 0 | 0 | 0 | 0 | 17,956 | 17,956 | 0 | 0 | 0 |
| B3032602 | INDIANAPOLIS | IN | | 06/25/2013 | | 1,180,878 | 0 | 0 | 0 | 0 | 0 | 0 | 51,379 | 51,379 | 0 | 0 | 0 |
| B3032602-1 | INDIANAPOLIS | IN | | 10/12/2016 | | 1,123,206 | 0 | 0 | 0 | 0 | 0 | 0 | 38,057 | 38,057 | 0 | 0 | 0 |
| B3100801 | INDIANAPOLIS | IN | | 12/13/2013 | | 536,292 | 0 | 0 | 0 | 0 | 0 | 0 | 14,730 | 14,730 | 0 | 0 | 0 |
| B3112101 | INDIANAPOLIS | IN | | 01/17/2014 | | 521,681 | 0 | 0 | 0 | 0 | 0 | 0 | 14,452 | 14,452 | 0 | 0 | 0 |
| B4050504 | INDIANAPOLIS | IN | | 07/17/2014 | | 1,032,316 | 0 | 0 | 0 | 0 | 0 | 0 | 27,535 | 27,535 | 0 | 0 | 0 |
| B5030402 | INDIANAPOLIS | IN | | 05/21/2015 | | 677,463 | 0 | 0 | 0 | 0 | 0 | 0 | 18,099 | 18,099 | 0 | 0 | 0 |
| B5072102 | INDIANAPOLIS | IN | | 10/30/2015 | | 384,881 | 0 | 0 | 0 | 0 | 0 | 0 | 9,671 | 9,671 | 0 | 0 | 0 |
| B5081002 | INDIANAPOLIS | IN | | 12/11/2015 | | 1,186,109 | 0 | 0 | 0 | 0 | 0 | 0 | 29,944 | 29,944 | 0 | 0 | 0 |
| B6062202 | INDIANAPOLIS | IN | | 09/09/2016 | | 1,293,456 | 0 | 0 | 0 | 0 | 0 | 0 | 31,528 | 31,528 | 0 | 0 | 0 |
| B6092003 | INDIANAPOLIS | IN | | 01/03/2017 | | 1,321,681 | 0 | 0 | 0 | 0 | 0 | 0 | 46,835 | 46,835 | 0 | 0 | 0 |
| B7012008 | INDIANAPOLIS | IN | | 03/28/2017 | | 14,811,270 | 0 | 0 | 0 | 0 | 0 | 0 | 367,953 | 367,953 | 0 | 0 | 0 |
| B8020202 | INDIANAPOLIS | IN | | 04/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 304,297 | 304,297 | 0 | 0 | 0 |
| B7122002 | KOKOMO | IN | | 03/19/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,444,340 | 3,444,340 | 0 | 0 | 0 |
| A7091002 | LEBANON | IN | | 12/28/2007 | | 249,600 | 0 | 0 | 0 | 0 | 0 | 0 | 9,886 | 9,886 | 0 | 0 | 0 |
| B5040304 | MISHAWAKA | IN | | 05/29/2015 | | 1,168,945 | 0 | 0 | 0 | 0 | 0 | 0 | 31,720 | 31,720 | 0 | 0 | 0 |
| B4082801 | MOORESVILLE | IN | | 10/09/2014 | | 215,831 | 0 | 0 | 0 | 0 | 0 | 0 | 5,921 | 5,921 | 0 | 0 | 0 |
| B6031501 | NEW ALBANY | IN | | 06/10/2016 | | 924,406 | 0 | 0 | 0 | 0 | 0 | 0 | 32,161 | 32,161 | 0 | 0 | 0 |
| B1092701 | SOUTH BEND | IN | | 12/13/2011 | | 535,795 | 0 | 0 | 0 | 0 | 0 | 0 | 15,912 | 15,912 | 0 | 0 | 0 |
| B2022101 | EL DORADO | KS | | 05/07/2012 | | 531,729 | 0 | 0 | 0 | 0 | 0 | 0 | 44,349 | 44,349 | 0 | 0 | 0 |
| B0062202 | FAIRWAY | KS | | 08/31/2010 | | 545,546 | 0 | 0 | 0 | 0 | 0 | 0 | 33,748 | 33,748 | 0 | 0 | 0 |
| A6032707 | KANSAS CITY | KS | | 12/31/2006 | | 45,484 | 0 | 0 | 0 | 0 | 0 | 0 | 11,663 | 11,663 | 0 | 0 | 0 |
| A7100201 | LANSING | KS | | 12/13/2007 | | 322,382 | 0 | 0 | 0 | 0 | 0 | 0 | 14,548 | 14,548 | 0 | 0 | 0 |
| B1030303 | LENEXA | KS | | 05/17/2011 | | 713,590 | 0 | 0 | 0 | 0 | 0 | 0 | 26,265 | 26,265 | 0 | 0 | 0 |
| A4042701 | MERRIAM | KS | | 07/21/2004 | | 144,134 | 0 | 0 | 0 | 0 | 0 | 0 | 84,799 | 84,799 | 0 | 0 | 0 |
| A5021801 | OLATHE | KS | | 05/13/2005 | | 120,711 | 0 | 0 | 0 | 0 | 0 | 0 | 46,341 | 46,341 | 0 | 0 | 0 |
| A6042501 | OLATHE | KS | | 12/31/2006 | | 261,649 | 0 | 0 | 0 | 0 | 0 | 0 | 14,189 | 14,189 | 0 | 0 | 0 |
| A8011802 | OLATHE | KS | | 02/27/2008 | | 1,630,331 | 0 | 0 | 0 | 0 | 0 | 0 | 128,107 | 128,107 | 0 | 0 | 0 |
| A8031801 | OLATHE | KS | | 04/30/2008 | | 637,881 | 0 | 0 | 0 | 0 | 0 | 0 | 29,352 | 29,352 | 0 | 0 | 0 |
| B3082901 | OLATHE | KS | | 11/20/2013 | | 895,036 | 0 | 0 | 0 | 0 | 0 | 0 | 23,317 | 23,317 | 0 | 0 | 0 |
| B3102901 | OLATHE | KS | | 01/21/2014 | | 556,406 | 0 | 0 | 0 | 0 | 0 | 0 | 16,579 | 16,579 | 0 | 0 | 0 |
| B3102902 | OLATHE | KS | | 01/21/2014 | | 1,035,183 | 0 | 0 | 0 | 0 | 0 | 0 | 30,842 | 30,842 | 0 | 0 | 0 |
| B5061501 | OLATHE | KS | | 08/10/2015 | | 442,334 | 0 | 0 | 0 | 0 | 0 | 0 | 16,274 | 16,274 | 0 | 0 | 0 |
| B6060102 | OLATHE | KS | | 08/03/2016 | | 428,447 | 0 | 0 | 0 | 0 | 0 | 0 | 10,331 | 10,331 | 0 | 0 | 0 |
| A5081702 | OVERLAND PARK | KS | | 10/27/2005 | | 465,166 | 0 | 0 | 0 | 0 | 0 | 0 | 13,997 | 13,997 | 0 | 0 | 0 |
| B1013102 | SHAWNEE | KS | | 03/17/2011 | | 818,497 | 0 | 0 | 0 | 0 | 0 | 0 | 24,980 | 24,980 | 0 | 0 | 0 |
| A4092703 | TOPEKA | KS | | 12/10/2004 | | 2,635,199 | 0 | 0 | 0 | 0 | 0 | 0 | 100,418 | 100,418 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A4092703-1 | TOPEKA | KS | | 07/29/2016 | | 111,895 | 0 | 0 | 0 | 0 | 0 | 0 | 4,265 | 4,265 | 0 | 0 | 0 |
| B6012901 | WICHITA | KS | | 03/24/2016 | | 833,959 | 0 | 0 | 0 | 0 | 0 | 0 | 45,537 | 45,537 | 0 | 0 | 0 |
| B7042004 | WICHITA | KS | | 07/03/2017 | | 2,581,086 | 0 | 0 | 0 | 0 | 0 | 0 | 58,471 | 58,471 | 0 | 0 | 0 |
| B4061115 | ALMO | KY | | 08/14/2014 | | 270,044 | 0 | 0 | 0 | 0 | 0 | 0 | 17,590 | 17,590 | 0 | 0 | 0 |
| B4061116 | BARDWELL | KY | | 08/21/2014 | | 223,736 | 0 | 0 | 0 | 0 | 0 | 0 | 14,574 | 14,574 | 0 | 0 | 0 |
| B4061146 | BEAVER DAM | KY | | 08/21/2014 | | 352,800 | 0 | 0 | 0 | 0 | 0 | 0 | 22,981 | 22,981 | 0 | 0 | 0 |
| B4061117 | BOSTON | KY | | 08/28/2014 | | 148,291 | 0 | 0 | 0 | 0 | 0 | 0 | 9,659 | 9,659 | 0 | 0 | 0 |
| A6032906 | BOWLING GREEN | KY | | 12/31/2006 | | 417,328 | 0 | 0 | 0 | 0 | 0 | 0 | 22,793 | 22,793 | 0 | 0 | 0 |
| A5060301 | BURLINGTON | KY | | 10/17/2005 | | 558,172 | 0 | 0 | 0 | 0 | 0 | 0 | 45,975 | 45,975 | 0 | 0 | 0 |
| B4061169 | CADIZ | KY | | 10/30/2014 | | 551,038 | 0 | 0 | 0 | 0 | 0 | 0 | 35,240 | 35,240 | 0 | 0 | 0 |
| B4061170 | CADIZ | KY | | 10/30/2014 | | 354,594 | 0 | 0 | 0 | 0 | 0 | 0 | 22,672 | 22,672 | 0 | 0 | 0 |
| B4061118 | CAVE CITY | KY | | 08/12/2014 | | 221,137 | 0 | 0 | 0 | 0 | 0 | 0 | 14,403 | 14,403 | 0 | 0 | 0 |
| B4061125 | CAVE CITY | KY | | 08/21/2014 | | 252,618 | 0 | 0 | 0 | 0 | 0 | 0 | 16,457 | 16,457 | 0 | 0 | 0 |
| B4061119 | COLUMBIA | KY | | 08/28/2014 | | 283,119 | 0 | 0 | 0 | 0 | 0 | 0 | 18,439 | 18,439 | 0 | 0 | 0 |
| B4012103 | CRESTVIEW HILLS | KY | | 04/23/2014 | | 530,827 | 0 | 0 | 0 | 0 | 0 | 0 | 14,210 | 14,210 | 0 | 0 | 0 |
| A8010801 | ELIZABETHTOWN | KY | | 03/25/2008 | | 371,962 | 0 | 0 | 0 | 0 | 0 | 0 | 59,799 | 59,799 | 0 | 0 | 0 |
| B4061120 | EMINENCE | KY | | 09/10/2014 | | 165,825 | 0 | 0 | 0 | 0 | 0 | 0 | 10,704 | 10,704 | 0 | 0 | 0 |
| A4033022 | ERLANGER | KY | | 06/28/2004 | | 177,187 | 0 | 0 | 0 | 0 | 0 | 0 | 22,856 | 22,856 | 0 | 0 | 0 |
| A7022104 | ERLANGER | KY | | 05/21/2007 | | 346,237 | 0 | 0 | 0 | 0 | 0 | 0 | 17,006 | 17,006 | 0 | 0 | 0 |
| A7022105 | ERLANGER | KY | | 05/03/2007 | | 307,728 | 0 | 0 | 0 | 0 | 0 | 0 | 15,116 | 15,116 | 0 | 0 | 0 |
| B8020403 | FLORENCE | KY | | 05/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,089,487 | 3,089,487 | 0 | 0 | 0 |
| A4040602 | FORT MITCHELL | KY | | 07/07/2004 | | 320,481 | 0 | 0 | 0 | 0 | 0 | 0 | 40,644 | 40,644 | 0 | 0 | 0 |
| A4032307 | FORT WRIGHT | KY | | 06/18/2004 | | 211,887 | 0 | 0 | 0 | 0 | 0 | 0 | 27,288 | 27,288 | 0 | 0 | 0 |
| A8022209 | GEORGETOWN | KY | | 05/14/2008 | | 551,303 | 0 | 0 | 0 | 0 | 0 | 0 | 21,555 | 21,555 | 0 | 0 | 0 |
| B4061121 | GLASGOW | KY | | 08/12/2014 | | 274,395 | 0 | 0 | 0 | 0 | 0 | 0 | 17,875 | 17,875 | 0 | 0 | 0 |
| B4061122 | GRAND RIVERS | KY | | 08/14/2014 | | 161,298 | 0 | 0 | 0 | 0 | 0 | 0 | 10,507 | 10,507 | 0 | 0 | 0 |
| B4061123 | GREENSBURG | KY | | 08/21/2014 | | 463,090 | 0 | 0 | 0 | 0 | 0 | 0 | 30,161 | 30,161 | 0 | 0 | 0 |
| B4061110 | HANSON | KY | | 08/14/2014 | | 159,129 | 0 | 0 | 0 | 0 | 0 | 0 | 20,729 | 20,729 | 0 | 0 | 0 |
| B4061145 | HARDIN | KY | | 08/14/2014 | | 317,948 | 0 | 0 | 0 | 0 | 0 | 0 | 20,713 | 20,713 | 0 | 0 | 0 |
| B4061124 | HAWESVILLE | KY | | 08/21/2014 | | 161,298 | 0 | 0 | 0 | 0 | 0 | 0 | 10,507 | 10,507 | 0 | 0 | 0 |
| B4061127 | KEVIL | KY | | 08/14/2014 | | 182,115 | 0 | 0 | 0 | 0 | 0 | 0 | 11,861 | 11,861 | 0 | 0 | 0 |
| B4061128 | LEITCHFIELD | KY | | 08/21/2014 | | 226,491 | 0 | 0 | 0 | 0 | 0 | 0 | 14,752 | 14,752 | 0 | 0 | 0 |
| B8020404 | LEXINGTON | KY | | 05/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,089,487 | 3,089,487 | 0 | 0 | 0 |
| A6062002 | LOUISVILLE | KY | | 12/31/2006 | | 74,929 | 0 | 0 | 0 | 0 | 0 | 0 | 18,629 | 18,629 | 0 | 0 | 0 |
| A6080201 | LOUISVILLE | KY | | 12/31/2006 | | 135,487 | 0 | 0 | 0 | 0 | 0 | 0 | 9,839 | 9,839 | 0 | 0 | 0 |
| B4061151 | LOUISVILLE | KY | | 08/28/2014 | | 196,449 | 0 | 0 | 0 | 0 | 0 | 0 | 12,795 | 12,795 | 0 | 0 | 0 |
| B3093003 | MADISONVILLE | KY | | 03/05/2014 | | 521,455 | 0 | 0 | 0 | 0 | 0 | 0 | 19,841 | 19,841 | 0 | 0 | 0 |
| B4061129 | MAGNOLIA | KY | | 08/21/2014 | | 226,491 | 0 | 0 | 0 | 0 | 0 | 0 | 14,752 | 14,752 | 0 | 0 | 0 |
| B4061131 | MAYFIELD | KY | | 08/14/2014 | | 166,496 | 0 | 0 | 0 | 0 | 0 | 0 | 10,847 | 10,847 | 0 | 0 | 0 |
| B4061132 | MILTON | KY | | 08/28/2014 | | 217,767 | 0 | 0 | 0 | 0 | 0 | 0 | 14,189 | 14,189 | 0 | 0 | 0 |
| B3121003 | OWENSBORO | KY | | 02/25/2014 | | 481,591 | 0 | 0 | 0 | 0 | 0 | 0 | 20,806 | 20,806 | 0 | 0 | 0 |
| B4061111 | OWENSBORO | KY | | 08/21/2014 | | 194,723 | 0 | 0 | 0 | 0 | 0 | 0 | 25,355 | 25,355 | 0 | 0 | 0 |
| B4061165 | OWENTON | KY | | 09/10/2014 | | 327,333 | 0 | 0 | 0 | 0 | 0 | 0 | 16,700 | 16,700 | 0 | 0 | 0 |
| B4061171 | PADUCAH | KY | | 10/30/2014 | | 371,491 | 0 | 0 | 0 | 0 | 0 | 0 | 18,797 | 18,797 | 0 | 0 | 0 |
| B4061133 | PEMBROKE | KY | | 08/21/2014 | | 137,882 | 0 | 0 | 0 | 0 | 0 | 0 | 8,982 | 8,982 | 0 | 0 | 0 |
| A4091004 | RADCLIFF | KY | | 12/10/2004 | | 371,198 | 0 | 0 | 0 | 0 | 0 | 0 | 31,709 | 31,709 | 0 | 0 | 0 |
| B4061134 | RUSSELL SPRINGS | KY | | 08/28/2014 | | 161,298 | 0 | 0 | 0 | 0 | 0 | 0 | 10,507 | 10,507 | 0 | 0 | 0 |
| B4061135 | SALEM | KY | | 08/14/2014 | | 217,767 | 0 | 0 | 0 | 0 | 0 | 0 | 14,189 | 14,189 | 0 | 0 | 0 |
| B4061136 | SCOTTSVILLE | KY | | 08/12/2014 | | 161,298 | 0 | 0 | 0 | 0 | 0 | 0 | 10,507 | 10,507 | 0 | 0 | 0 |
| B4061137 | SMITHS GROVE | KY | | 08/12/2014 | | 169,108 | 0 | 0 | 0 | 0 | 0 | 0 | 11,013 | 11,013 | 0 | 0 | 0 |
| B4061138 | SPOTTSVILLE | KY | | 08/21/2014 | | 256,969 | 0 | 0 | 0 | 0 | 0 | 0 | 16,742 | 16,742 | 0 | 0 | 0 |
| B4061139 | SPRINGFIELD | KY | | 08/28/2014 | | 148,291 | 0 | 0 | 0 | 0 | 0 | 0 | 9,659 | 9,659 | 0 | 0 | 0 |
| B4061140 | SUMMERSVILLE | KY | | 08/21/2014 | | 153,488 | 0 | 0 | 0 | 0 | 0 | 0 | 10,000 | 10,000 | 0 | 0 | 0 |
| B4061141 | UNIONTOWN | KY | | 08/14/2014 | | 135,284 | 0 | 0 | 0 | 0 | 0 | 0 | 8,812 | 8,812 | 0 | 0 | 0 |
| B4061130 | UTICA | KY | | 08/21/2014 | | 248,267 | 0 | 0 | 0 | 0 | 0 | 0 | 16,171 | 16,171 | 0 | 0 | 0 |
| B4061142 | UTICA | KY | | 08/21/2014 | | 291,821 | 0 | 0 | 0 | 0 | 0 | 0 | 19,009 | 19,009 | 0 | 0 | 0 |
| A4032309 | WALTON | KY | | 07/01/2004 | | 490,601 | 0 | 0 | 0 | 0 | 0 | 0 | 63,174 | 63,174 | 0 | 0 | 0 |
| B4061143 | WILLISBURG | KY | | 08/28/2014 | | 283,119 | 0 | 0 | 0 | 0 | 0 | 0 | 18,439 | 18,439 | 0 | 0 | 0 |
| B4061144 | WOODBURN | KY | | 08/21/2014 | | 261,342 | 0 | 0 | 0 | 0 | 0 | 0 | 17,020 | 17,020 | 0 | 0 | 0 |
| B7102503 | GRETNA | LA | | 12/14/2017 | | 8,550,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,189,500 | 4,189,500 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B4120903 | NEW ORLEANS | LA | | 01/30/2015 | | 9,885,971 | 0 | 0 | 0 | 0 | 0 | 0 | 134,664 | 134,664 | 0 | 0 | 0 |
| A5021702 | HANOVER | MA | | 04/26/2005 | | 574,493 | 0 | 0 | 0 | 0 | 0 | 0 | 50,138 | 50,138 | 0 | 0 | 0 |
| A5100506 | HOLYOKE | MA | | 12/31/2006 | | 176,200 | 0 | 0 | 0 | 0 | 0 | 0 | 18,324 | 18,324 | 0 | 0 | 0 |
| A6052604 | HOLYOKE | MA | | 08/21/2006 | | 261,737 | 0 | 0 | 0 | 0 | 0 | 0 | 25,497 | 25,497 | 0 | 0 | 0 |
| B7110704 | LYNN | MA | | 01/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 521,950 | 521,950 | 0 | 0 | 0 |
| B0051008 | MIDDLEBORO | MA | | 07/28/2010 | | 156,442 | 0 | 0 | 0 | 0 | 0 | 0 | 9,529 | 9,529 | 0 | 0 | 0 |
| A5061304 | NEW BEDFORD | MA | | 08/31/2005 | | 901,036 | 0 | 0 | 0 | 0 | 0 | 0 | 99,427 | 99,427 | 0 | 0 | 0 |
| A5012502 | PEABODY | MA | | 04/13/2005 | | 629,543 | 0 | 0 | 0 | 0 | 0 | 0 | 34,386 | 34,386 | 0 | 0 | 0 |
| A6070701 | PLYMOUTH | MA | | 08/31/2006 | | 616,794 | 0 | 0 | 0 | 0 | 0 | 0 | 35,907 | 35,907 | 0 | 0 | 0 |
| A5092801 | QUINCY | MA | | 12/31/2006 | | 169,724 | 0 | 0 | 0 | 0 | 0 | 0 | 51,975 | 51,975 | 0 | 0 | 0 |
| A6053102 | SAGAMORE | MA | | 08/22/2006 | | 383,636 | 0 | 0 | 0 | 0 | 0 | 0 | 36,996 | 36,996 | 0 | 0 | 0 |
| B6092004 | SOUTH HADLEY | MA | | 11/08/2016 | | 1,117,731 | 0 | 0 | 0 | 0 | 0 | 0 | 27,397 | 27,397 | 0 | 0 | 0 |
| A4011403 | STOUGHTON | MA | | 03/29/2004 | | 514,974 | 0 | 0 | 0 | 0 | 0 | 0 | 68,428 | 68,428 | 0 | 0 | 0 |
| B8090605 | WALTHAM | MA | | 11/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,071,250 | 3,071,250 | 0 | 0 | 0 |
| A7011214 | WORCESTER | MA | | 03/30/2007 | | 267,143 | 0 | 0 | 0 | 0 | 0 | 0 | 13,333 | 13,333 | 0 | 0 | 0 |
| B2040908 | ANNAPOLIS | MD | | 08/21/2012 | | 402,412 | 0 | 0 | 0 | 0 | 0 | 0 | 38,012 | 38,012 | 0 | 0 | 0 |
| B3050301 | ANNAPOLIS | MD | | 07/18/2013 | | 2,053,225 | 0 | 0 | 0 | 0 | 0 | 0 | 63,424 | 63,424 | 0 | 0 | 0 |
| B5021804 | ANNAPOLIS | MD | | 05/13/2015 | | 597,115 | 0 | 0 | 0 | 0 | 0 | 0 | 24,340 | 24,340 | 0 | 0 | 0 |
| B6050401 | ANNAPOLIS | MD | | 07/01/2016 | | 2,667,084 | 0 | 0 | 0 | 0 | 0 | 0 | 69,078 | 69,078 | 0 | 0 | 0 |
| B8061101 | ANNAPOLIS | MD | | 09/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,160,265 | 9,160,265 | 0 | 0 | 0 |
| B2052901 | ARBUTUS | MD | | 06/27/2012 | | 1,486,345 | 0 | 0 | 0 | 0 | 0 | 0 | 45,905 | 45,905 | 0 | 0 | 0 |
| A7082801 | BALTIMORE | MD | | 12/07/2007 | | 452,396 | 0 | 0 | 0 | 0 | 0 | 0 | 20,830 | 20,830 | 0 | 0 | 0 |
| B1111601 | BALTIMORE | MD | | 01/30/2012 | | 595,638 | 0 | 0 | 0 | 0 | 0 | 0 | 20,749 | 20,749 | 0 | 0 | 0 |
| B1122103 | BALTIMORE | MD | | 05/17/2012 | | 643,483 | 0 | 0 | 0 | 0 | 0 | 0 | 21,392 | 21,392 | 0 | 0 | 0 |
| B1122104 | BALTIMORE | MD | | 05/17/2012 | | 177,821 | 0 | 0 | 0 | 0 | 0 | 0 | 5,912 | 5,912 | 0 | 0 | 0 |
| B2052902 | BALTIMORE | MD | | 06/27/2012 | | 1,538,342 | 0 | 0 | 0 | 0 | 0 | 0 | 47,505 | 47,505 | 0 | 0 | 0 |
| B2052903 | BALTIMORE | MD | | 06/27/2012 | | 519,708 | 0 | 0 | 0 | 0 | 0 | 0 | 16,049 | 16,049 | 0 | 0 | 0 |
| B2052904 | BALTIMORE | MD | | 06/27/2012 | | 228,638 | 0 | 0 | 0 | 0 | 0 | 0 | 7,069 | 7,069 | 0 | 0 | 0 |
| B2052905 | BALTIMORE | MD | | 06/27/2012 | | 660,003 | 0 | 0 | 0 | 0 | 0 | 0 | 20,388 | 20,388 | 0 | 0 | 0 |
| B2121705 | BALTIMORE | MD | | 03/29/2013 | | 2,628,587 | 0 | 0 | 0 | 0 | 0 | 0 | 80,913 | 80,913 | 0 | 0 | 0 |
| B3082302 | BALTIMORE | MD | | 11/15/2013 | | 1,757,088 | 0 | 0 | 0 | 0 | 0 | 0 | 55,304 | 55,304 | 0 | 0 | 0 |
| B4050801 | BALTIMORE | MD | | 07/16/2014 | | 1,228,607 | 0 | 0 | 0 | 0 | 0 | 0 | 35,855 | 35,855 | 0 | 0 | 0 |
| B4072402 | BALTIMORE | MD | | 09/29/2014 | | 320,730 | 0 | 0 | 0 | 0 | 0 | 0 | 9,534 | 9,534 | 0 | 0 | 0 |
| B4081302 | BALTIMORE | MD | | 10/01/2014 | | 530,149 | 0 | 0 | 0 | 0 | 0 | 0 | 14,093 | 14,093 | 0 | 0 | 0 |
| B6060202 | BALTIMORE | MD | | 08/12/2016 | | 946,738 | 0 | 0 | 0 | 0 | 0 | 0 | 23,995 | 23,995 | 0 | 0 | 0 |
| B6082302 | BALTIMORE | MD | | 11/30/2016 | | 12,009,316 | 0 | 0 | 0 | 0 | 0 | 0 | 214,859 | 214,859 | 0 | 0 | 0 |
| B6090101 | BALTIMORE | MD | | 10/31/2016 | | 697,004 | 0 | 0 | 0 | 0 | 0 | 0 | 12,538 | 12,538 | 0 | 0 | 0 |
| B7061401 | BALTIMORE | MD | | 08/24/2017 | | 855,567 | 0 | 0 | 0 | 0 | 0 | 0 | 18,279 | 18,279 | 0 | 0 | 0 |
| B7090602 | BALTIMORE | MD | | 10/18/2017 | | 3,908,176 | 0 | 0 | 0 | 0 | 0 | 0 | 84,021 | 84,021 | 0 | 0 | 0 |
| B7112002 | BALTIMORE | MD | | 05/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,105,975 | 1,105,975 | 0 | 0 | 0 |
| B7120401 | BALTIMORE | MD | | 01/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,693,000 | 7,693,000 | 0 | 0 | 0 |
| B8010302 | BALTIMORE | MD | | 03/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 315,681 | 315,681 | 0 | 0 | 0 |
| B8032601 | BALTIMORE | MD | | 07/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,941,948 | 11,941,948 | 0 | 0 | 0 |
| B8040501 | BALTIMORE | MD | | 06/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,018,509 | 11,018,509 | 0 | 0 | 0 |
| B8042303 | BALTIMORE | MD | | 08/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,260,185 | 8,260,185 | 0 | 0 | 0 |
| B8051506 | BALTIMORE | MD | | 08/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,596,438 | 1,596,438 | 0 | 0 | 0 |
| B8052303 | BALTIMORE | MD | | 09/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,051,342 | 3,051,342 | 0 | 0 | 0 |
| B8080101 | BALTIMORE | MD | | 11/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 998,750 | 998,750 | 0 | 0 | 0 |
| B8091202 | BALTIMORE | MD | | 11/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,945,125 | 1,945,125 | 0 | 0 | 0 |
| A3052701 | BEL AIR | MD | | 08/28/2003 | | 264,435 | 0 | 0 | 0 | 0 | 0 | 0 | 39,981 | 39,981 | 0 | 0 | 0 |
| A3052702 | BEL AIR | MD | | 08/28/2003 | | 272,811 | 0 | 0 | 0 | 0 | 0 | 0 | 41,253 | 41,253 | 0 | 0 | 0 |
| A3052704 | BEL AIR | MD | | 08/28/2003 | | 411,621 | 0 | 0 | 0 | 0 | 0 | 0 | 62,206 | 62,206 | 0 | 0 | 0 |
| A3110501 | BEL AIR | MD | | 01/30/2004 | | 601,882 | 0 | 0 | 0 | 0 | 0 | 0 | 82,610 | 82,610 | 0 | 0 | 0 |
| A3110502 | BEL AIR | MD | | 01/30/2004 | | 568,768 | 0 | 0 | 0 | 0 | 0 | 0 | 78,059 | 78,059 | 0 | 0 | 0 |
| A3110503 | BEL AIR | MD | | 01/30/2004 | | 268,622 | 0 | 0 | 0 | 0 | 0 | 0 | 36,888 | 36,888 | 0 | 0 | 0 |
| A3110504 | BEL AIR | MD | | 01/30/2004 | | 510,487 | 0 | 0 | 0 | 0 | 0 | 0 | 70,075 | 70,075 | 0 | 0 | 0 |
| A3110505 | BEL AIR | MD | | 01/30/2004 | | 120,801 | 0 | 0 | 0 | 0 | 0 | 0 | 16,608 | 16,608 | 0 | 0 | 0 |
| A3110506 | BEL AIR | MD | | 01/30/2004 | | 47,686 | 0 | 0 | 0 | 0 | 0 | 0 | 6,603 | 6,603 | 0 | 0 | 0 |
| A3110508 | BEL AIR | MD | | 01/30/2004 | | 791,093 | 0 | 0 | 0 | 0 | 0 | 0 | 108,568 | 108,568 | 0 | 0 | 0 |
| B3093006 | BEL AIR | MD | | 12/26/2013 | | 382,107 | 0 | 0 | 0 | 0 | 0 | 0 | 8,594 | 8,594 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7100902 | BELTSVILLE | MD | | 11/30/2007 | | 332,648 | 0 | 0 | 0 | 0 | 0 | 0 | 15,282 | 15,282 | 0 | 0 | 0 |
| B2071702 | BELTSVILLE | MD | | 08/16/2012 | | 2,834,313 | 0 | 0 | 0 | 0 | 0 | 0 | 91,191 | 91,191 | 0 | 0 | 0 |
| B5091001 | BELTSVILLE | MD | | 01/14/2016 | | 1,080,035 | 0 | 0 | 0 | 0 | 0 | 0 | 19,507 | 19,507 | 0 | 0 | 0 |
| B6121903 | BETHESDA | MD | | 02/03/2017 | | 3,075,066 | 0 | 0 | 0 | 0 | 0 | 0 | 55,362 | 55,362 | 0 | 0 | 0 |
| B7032001 | BOWIE | MD | | 05/19/2017 | | 4,304,059 | 0 | 0 | 0 | 0 | 0 | 0 | 95,215 | 95,215 | 0 | 0 | 0 |
| B2041206 | BRENTWOOD | MD | | 07/31/2012 | | 84,532 | 0 | 0 | 0 | 0 | 0 | 0 | 6,899 | 6,899 | 0 | 0 | 0 |
| B4011505 | CAMBRIDGE | MD | | 04/18/2014 | | 1,690,133 | 0 | 0 | 0 | 0 | 0 | 0 | 110,249 | 110,249 | 0 | 0 | 0 |
| B4040107 | CAMBRIDGE | MD | | 06/27/2014 | | 601,712 | 0 | 0 | 0 | 0 | 0 | 0 | 24,184 | 24,184 | 0 | 0 | 0 |
| B7030309 | COLMAR MANOR | MD | | 06/01/2017 | | 1,115,990 | 0 | 0 | 0 | 0 | 0 | 0 | 22,464 | 22,464 | 0 | 0 | 0 |
| B0071903 | COLUMBIA | MD | | 09/23/2010 | | 101,695 | 0 | 0 | 0 | 0 | 0 | 0 | 34,194 | 34,194 | 0 | 0 | 0 |
| B4031207 | DISTRICT HEIGHTS | MD | | 05/30/2014 | | 987,273 | 0 | 0 | 0 | 0 | 0 | 0 | 26,660 | 26,660 | 0 | 0 | 0 |
| B1012007 | DUNKIRK | MD | | 03/10/2011 | | 1,721,088 | 0 | 0 | 0 | 0 | 0 | 0 | 52,522 | 52,522 | 0 | 0 | 0 |
| B5121701 | EDGEWOOD | MD | | 01/20/2016 | | 1,831,997 | 0 | 0 | 0 | 0 | 0 | 0 | 47,491 | 47,491 | 0 | 0 | 0 |
| B4121001 | ELKTON | MD | | 02/13/2015 | | 1,387,714 | 0 | 0 | 0 | 0 | 0 | 0 | 36,571 | 36,571 | 0 | 0 | 0 |
| B2101813 | ELLICOTT CITY | MD | | 12/13/2012 | | 1,515,550 | 0 | 0 | 0 | 0 | 0 | 0 | 46,245 | 46,245 | 0 | 0 | 0 |
| B2102402 | ELLICOTT CITY | MD | | 12/18/2012 | | 1,455,296 | 0 | 0 | 0 | 0 | 0 | 0 | 43,799 | 43,799 | 0 | 0 | 0 |
| B2102403 | ELLICOTT CITY | MD | | 12/18/2012 | | 1,898,233 | 0 | 0 | 0 | 0 | 0 | 0 | 57,124 | 57,124 | 0 | 0 | 0 |
| B2102403-1 | ELLICOTT CITY | MD | | 11/18/2014 | | 171,810 | 0 | 0 | 0 | 0 | 0 | 0 | 5,077 | 5,077 | 0 | 0 | 0 |
| B7030307 | FOREST HILL | MD | | 06/30/2017 | | 4,621,207 | 0 | 0 | 0 | 0 | 0 | 0 | 3,297,515 | 3,297,515 | 0 | 0 | 0 |
| B6033002 | FREDERICK | MD | | 05/26/2016 | | 2,526,223 | 0 | 0 | 0 | 0 | 0 | 0 | 64,027 | 64,027 | 0 | 0 | 0 |
| B6092001 | FREDERICK | MD | | 12/06/2016 | | 922,005 | 0 | 0 | 0 | 0 | 0 | 0 | 22,862 | 22,862 | 0 | 0 | 0 |
| B7090604 | FREDERICK | MD | | 10/27/2017 | | 11,550,076 | 0 | 0 | 0 | 0 | 0 | 0 | 257,298 | 257,298 | 0 | 0 | 0 |
| A6032908 | GAITHERSBURG | MD | | 12/31/2006 | | 216,018 | 0 | 0 | 0 | 0 | 0 | 0 | 19,554 | 19,554 | 0 | 0 | 0 |
| B2072003 | GAITHERSBURG | MD | | 10/01/2012 | | 592,446 | 0 | 0 | 0 | 0 | 0 | 0 | 47,474 | 47,474 | 0 | 0 | 0 |
| B5032404 | GAITHERSBURG | MD | | 05/28/2015 | | 2,348,297 | 0 | 0 | 0 | 0 | 0 | 0 | 65,715 | 65,715 | 0 | 0 | 0 |
| B3030120 | GERMANTOWN | MD | | 07/31/2013 | | 866,059 | 0 | 0 | 0 | 0 | 0 | 0 | 23,861 | 23,861 | 0 | 0 | 0 |
| A4122203 | GLEN BURNIE | MD | | 03/18/2005 | | 109,825 | 0 | 0 | 0 | 0 | 0 | 0 | 45,282 | 45,282 | 0 | 0 | 0 |
| A9031701 | GLEN BURNIE | MD | | 05/21/2009 | | 1,468,730 | 0 | 0 | 0 | 0 | 0 | 0 | 48,526 | 48,526 | 0 | 0 | 0 |
| B3022502 | GLEN BURNIE | MD | | 04/12/2013 | | 915,513 | 0 | 0 | 0 | 0 | 0 | 0 | 28,012 | 28,012 | 0 | 0 | 0 |
| B3041203 | GLEN BURNIE | MD | | 07/09/2013 | | 2,824,919 | 0 | 0 | 0 | 0 | 0 | 0 | 83,617 | 83,617 | 0 | 0 | 0 |
| B3100901 | HAGERSTOWN | MD | | 01/30/2014 | | 1,572,139 | 0 | 0 | 0 | 0 | 0 | 0 | 41,640 | 41,640 | 0 | 0 | 0 |
| B4021102 | HAGERSTOWN | MD | | 06/02/2014 | | 2,328,926 | 0 | 0 | 0 | 0 | 0 | 0 | 66,365 | 66,365 | 0 | 0 | 0 |
| B4032503 | HAGERSTOWN | MD | | 06/19/2014 | | 937,699 | 0 | 0 | 0 | 0 | 0 | 0 | 26,722 | 26,722 | 0 | 0 | 0 |
| B5122802 | HAGERSTOWN | MD | | 03/31/2016 | | 1,063,809 | 0 | 0 | 0 | 0 | 0 | 0 | 26,828 | 26,828 | 0 | 0 | 0 |
| B7033101 | HAGERSTOWN | MD | | 06/15/2017 | | 525,568 | 0 | 0 | 0 | 0 | 0 | 0 | 11,972 | 11,972 | 0 | 0 | 0 |
| B3082005 | HALETHORPE | MD | | 10/15/2013 | | 669,362 | 0 | 0 | 0 | 0 | 0 | 0 | 18,078 | 18,078 | 0 | 0 | 0 |
| A3110507 | HAVRE DE GRACE | MD | | 01/30/2004 | | 116,298 | 0 | 0 | 0 | 0 | 0 | 0 | 15,996 | 15,996 | 0 | 0 | 0 |
| B2111901 | JEFFERSON | MD | | 01/29/2013 | | 474,443 | 0 | 0 | 0 | 0 | 0 | 0 | 36,283 | 36,283 | 0 | 0 | 0 |
| B6060601 | KENSINGTON | MD | | 08/30/2016 | | 2,102,755 | 0 | 0 | 0 | 0 | 0 | 0 | 54,174 | 54,174 | 0 | 0 | 0 |
| A1090601 | LANDOVER | MD | | 12/13/2001 | | 406,040 | 0 | 0 | 0 | 0 | 0 | 0 | 37,847 | 37,847 | 0 | 0 | 0 |
| A10906013 | LANDOVER | MD | | 02/28/2007 | | 236,274 | 0 | 0 | 0 | 0 | 0 | 0 | 22,028 | 22,028 | 0 | 0 | 0 |
| B3103109 | LANDOVER HILLS | MD | | 02/20/2014 | | 303,285 | 0 | 0 | 0 | 0 | 0 | 0 | 8,345 | 8,345 | 0 | 0 | 0 |
| B6041302 | LINTHICUM HEIGHTS | MD | | 05/19/2016 | | 14,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 192,261 | 192,261 | 0 | 0 | 0 |
| B3010402 | MILLERSVILE | MD | | 05/30/2013 | | 735,238 | 0 | 0 | 0 | 0 | 0 | 0 | 54,635 | 54,635 | 0 | 0 | 0 |
| B7050503 | NOTTINGHAM | MD | | 07/25/2017 | | 1,018,001 | 0 | 0 | 0 | 0 | 0 | 0 | 23,473 | 23,473 | 0 | 0 | 0 |
| A5112302 | OCEAN CITY | MD | | 12/31/2006 | | 168,354 | 0 | 0 | 0 | 0 | 0 | 0 | 48,294 | 48,294 | 0 | 0 | 0 |
| B5071302 | OWINGS MILLS | MD | | 09/30/2015 | | 675,002 | 0 | 0 | 0 | 0 | 0 | 0 | 17,338 | 17,338 | 0 | 0 | 0 |
| A8022009 | PASADENA | MD | | 05/07/2008 | | 625,570 | 0 | 0 | 0 | 0 | 0 | 0 | 26,642 | 26,642 | 0 | 0 | 0 |
| A8022010 | PASADENA | MD | | 05/07/2008 | | 735,045 | 0 | 0 | 0 | 0 | 0 | 0 | 31,307 | 31,307 | 0 | 0 | 0 |
| A8080601 | PASADENA | MD | | 09/26/2008 | | 362,617 | 0 | 0 | 0 | 0 | 0 | 0 | 23,693 | 23,693 | 0 | 0 | 0 |
| B5041304 | PASADENA | MD | | 06/12/2015 | | 1,462,826 | 0 | 0 | 0 | 0 | 0 | 0 | 38,851 | 38,851 | 0 | 0 | 0 |
| B3030119 | PIKESVILLE | MD | | 04/10/2013 | | 373,655 | 0 | 0 | 0 | 0 | 0 | 0 | 10,655 | 10,655 | 0 | 0 | 0 |
| B3062507 | PIKESVILLE | MD | | 08/30/2013 | | 986,024 | 0 | 0 | 0 | 0 | 0 | 0 | 28,594 | 28,594 | 0 | 0 | 0 |
| B6051603 | REISTERSTOWN | MD | | 08/12/2016 | | 702,726 | 0 | 0 | 0 | 0 | 0 | 0 | 16,661 | 16,661 | 0 | 0 | 0 |
| B5090301 | RIVERDALE | MD | | 11/09/2015 | | 2,501,095 | 0 | 0 | 0 | 0 | 0 | 0 | 64,530 | 64,530 | 0 | 0 | 0 |
| B1100101 | ROCKVILLE | MD | | 01/24/2012 | | 464,476 | 0 | 0 | 0 | 0 | 0 | 0 | 22,300 | 22,300 | 0 | 0 | 0 |
| B3012805 | ROCKVILLE | MD | | 03/28/2013 | | 334,916 | 0 | 0 | 0 | 0 | 0 | 0 | 15,424 | 15,424 | 0 | 0 | 0 |
| B6061601 | ROCKVILLE | MD | | 08/31/2016 | | 12,843,631 | 0 | 0 | 0 | 0 | 0 | 0 | 289,375 | 289,375 | 0 | 0 | 0 |
| B6101002 | ROCKVILLE | MD | | 02/10/2017 | | 644,073 | 0 | 0 | 0 | 0 | 0 | 0 | 15,796 | 15,796 | 0 | 0 | 0 |
| A4012901 | ROSEDALE | MD | | 04/30/2004 | | 225,484 | 0 | 0 | 0 | 0 | 0 | 0 | 31,161 | 31,161 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8051504 | SYKESVILLE | MD | | 10/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,521,501 | 4,521,501 | 0 | 0 | 0 |
| B4120202 | TIMONIUM | MD | | 05/08/2015 | | 6,712,264 | 0 | 0 | 0 | 0 | 0 | 0 | 273,516 | 273,516 | 0 | 0 | 0 |
| A4052112 | TOWSON | MD | | 08/18/2004 | | 171,182 | 0 | 0 | 0 | 0 | 0 | 0 | 95,563 | 95,563 | 0 | 0 | 0 |
| B3101401 | TOWSON | MD | | 12/30/2013 | | 2,086,112 | 0 | 0 | 0 | 0 | 0 | 0 | 63,432 | 63,432 | 0 | 0 | 0 |
| B5012703 | TOWSON | MD | | 04/22/2015 | | 625,859 | 0 | 0 | 0 | 0 | 0 | 0 | 17,346 | 17,346 | 0 | 0 | 0 |
| B8082901 | TOWSON | MD | | 11/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,924,375 | 3,924,375 | 0 | 0 | 0 |
| B4091905 | WALDORF | MD | | 12/30/2014 | | 1,677,989 | 0 | 0 | 0 | 0 | 0 | 0 | 45,444 | 45,444 | 0 | 0 | 0 |
| B7102401 | WHITE MARSH | MD | | 12/21/2017 | | 9,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,506,403 | 4,506,403 | 0 | 0 | 0 |
| B4092304 | WINDSOR MILL | MD | | 11/21/2014 | | 2,470,313 | 0 | 0 | 0 | 0 | 0 | 0 | 67,303 | 67,303 | 0 | 0 | 0 |
| B6021601 | WINDSOR MILL | MD | | 04/14/2016 | | 2,800,020 | 0 | 0 | 0 | 0 | 0 | 0 | 71,364 | 71,364 | 0 | 0 | 0 |
| A6121305 | BIDDEFORD | ME | | 03/12/2007 | | 681,745 | 0 | 0 | 0 | 0 | 0 | 0 | 34,025 | 34,025 | 0 | 0 | 0 |
| A8050902 | BINGHAM | ME | | 07/31/2008 | | 83,536 | 0 | 0 | 0 | 0 | 0 | 0 | 12,579 | 12,579 | 0 | 0 | 0 |
| A7052504 | BREWER | ME | | 08/15/2007 | | 161,786 | 0 | 0 | 0 | 0 | 0 | 0 | 6,836 | 6,836 | 0 | 0 | 0 |
| A8050901 | LEWISTON | ME | | 07/31/2008 | | 105,906 | 0 | 0 | 0 | 0 | 0 | 0 | 15,934 | 15,934 | 0 | 0 | 0 |
| A8050903 | MILBRIDGE | ME | | 07/31/2008 | | 121,528 | 0 | 0 | 0 | 0 | 0 | 0 | 18,293 | 18,293 | 0 | 0 | 0 |
| A6032202 | PORTLAND | ME | | 12/31/2006 | | 134,548 | 0 | 0 | 0 | 0 | 0 | 0 | 7,420 | 7,420 | 0 | 0 | 0 |
| A4031207 | SACO | ME | | 06/14/2004 | | 409,304 | 0 | 0 | 0 | 0 | 0 | 0 | 38,021 | 38,021 | 0 | 0 | 0 |
| A4031208 | SACO | ME | | 06/14/2004 | | 460,819 | 0 | 0 | 0 | 0 | 0 | 0 | 42,803 | 42,803 | 0 | 0 | 0 |
| A5041103 | SOUTH PORTLAND | ME | | 06/17/2005 | | 342,865 | 0 | 0 | 0 | 0 | 0 | 0 | 18,536 | 18,536 | 0 | 0 | 0 |
| A7062902 | WATERVILLE | ME | | 11/09/2007 | | 222,939 | 0 | 0 | 0 | 0 | 0 | 0 | 17,631 | 17,631 | 0 | 0 | 0 |
| B1021101 | ANN ARBOR | MI | | 06/15/2011 | | 900,310 | 0 | 0 | 0 | 0 | 0 | 0 | 41,189 | 41,189 | 0 | 0 | 0 |
| B5041601 | ANN ARBOR | MI | | 07/16/2015 | | 1,207,950 | 0 | 0 | 0 | 0 | 0 | 0 | 45,825 | 45,825 | 0 | 0 | 0 |
| B6042602 | ANN ARBOR | MI | | 06/29/2016 | | 19,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 160,867 | 160,867 | 0 | 0 | 0 |
| B6052705 | ANN ARBOR | MI | | 08/17/2016 | | 2,567,168 | 0 | 0 | 0 | 0 | 0 | 0 | 89,259 | 89,259 | 0 | 0 | 0 |
| B6081703 | ANN ARBOR | MI | | 10/06/2016 | | 1,843,336 | 0 | 0 | 0 | 0 | 0 | 0 | 46,972 | 46,972 | 0 | 0 | 0 |
| B6122201 | ANN ARBOR | MI | | 03/09/2017 | | 2,149,538 | 0 | 0 | 0 | 0 | 0 | 0 | 47,274 | 47,274 | 0 | 0 | 0 |
| B7011702 | ANN ARBOR | MI | | 04/03/2017 | | 922,081 | 0 | 0 | 0 | 0 | 0 | 0 | 20,167 | 20,167 | 0 | 0 | 0 |
| B7050502 | ANN ARBOR | MI | | 06/29/2017 | | 1,164,866 | 0 | 0 | 0 | 0 | 0 | 0 | 25,175 | 25,175 | 0 | 0 | 0 |
| B7072607 | ANN ARBOR | MI | | 09/29/2017 | | 678,067 | 0 | 0 | 0 | 0 | 0 | 0 | 14,401 | 14,401 | 0 | 0 | 0 |
| A7052105 | AUBURN HILLS | MI | | 08/13/2007 | | 535,641 | 0 | 0 | 0 | 0 | 0 | 0 | 24,804 | 24,804 | 0 | 0 | 0 |
| A8081802 | AUBURN HILLS | MI | | 11/19/2008 | | 804,836 | 0 | 0 | 0 | 0 | 0 | 0 | 32,644 | 32,644 | 0 | 0 | 0 |
| A9031304 | AUBURN HILLS | MI | | 04/30/2009 | | 303,069 | 0 | 0 | 0 | 0 | 0 | 0 | 12,772 | 12,772 | 0 | 0 | 0 |
| B5050807 | AUBURN HILLS | MI | | 07/29/2015 | | 1,568,439 | 0 | 0 | 0 | 0 | 0 | 0 | 54,206 | 54,206 | 0 | 0 | 0 |
| B6031802 | AUBURN HILLS | MI | | 06/10/2016 | | 554,295 | 0 | 0 | 0 | 0 | 0 | 0 | 19,528 | 19,528 | 0 | 0 | 0 |
| B6092302 | AUBURN HILLS | MI | | 11/29/2016 | | 663,781 | 0 | 0 | 0 | 0 | 0 | 0 | 22,923 | 22,923 | 0 | 0 | 0 |
| B6042802 | BELLEVILLE | MI | | 07/08/2016 | | 1,068,032 | 0 | 0 | 0 | 0 | 0 | 0 | 26,767 | 26,767 | 0 | 0 | 0 |
| B5091402 | BERKLEY | MI | | 12/07/2015 | | 861,230 | 0 | 0 | 0 | 0 | 0 | 0 | 30,445 | 30,445 | 0 | 0 | 0 |
| B4101702 | BINGHAM FARMS | MI | | 12/19/2014 | | 703,625 | 0 | 0 | 0 | 0 | 0 | 0 | 27,388 | 27,388 | 0 | 0 | 0 |
| B1071502 | BIRMINGHAM | MI | | 09/28/2011 | | 552,056 | 0 | 0 | 0 | 0 | 0 | 0 | 25,481 | 25,481 | 0 | 0 | 0 |
| B2041702 | BIRMINGHAM | MI | | 05/30/2012 | | 912,324 | 0 | 0 | 0 | 0 | 0 | 0 | 39,186 | 39,186 | 0 | 0 | 0 |
| B2080604 | BIRMINGHAM | MI | | 01/30/2013 | | 257,561 | 0 | 0 | 0 | 0 | 0 | 0 | 19,945 | 19,945 | 0 | 0 | 0 |
| B3030103 | BIRMINGHAM | MI | | 06/25/2013 | | 616,017 | 0 | 0 | 0 | 0 | 0 | 0 | 26,261 | 26,261 | 0 | 0 | 0 |
| B3072501 | BIRMINGHAM | MI | | 10/01/2013 | | 582,473 | 0 | 0 | 0 | 0 | 0 | 0 | 22,317 | 22,317 | 0 | 0 | 0 |
| B1022203 | BRIGHTON | MI | | 05/10/2011 | | 1,131,070 | 0 | 0 | 0 | 0 | 0 | 0 | 53,185 | 53,185 | 0 | 0 | 0 |
| B3021901 | BRIGHTON | MI | | 04/17/2013 | | 318,044 | 0 | 0 | 0 | 0 | 0 | 0 | 24,028 | 24,028 | 0 | 0 | 0 |
| B3122002 | BRIGHTON | MI | | 02/28/2014 | | 301,641 | 0 | 0 | 0 | 0 | 0 | 0 | 20,068 | 20,068 | 0 | 0 | 0 |
| B7022201 | CALEDONIA TOWNSHIP | MI | | 04/27/2017 | | 852,285 | 0 | 0 | 0 | 0 | 0 | 0 | 25,274 | 25,274 | 0 | 0 | 0 |
| B4121002 | CEDAR SPRINGS | MI | | 02/26/2015 | | 1,014,674 | 0 | 0 | 0 | 0 | 0 | 0 | 38,038 | 38,038 | 0 | 0 | 0 |
| B2100105 | CHARLEVOIX | MI | | 12/03/2012 | | 2,194,135 | 0 | 0 | 0 | 0 | 0 | 0 | 91,359 | 91,359 | 0 | 0 | 0 |
| B2021502 | CHESTERFIELD TOWNSHIP | MI | | 04/11/2012 | | 1,624,571 | 0 | 0 | 0 | 0 | 0 | 0 | 48,186 | 48,186 | 0 | 0 | 0 |
| B2021502-1 | CHESTERFIELD TOWNSHIP | MI | | 11/12/2014 | | 349,505 | 0 | 0 | 0 | 0 | 0 | 0 | 10,367 | 10,367 | 0 | 0 | 0 |
| B4071102 | CLARKSTON | MI | | 09/15/2014 | | 970,056 | 0 | 0 | 0 | 0 | 0 | 0 | 36,871 | 36,871 | 0 | 0 | 0 |
| A9070701 | CLINTON TOWNSHIP | MI | | 11/25/2009 | | 140,060 | 0 | 0 | 0 | 0 | 0 | 0 | 9,078 | 9,078 | 0 | 0 | 0 |
| B1040101 | CLINTON TOWNSHIP | MI | | 06/14/2011 | | 345,857 | 0 | 0 | 0 | 0 | 0 | 0 | 34,298 | 34,298 | 0 | 0 | 0 |
| B5120402 | COMMERCE | MI | | 02/26/2016 | | 406,310 | 0 | 0 | 0 | 0 | 0 | 0 | 14,701 | 14,701 | 0 | 0 | 0 |
| B4042801 | COMMERCE TOWNSHIP | MI | | 07/11/2014 | | 617,785 | 0 | 0 | 0 | 0 | 0 | 0 | 23,838 | 23,838 | 0 | 0 | 0 |
| A6051604 | COMSTOCK PARK | MI | | 12/31/2006 | | 283,142 | 0 | 0 | 0 | 0 | 0 | 0 | 70,683 | 70,683 | 0 | 0 | 0 |
| A4032906 | DETROIT | MI | | 06/15/2004 | | 407,889 | 0 | 0 | 0 | 0 | 0 | 0 | 52,308 | 52,308 | 0 | 0 | 0 |
| B2020305 | DETROIT | MI | | 05/18/2012 | | 647,120 | 0 | 0 | 0 | 0 | 0 | 0 | 51,826 | 51,826 | 0 | 0 | 0 |
| B4031801 | DETROIT | MI | | 06/05/2014 | | 600,848 | 0 | 0 | 0 | 0 | 0 | 0 | 25,791 | 25,791 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5081107 | DETROIT | MI | | 11/03/2015 | | 365,083 | 0 | 0 | 0 | 0 | 0 | 0 | 12,527 | 12,527 | 0 | 0 | 0 |
| B5091701 | DETROIT | MI | | 01/06/2016 | | 582,084 | 0 | 0 | 0 | 0 | 0 | 0 | 32,611 | 32,611 | 0 | 0 | 0 |
| B7050801 | DETROIT | MI | | 07/21/2017 | | 668,416 | 0 | 0 | 0 | 0 | 0 | 0 | 14,362 | 14,362 | 0 | 0 | 0 |
| B8062102 | DETROIT | MI | | 09/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 570,147 | 570,147 | 0 | 0 | 0 |
| B8090507 | DETROIT | MI | | 11/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 852,725 | 852,725 | 0 | 0 | 0 |
| B4030402 | EAST LANSING | MI | | 05/23/2014 | | 891,777 | 0 | 0 | 0 | 0 | 0 | 0 | 33,504 | 33,504 | 0 | 0 | 0 |
| B5032402 | EAST LANSING | MI | | 06/17/2015 | | 938,603 | 0 | 0 | 0 | 0 | 0 | 0 | 37,127 | 37,127 | 0 | 0 | 0 |
| B7050301 | FARMINGTON | MI | | 07/17/2017 | | 502,011 | 0 | 0 | 0 | 0 | 0 | 0 | 16,041 | 16,041 | 0 | 0 | 0 |
| A7080704 | FARMINGTON HILLS | MI | | 11/20/2007 | | 163,330 | 0 | 0 | 0 | 0 | 0 | 0 | 12,079 | 12,079 | 0 | 0 | 0 |
| A8031402 | FARMINGTON HILLS | MI | | 05/30/2008 | | 484,945 | 0 | 0 | 0 | 0 | 0 | 0 | 20,331 | 20,331 | 0 | 0 | 0 |
| A9021002 | FARMINGTON HILLS | MI | | 03/31/2009 | | 1,343,615 | 0 | 0 | 0 | 0 | 0 | 0 | 77,079 | 77,079 | 0 | 0 | 0 |
| B2052403 | FARMINGTON HILLS | MI | | 10/30/2012 | | 335,778 | 0 | 0 | 0 | 0 | 0 | 0 | 25,721 | 25,721 | 0 | 0 | 0 |
| B4072803 | FARMINGTON HILLS | MI | | 10/08/2014 | | 730,773 | 0 | 0 | 0 | 0 | 0 | 0 | 26,944 | 26,944 | 0 | 0 | 0 |
| B4102401 | FARMINGTON HILLS | MI | | 01/30/2015 | | 1,081,305 | 0 | 0 | 0 | 0 | 0 | 0 | 41,309 | 41,309 | 0 | 0 | 0 |
| B3030105 | FENTON | MI | | 05/15/2013 | | 1,461,821 | 0 | 0 | 0 | 0 | 0 | 0 | 62,788 | 62,788 | 0 | 0 | 0 |
| B5040801 | FENTON | MI | | 08/31/2015 | | 489,673 | 0 | 0 | 0 | 0 | 0 | 0 | 13,478 | 13,478 | 0 | 0 | 0 |
| A6051603 | FLINT | MI | | 12/31/2006 | | 157,720 | 0 | 0 | 0 | 0 | 0 | 0 | 29,916 | 29,916 | 0 | 0 | 0 |
| B4031804 | FLINT | MI | | 06/05/2014 | | 1,009,245 | 0 | 0 | 0 | 0 | 0 | 0 | 96,588 | 96,588 | 0 | 0 | 0 |
| B4070901 | GARDEN CITY | MI | | 10/01/2014 | | 655,133 | 0 | 0 | 0 | 0 | 0 | 0 | 23,484 | 23,484 | 0 | 0 | 0 |
| B2022302 | GAYLORD | MI | | 04/25/2012 | | 374,650 | 0 | 0 | 0 | 0 | 0 | 0 | 30,882 | 30,882 | 0 | 0 | 0 |
| B2030802 | GRAND RAPIDS | MI | | 05/02/2012 | | 1,215,800 | 0 | 0 | 0 | 0 | 0 | 0 | 56,403 | 56,403 | 0 | 0 | 0 |
| B2030802-1 | GRAND RAPIDS | MI | | 06/14/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 232,668 | 232,668 | 0 | 0 | 0 |
| B2030804 | GRAND RAPIDS | MI | | 05/02/2012 | | 1,055,782 | 0 | 0 | 0 | 0 | 0 | 0 | 48,991 | 48,991 | 0 | 0 | 0 |
| B3061902 | GRAND RAPIDS | MI | | 09/06/2013 | | 237,521 | 0 | 0 | 0 | 0 | 0 | 0 | 16,840 | 16,840 | 0 | 0 | 0 |
| B3061903 | GRAND RAPIDS | MI | | 09/06/2013 | | 1,282,345 | 0 | 0 | 0 | 0 | 0 | 0 | 90,896 | 90,896 | 0 | 0 | 0 |
| B3091701 | GRAND RAPIDS | MI | | 12/10/2013 | | 849,746 | 0 | 0 | 0 | 0 | 0 | 0 | 19,183 | 19,183 | 0 | 0 | 0 |
| B3120402 | GRAND RAPIDS | MI | | 02/13/2014 | | 301,101 | 0 | 0 | 0 | 0 | 0 | 0 | 20,173 | 20,173 | 0 | 0 | 0 |
| B4011703 | GRAND RAPIDS | MI | | 03/24/2014 | | 845,196 | 0 | 0 | 0 | 0 | 0 | 0 | 22,768 | 22,768 | 0 | 0 | 0 |
| B4061802 | GRAND RAPIDS | MI | | 09/05/2014 | | 1,360,615 | 0 | 0 | 0 | 0 | 0 | 0 | 26,745 | 26,745 | 0 | 0 | 0 |
| B5033002 | GRAND RAPIDS | MI | | 06/22/2015 | | 686,167 | 0 | 0 | 0 | 0 | 0 | 0 | 25,906 | 25,906 | 0 | 0 | 0 |
| B5043001 | GRAND RAPIDS | MI | | 07/24/2015 | | 2,163,867 | 0 | 0 | 0 | 0 | 0 | 0 | 81,120 | 81,120 | 0 | 0 | 0 |
| B5060201 | GRAND RAPIDS | MI | | 08/20/2015 | | 737,952 | 0 | 0 | 0 | 0 | 0 | 0 | 26,829 | 26,829 | 0 | 0 | 0 |
| B6051703 | GRAND RAPIDS | MI | | 07/29/2016 | | 1,166,979 | 0 | 0 | 0 | 0 | 0 | 0 | 27,361 | 27,361 | 0 | 0 | 0 |
| B6071201 | GRAND RAPIDS | MI | | 10/05/2016 | | 1,678,855 | 0 | 0 | 0 | 0 | 0 | 0 | 41,384 | 41,384 | 0 | 0 | 0 |
| B7011802 | GRAND RAPIDS | MI | | 03/29/2017 | | 1,084,394 | 0 | 0 | 0 | 0 | 0 | 0 | 35,552 | 35,552 | 0 | 0 | 0 |
| A8081904 | HASTINGS | MI | | 10/31/2008 | | 215,226 | 0 | 0 | 0 | 0 | 0 | 0 | 13,754 | 13,754 | 0 | 0 | 0 |
| B3112601 | HIGHLAND PARK | MI | | 02/13/2014 | | 283,845 | 0 | 0 | 0 | 0 | 0 | 0 | 12,527 | 12,527 | 0 | 0 | 0 |
| B1061302 | HIGHLAND TOWNSHIP | MI | | 08/11/2011 | | 496,434 | 0 | 0 | 0 | 0 | 0 | 0 | 47,866 | 47,866 | 0 | 0 | 0 |
| B4080702 | HOMER | MI | | 10/24/2014 | | 1,692,862 | 0 | 0 | 0 | 0 | 0 | 0 | 95,175 | 95,175 | 0 | 0 | 0 |
| B4080702-1 | HOMER | MI | | 12/20/2017 | | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 691,665 | 691,665 | 0 | 0 | 0 |
| B5120405 | HOWELL | MI | | 02/26/2016 | | 679,539 | 0 | 0 | 0 | 0 | 0 | 0 | 24,589 | 24,589 | 0 | 0 | 0 |
| B2101901 | JACKSON | MI | | 12/14/2012 | | 1,483,342 | 0 | 0 | 0 | 0 | 0 | 0 | 55,908 | 55,908 | 0 | 0 | 0 |
| B2101901-1 | JACKSON | MI | | 10/29/2015 | | 661,971 | 0 | 0 | 0 | 0 | 0 | 0 | 27,013 | 27,013 | 0 | 0 | 0 |
| B3052002 | KALAMAZOO | MI | | 09/13/2013 | | 188,525 | 0 | 0 | 0 | 0 | 0 | 0 | 6,762 | 6,762 | 0 | 0 | 0 |
| B5043002 | KALAMAZOO | MI | | 07/27/2015 | | 2,080,262 | 0 | 0 | 0 | 0 | 0 | 0 | 55,793 | 55,793 | 0 | 0 | 0 |
| B7022203 | KENTWOOD | MI | | 04/27/2017 | | 847,562 | 0 | 0 | 0 | 0 | 0 | 0 | 25,137 | 25,137 | 0 | 0 | 0 |
| B8011202 | KENTWOOD | MI | | 03/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 849,464 | 849,464 | 0 | 0 | 0 |
| A8062002 | LAKE ORION | MI | | 08/29/2008 | | 200,668 | 0 | 0 | 0 | 0 | 0 | 0 | 13,311 | 13,311 | 0 | 0 | 0 |
| A8062003 | LAKE ORION | MI | | 08/29/2008 | | 200,668 | 0 | 0 | 0 | 0 | 0 | 0 | 13,311 | 13,311 | 0 | 0 | 0 |
| A9022710 | LANSING | MI | | 06/01/2009 | | 1,318,757 | 0 | 0 | 0 | 0 | 0 | 0 | 51,262 | 51,262 | 0 | 0 | 0 |
| B4020702 | LANSING | MI | | 05/09/2014 | | 429,837 | 0 | 0 | 0 | 0 | 0 | 0 | 17,405 | 17,405 | 0 | 0 | 0 |
| B4020703 | LANSING | MI | | 05/09/2014 | | 911,256 | 0 | 0 | 0 | 0 | 0 | 0 | 35,870 | 35,870 | 0 | 0 | 0 |
| B6030809 | LANSING | MI | | 04/29/2016 | | 3,361,643 | 0 | 0 | 0 | 0 | 0 | 0 | 117,057 | 117,057 | 0 | 0 | 0 |
| B7062602 | LANSING | MI | | 10/18/2017 | | 386,058 | 0 | 0 | 0 | 0 | 0 | 0 | 11,611 | 11,611 | 0 | 0 | 0 |
| B7071702 | LANSING | MI | | 10/31/2017 | | 403,986 | 0 | 0 | 0 | 0 | 0 | 0 | 12,491 | 12,491 | 0 | 0 | 0 |
| B5062501 | LINCOLN PARK | MI | | 09/10/2015 | | 580,371 | 0 | 0 | 0 | 0 | 0 | 0 | 196,123 | 196,123 | 0 | 0 | 0 |
| B7101602 | LINCOLN PARK | MI | | 12/13/2017 | | 875,000 | 0 | 0 | 0 | 0 | 0 | 0 | 470,204 | 470,204 | 0 | 0 | 0 |
| A6101305 | LIVONIA | MI | | 12/20/2006 | | 1,168,507 | 0 | 0 | 0 | 0 | 0 | 0 | 22,610 | 22,610 | 0 | 0 | 0 |
| A6101305-2 | LIVONIA | MI | | 10/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 129 | 129 | 0 | 0 | 0 |
| A61013053 | LIVONIA | MI | | 04/29/2010 | | 198,404 | 0 | 0 | 0 | 0 | 0 | 0 | 15,953 | 15,953 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7080701 | LIVONIA | MI | | 10/31/2007 | | 1,121,139 | 0 | 0 | 0 | 0 | 0 | 0 | 83,788 | 83,788 | 0 | 0 | 0 |
| B2012201 | LIVONIA | MI | | 03/30/2012 | | 625,234 | 0 | 0 | 0 | 0 | 0 | 0 | 28,410 | 28,410 | 0 | 0 | 0 |
| B3072402 | LIVONIA | MI | | 10/28/2013 | | 95,954 | 0 | 0 | 0 | 0 | 0 | 0 | 14,205 | 14,205 | 0 | 0 | 0 |
| B1112301 | MARSHALL | MI | | 03/27/2012 | | 559,451 | 0 | 0 | 0 | 0 | 0 | 0 | 25,413 | 25,413 | 0 | 0 | 0 |
| B4122201 | MARSHALL | MI | | 02/09/2015 | | 258,628 | 0 | 0 | 0 | 0 | 0 | 0 | 9,366 | 9,366 | 0 | 0 | 0 |
| B4013104 | MARYSVILLE | MI | | 04/07/2014 | | 606,646 | 0 | 0 | 0 | 0 | 0 | 0 | 22,142 | 22,142 | 0 | 0 | 0 |
| B5120204 | MOUNT CLEMENS | MI | | 02/16/2016 | | 366,919 | 0 | 0 | 0 | 0 | 0 | 0 | 19,697 | 19,697 | 0 | 0 | 0 |
| B5051801 | MOUNT MORRIS | MI | | 08/14/2015 | | 710,490 | 0 | 0 | 0 | 0 | 0 | 0 | 24,916 | 24,916 | 0 | 0 | 0 |
| A7032202 | MUNDY TOWNSHIP | MI | | 06/12/2007 | | 252,512 | 0 | 0 | 0 | 0 | 0 | 0 | 12,189 | 12,189 | 0 | 0 | 0 |
| B5090801 | NORTH BRANCH | MI | | 12/02/2015 | | 847,573 | 0 | 0 | 0 | 0 | 0 | 0 | 29,601 | 29,601 | 0 | 0 | 0 |
| B3082801 | NORTHVILLE | MI | | 11/08/2013 | | 336,520 | 0 | 0 | 0 | 0 | 0 | 0 | 13,798 | 13,798 | 0 | 0 | 0 |
| A5031703 | OWOSSO | MI | | 06/02/2005 | | 462,966 | 0 | 0 | 0 | 0 | 0 | 0 | 170,610 | 170,610 | 0 | 0 | 0 |
| B1112201 | PETOSKEY | MI | | 04/30/2012 | | 1,179,439 | 0 | 0 | 0 | 0 | 0 | 0 | 33,125 | 33,125 | 0 | 0 | 0 |
| A7032002 | PLYMOUTH | MI | | 06/19/2007 | | 597,984 | 0 | 0 | 0 | 0 | 0 | 0 | 47,633 | 47,633 | 0 | 0 | 0 |
| A9040302 | PLYMOUTH | MI | | 05/27/2009 | | 645,944 | 0 | 0 | 0 | 0 | 0 | 0 | 42,646 | 42,646 | 0 | 0 | 0 |
| A8111203 | PONTIAC | MI | | 01/21/2009 | | 543,518 | 0 | 0 | 0 | 0 | 0 | 0 | 18,375 | 18,375 | 0 | 0 | 0 |
| B1010702 | PONTIAC | MI | | 03/30/2011 | | 1,040,996 | 0 | 0 | 0 | 0 | 0 | 0 | 49,877 | 49,877 | 0 | 0 | 0 |
| A8081901 | PORTAGE | MI | | 10/30/2008 | | 575,596 | 0 | 0 | 0 | 0 | 0 | 0 | 40,675 | 40,675 | 0 | 0 | 0 |
| B3052103 | PORTAGE | MI | | 08/05/2013 | | 367,192 | 0 | 0 | 0 | 0 | 0 | 0 | 26,469 | 26,469 | 0 | 0 | 0 |
| B7022202 | PORTAGE | MI | | 04/27/2017 | | 852,285 | 0 | 0 | 0 | 0 | 0 | 0 | 25,274 | 25,274 | 0 | 0 | 0 |
| A8070301 | ROCHESTER HILLS | MI | | 10/10/2008 | | 316,533 | 0 | 0 | 0 | 0 | 0 | 0 | 20,490 | 20,490 | 0 | 0 | 0 |
| B2051403 | ROCKFORD | MI | | 07/12/2012 | | 581,222 | 0 | 0 | 0 | 0 | 0 | 0 | 24,840 | 24,840 | 0 | 0 | 0 |
| B5091501 | ROMULUS | MI | | 12/03/2015 | | 1,077,423 | 0 | 0 | 0 | 0 | 0 | 0 | 37,628 | 37,628 | 0 | 0 | 0 |
| A4072801 | ROYAL OAK | MI | | 11/10/2004 | | 250,738 | 0 | 0 | 0 | 0 | 0 | 0 | 121,535 | 121,535 | 0 | 0 | 0 |
| B2080602 | ROYAL OAK | MI | | 01/30/2013 | | 256,335 | 0 | 0 | 0 | 0 | 0 | 0 | 20,096 | 20,096 | 0 | 0 | 0 |
| B2080603 | ROYAL OAK | MI | | 01/30/2013 | | 515,121 | 0 | 0 | 0 | 0 | 0 | 0 | 39,891 | 39,891 | 0 | 0 | 0 |
| B3042502 | ROYAL OAK | MI | | 06/28/2013 | | 449,129 | 0 | 0 | 0 | 0 | 0 | 0 | 37,176 | 37,176 | 0 | 0 | 0 |
| A9040804 | SAUGATUCK | MI | | 05/29/2009 | | 146,282 | 0 | 0 | 0 | 0 | 0 | 0 | 9,799 | 9,799 | 0 | 0 | 0 |
| A4101904 | SHELBY TOWNSHIP | MI | | 12/29/2004 | | 777,914 | 0 | 0 | 0 | 0 | 0 | 0 | 48,847 | 48,847 | 0 | 0 | 0 |
| B5092201 | SHELBY TOWNSHIP | MI | | 11/20/2015 | | 632,935 | 0 | 0 | 0 | 0 | 0 | 0 | 15,556 | 15,556 | 0 | 0 | 0 |
| A8123102 | SHERIDAN | MI | | 02/25/2009 | | 361,233 | 0 | 0 | 0 | 0 | 0 | 0 | 23,862 | 23,862 | 0 | 0 | 0 |
| B4120402 | SOUTH LYON | MI | | 02/04/2015 | | 1,386,716 | 0 | 0 | 0 | 0 | 0 | 0 | 51,987 | 51,987 | 0 | 0 | 0 |
| A8050203 | SOUTHFIELD | MI | | 07/30/2008 | | 166,575 | 0 | 0 | 0 | 0 | 0 | 0 | 11,048 | 11,048 | 0 | 0 | 0 |
| B0051902 | SOUTHFIELD | MI | | 08/26/2010 | | 329,876 | 0 | 0 | 0 | 0 | 0 | 0 | 17,127 | 17,127 | 0 | 0 | 0 |
| B1020901 | SOUTHFIELD | MI | | 04/14/2011 | | 407,260 | 0 | 0 | 0 | 0 | 0 | 0 | 39,474 | 39,474 | 0 | 0 | 0 |
| B1060701 | SOUTHFIELD | MI | | 08/17/2011 | | 2,219,016 | 0 | 0 | 0 | 0 | 0 | 0 | 99,579 | 99,579 | 0 | 0 | 0 |
| B2101902 | SOUTHFIELD | MI | | 12/11/2012 | | 582,451 | 0 | 0 | 0 | 0 | 0 | 0 | 23,520 | 23,520 | 0 | 0 | 0 |
| B3052302 | SOUTHFIELD | MI | | 07/31/2013 | | 519,913 | 0 | 0 | 0 | 0 | 0 | 0 | 21,991 | 21,991 | 0 | 0 | 0 |
| B5050501 | SOUTHFIELD | MI | | 08/18/2015 | | 941,755 | 0 | 0 | 0 | 0 | 0 | 0 | 35,273 | 35,273 | 0 | 0 | 0 |
| A8081903 | SPARTA | MI | | 10/31/2008 | | 358,732 | 0 | 0 | 0 | 0 | 0 | 0 | 22,921 | 22,921 | 0 | 0 | 0 |
| A8092301 | ST CLAIR SHORES | MI | | 12/05/2008 | | 1,259,607 | 0 | 0 | 0 | 0 | 0 | 0 | 26,735 | 26,735 | 0 | 0 | 0 |
| B3021204 | STERLING HEIGHTS | MI | | 04/23/2013 | | 334,367 | 0 | 0 | 0 | 0 | 0 | 0 | 13,327 | 13,327 | 0 | 0 | 0 |
| B3121602 | STERLING HEIGHTS | MI | | 04/17/2014 | | 577,115 | 0 | 0 | 0 | 0 | 0 | 0 | 35,789 | 35,789 | 0 | 0 | 0 |
| B5011304 | STERLING HEIGHTS | MI | | 04/16/2015 | | 317,118 | 0 | 0 | 0 | 0 | 0 | 0 | 8,130 | 8,130 | 0 | 0 | 0 |
| B7080801 | STERLING HEIGHTS | MI | | 10/02/2017 | | 718,223 | 0 | 0 | 0 | 0 | 0 | 0 | 21,899 | 21,899 | 0 | 0 | 0 |
| B1031801 | STURGIS | MI | | 05/26/2011 | | 1,582,487 | 0 | 0 | 0 | 0 | 0 | 0 | 144,212 | 144,212 | 0 | 0 | 0 |
| B5120404 | TAYLOR | MI | | 02/26/2016 | | 495,495 | 0 | 0 | 0 | 0 | 0 | 0 | 17,931 | 17,931 | 0 | 0 | 0 |
| A7080702 | TROY | MI | | 10/31/2007 | | 642,338 | 0 | 0 | 0 | 0 | 0 | 0 | 47,996 | 47,996 | 0 | 0 | 0 |
| A7080703 | TROY | MI | | 10/31/2007 | | 235,223 | 0 | 0 | 0 | 0 | 0 | 0 | 17,577 | 17,577 | 0 | 0 | 0 |
| B1050604 | TROY | MI | | 07/28/2011 | | 441,093 | 0 | 0 | 0 | 0 | 0 | 0 | 20,169 | 20,169 | 0 | 0 | 0 |
| B4050201 | TROY | MI | | 07/22/2014 | | 280,280 | 0 | 0 | 0 | 0 | 0 | 0 | 36,474 | 36,474 | 0 | 0 | 0 |
| B6033101 | TROY | MI | | 06/22/2016 | | 1,125,487 | 0 | 0 | 0 | 0 | 0 | 0 | 26,543 | 26,543 | 0 | 0 | 0 |
| B4031802 | UTICA | MI | | 05/20/2014 | | 494,301 | 0 | 0 | 0 | 0 | 0 | 0 | 13,154 | 13,154 | 0 | 0 | 0 |
| B5120403 | WASHINGTON | MI | | 02/26/2016 | | 505,407 | 0 | 0 | 0 | 0 | 0 | 0 | 18,289 | 18,289 | 0 | 0 | 0 |
| B3050202 | WATERFORD | MI | | 06/28/2013 | | 872,312 | 0 | 0 | 0 | 0 | 0 | 0 | 35,663 | 35,663 | 0 | 0 | 0 |
| B3053104 | WAYNE | MI | | 08/14/2013 | | 1,011,186 | 0 | 0 | 0 | 0 | 0 | 0 | 157,161 | 157,161 | 0 | 0 | 0 |
| B0070601 | WEST BLOOMFIELD | MI | | 09/17/2010 | | 1,161,403 | 0 | 0 | 0 | 0 | 0 | 0 | 68,996 | 68,996 | 0 | 0 | 0 |
| B2090403 | WESTLAND | MI | | 10/31/2012 | | 405,491 | 0 | 0 | 0 | 0 | 0 | 0 | 18,416 | 18,416 | 0 | 0 | 0 |
| B6042803 | YPSILANTI | MI | | 07/08/2016 | | 776,304 | 0 | 0 | 0 | 0 | 0 | 0 | 19,461 | 19,461 | 0 | 0 | 0 |
| A9031103 | BLOOMINGTON | MN | | 05/13/2009 | | 530,916 | 0 | 0 | 0 | 0 | 0 | 0 | 36,599 | 36,599 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3052904 | BLOOMINGTON | MN | | 08/19/2013 | | 369,446 | 0 | 0 | 0 | 0 | 0 | 0 | 16,164 | 16,164 | 0 | 0 | 0 |
| B5042901 | BLOOMINGTON | MN | | 11/06/2015 | | 558,833 | 0 | 0 | 0 | 0 | 0 | 0 | 21,132 | 21,132 | 0 | 0 | 0 |
| B2052102 | BROOKLYN PARK | MN | | 07/27/2012 | | 761,993 | 0 | 0 | 0 | 0 | 0 | 0 | 37,194 | 37,194 | 0 | 0 | 0 |
| B4042304 | BROOKLYN PARK | MN | | 06/26/2014 | | 1,102,606 | 0 | 0 | 0 | 0 | 0 | 0 | 46,300 | 46,300 | 0 | 0 | 0 |
| A8022002 | BUFFALO | MN | | 04/30/2008 | | 232,778 | 0 | 0 | 0 | 0 | 0 | 0 | 15,738 | 15,738 | 0 | 0 | 0 |
| A4031007 | BURNSVILLE | MN | | 06/03/2004 | | 76,626 | 0 | 0 | 0 | 0 | 0 | 0 | 47,664 | 47,664 | 0 | 0 | 0 |
| A5032303 | BURNSVILLE | MN | | 06/15/2005 | | 687,247 | 0 | 0 | 0 | 0 | 0 | 0 | 54,735 | 54,735 | 0 | 0 | 0 |
| A8022003 | BURNSVILLE | MN | | 04/30/2008 | | 935,253 | 0 | 0 | 0 | 0 | 0 | 0 | 65,052 | 65,052 | 0 | 0 | 0 |
| A8022005 | BURNSVILLE | MN | | 04/30/2008 | | 1,010,178 | 0 | 0 | 0 | 0 | 0 | 0 | 70,260 | 70,260 | 0 | 0 | 0 |
| A4011204 | CHASKA | MN | | 03/05/2004 | | 467,547 | 0 | 0 | 0 | 0 | 0 | 0 | 46,173 | 46,173 | 0 | 0 | 0 |
| A4050301 | COON RAPIDS | MN | | 08/19/2004 | | 382,478 | 0 | 0 | 0 | 0 | 0 | 0 | 46,314 | 46,314 | 0 | 0 | 0 |
| A4050703 | COON RAPIDS | MN | | 08/19/2004 | | 251,678 | 0 | 0 | 0 | 0 | 0 | 0 | 30,480 | 30,480 | 0 | 0 | 0 |
| A4050705 | COON RAPIDS | MN | | 08/19/2004 | | 382,478 | 0 | 0 | 0 | 0 | 0 | 0 | 46,314 | 46,314 | 0 | 0 | 0 |
| A4050707 | COON RAPIDS | MN | | 08/19/2004 | | 654,416 | 0 | 0 | 0 | 0 | 0 | 0 | 79,241 | 79,241 | 0 | 0 | 0 |
| A4082301 | EDINA | MN | | 10/21/2004 | | 1,027,580 | 0 | 0 | 0 | 0 | 0 | 0 | 39,654 | 39,654 | 0 | 0 | 0 |
| B2052103 | GOLDEN VALLEY | MN | | 07/27/2012 | | 1,554,077 | 0 | 0 | 0 | 0 | 0 | 0 | 75,130 | 75,130 | 0 | 0 | 0 |
| B2052104 | GOLDEN VALLEY | MN | | 07/27/2012 | | 1,074,646 | 0 | 0 | 0 | 0 | 0 | 0 | 52,956 | 52,956 | 0 | 0 | 0 |
| B5022701 | GOLDEN VALLEY | MN | | 06/05/2015 | | 3,638,209 | 0 | 0 | 0 | 0 | 0 | 0 | 104,425 | 104,425 | 0 | 0 | 0 |
| A7021402 | MAPLEWOOD | MN | | 06/26/2007 | | 119,822 | 0 | 0 | 0 | 0 | 0 | 0 | 10,061 | 10,061 | 0 | 0 | 0 |
| B6061301 | MAPLEWOOD | MN | | 09/15/2016 | | 2,946,382 | 0 | 0 | 0 | 0 | 0 | 0 | 73,023 | 73,023 | 0 | 0 | 0 |
| A6062803 | MINNEAPOLIS | MN | | 08/31/2006 | | 514,997 | 0 | 0 | 0 | 0 | 0 | 0 | 28,682 | 28,682 | 0 | 0 | 0 |
| A8022004 | MINNEAPOLIS | MN | | 04/30/2008 | | 1,560,029 | 0 | 0 | 0 | 0 | 0 | 0 | 49,079 | 49,079 | 0 | 0 | 0 |
| B3012501 | MINNEAPOLIS | MN | | 04/17/2013 | | 1,100,430 | 0 | 0 | 0 | 0 | 0 | 0 | 85,278 | 85,278 | 0 | 0 | 0 |
| B3070902 | MINNEAPOLIS | MN | | 09/03/2013 | | 844,925 | 0 | 0 | 0 | 0 | 0 | 0 | 59,897 | 59,897 | 0 | 0 | 0 |
| B4061303 | MINNEAPOLIS | MN | | 09/19/2014 | | 1,111,497 | 0 | 0 | 0 | 0 | 0 | 0 | 47,246 | 47,246 | 0 | 0 | 0 |
| B4061304 | MINNEAPOLIS | MN | | 09/19/2014 | | 887,391 | 0 | 0 | 0 | 0 | 0 | 0 | 37,717 | 37,717 | 0 | 0 | 0 |
| A8082202 | MINNETONKA | MN | | 10/27/2008 | | 1,495,293 | 0 | 0 | 0 | 0 | 0 | 0 | 33,642 | 33,642 | 0 | 0 | 0 |
| A5081903 | NORTH ST PAUL | MN | | 12/31/2006 | | 117,368 | 0 | 0 | 0 | 0 | 0 | 0 | 38,082 | 38,082 | 0 | 0 | 0 |
| B0112402 | OAKDALE | MN | | 02/10/2011 | | 2,295,758 | 0 | 0 | 0 | 0 | 0 | 0 | 83,058 | 83,058 | 0 | 0 | 0 |
| A5031801 | PLYMOUTH | MN | | 06/03/2005 | | 191,096 | 0 | 0 | 0 | 0 | 0 | 0 | 70,502 | 70,502 | 0 | 0 | 0 |
| A6121103 | PLYMOUTH | MN | | 02/02/2007 | | 544,637 | 0 | 0 | 0 | 0 | 0 | 0 | 38,686 | 38,686 | 0 | 0 | 0 |
| A7012202 | RICHFIELD | MN | | 03/06/2007 | | 630,553 | 0 | 0 | 0 | 0 | 0 | 0 | 14,266 | 14,266 | 0 | 0 | 0 |
| A5031503 | SHAKOPEE | MN | | 05/26/2005 | | 449,026 | 0 | 0 | 0 | 0 | 0 | 0 | 17,678 | 17,678 | 0 | 0 | 0 |
| A6062802 | ST LOUIS PARK | MN | | 08/31/2006 | | 520,305 | 0 | 0 | 0 | 0 | 0 | 0 | 28,979 | 28,979 | 0 | 0 | 0 |
| A8032801 | ST LOUIS PARK | MN | | 05/01/2008 | | 295,821 | 0 | 0 | 0 | 0 | 0 | 0 | 13,516 | 13,516 | 0 | 0 | 0 |
| B2042604 | ST LOUIS PARK | MN | | 06/28/2012 | | 2,709,376 | 0 | 0 | 0 | 0 | 0 | 0 | 56,520 | 56,520 | 0 | 0 | 0 |
| B5032703 | ST. MICHAEL | MN | | 05/29/2015 | | 1,098,580 | 0 | 0 | 0 | 0 | 0 | 0 | 68,610 | 68,610 | 0 | 0 | 0 |
| B1071801 | VICTORIA | MN | | 10/11/2011 | | 1,193,421 | 0 | 0 | 0 | 0 | 0 | 0 | 44,031 | 44,031 | 0 | 0 | 0 |
| B1071801-1 | VICTORIA | MN | | 11/07/2014 | | 112,897 | 0 | 0 | 0 | 0 | 0 | 0 | 4,091 | 4,091 | 0 | 0 | 0 |
| B3052903 | WILLMAR | MN | | 08/23/2013 | | 337,532 | 0 | 0 | 0 | 0 | 0 | 0 | 24,654 | 24,654 | 0 | 0 | 0 |
| B5122201 | ARNOLD | MO | | 03/10/2016 | | 3,366,497 | 0 | 0 | 0 | 0 | 0 | 0 | 84,892 | 84,892 | 0 | 0 | 0 |
| B0030901 | BLUE SPRINGS | MO | | 05/04/2010 | | 2,312,020 | 0 | 0 | 0 | 0 | 0 | 0 | 69,885 | 69,885 | 0 | 0 | 0 |
| A5092802 | CLAYTON | MO | | 12/09/2005 | | 96,638 | 0 | 0 | 0 | 0 | 0 | 0 | 29,522 | 29,522 | 0 | 0 | 0 |
| A6110701 | CLAYTON | MO | | 01/16/2007 | | 416,693 | 0 | 0 | 0 | 0 | 0 | 0 | 34,387 | 34,387 | 0 | 0 | 0 |
| A8022007 | COLUMBIA | MO | | 05/07/2008 | | 528,129 | 0 | 0 | 0 | 0 | 0 | 0 | 36,512 | 36,512 | 0 | 0 | 0 |
| B2050803 | COLUMBIA | MO | | 06/28/2012 | | 392,276 | 0 | 0 | 0 | 0 | 0 | 0 | 11,631 | 11,631 | 0 | 0 | 0 |
| B6111002 | COLUMBIA | MO | | 02/16/2017 | | 547,633 | 0 | 0 | 0 | 0 | 0 | 0 | 13,204 | 13,204 | 0 | 0 | 0 |
| B6091401 | FENTON | MO | | 12/02/2016 | | 1,961,752 | 0 | 0 | 0 | 0 | 0 | 0 | 66,447 | 66,447 | 0 | 0 | 0 |
| B5080301 | FESTUS | MO | | 11/16/2015 | | 1,206,088 | 0 | 0 | 0 | 0 | 0 | 0 | 43,988 | 43,988 | 0 | 0 | 0 |
| B6060304 | FLORISSANT | MO | | 09/22/2016 | | 971,346 | 0 | 0 | 0 | 0 | 0 | 0 | 34,421 | 34,421 | 0 | 0 | 0 |
| B5092801 | GRANDVIEW | MO | | 12/10/2015 | | 939,015 | 0 | 0 | 0 | 0 | 0 | 0 | 34,026 | 34,026 | 0 | 0 | 0 |
| B3090301 | HAZELWOOD | MO | | 12/11/2013 | | 2,201,346 | 0 | 0 | 0 | 0 | 0 | 0 | 92,470 | 92,470 | 0 | 0 | 0 |
| B5060803 | INDEPENDENCE | MO | | 10/30/2015 | | 1,578,684 | 0 | 0 | 0 | 0 | 0 | 0 | 84,744 | 84,744 | 0 | 0 | 0 |
| A6121304 | KANSAS CITY | MO | | 06/08/2007 | | 239,158 | 0 | 0 | 0 | 0 | 0 | 0 | 19,058 | 19,058 | 0 | 0 | 0 |
| A6122903 | KANSAS CITY | MO | | 03/15/2007 | | 250,123 | 0 | 0 | 0 | 0 | 0 | 0 | 22,192 | 22,192 | 0 | 0 | 0 |
| B1071504 | KANSAS CITY | MO | | 10/14/2011 | | 622,394 | 0 | 0 | 0 | 0 | 0 | 0 | 30,085 | 30,085 | 0 | 0 | 0 |
| B1090701 | KANSAS CITY | MO | | 11/18/2011 | | 1,283,677 | 0 | 0 | 0 | 0 | 0 | 0 | 38,664 | 38,664 | 0 | 0 | 0 |
| B3031201 | KANSAS CITY | MO | | 05/20/2013 | | 834,187 | 0 | 0 | 0 | 0 | 0 | 0 | 38,869 | 38,869 | 0 | 0 | 0 |
| B3052303 | KANSAS CITY | MO | | 08/16/2013 | | 1,087,080 | 0 | 0 | 0 | 0 | 0 | 0 | 49,559 | 49,559 | 0 | 0 | 0 |
| B3121001 | KANSAS CITY | MO | | 02/18/2014 | | 788,468 | 0 | 0 | 0 | 0 | 0 | 0 | 51,348 | 51,348 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B4022402 | KANSAS CITY | MO | | 03/31/2014 | | 351,124 | 0 | 0 | 0 | 0 | 0 | 0 | 9,464 | 9,464 | 0 | 0 | 0 |
| B5042704 | KANSAS CITY | MO | | 07/01/2015 | | 2,510,781 | 0 | 0 | 0 | 0 | 0 | 0 | 47,744 | 47,744 | 0 | 0 | 0 |
| B5091502 | KANSAS CITY | MO | | 11/13/2015 | | 1,029,341 | 0 | 0 | 0 | 0 | 0 | 0 | 26,988 | 26,988 | 0 | 0 | 0 |
| B7120402 | KANSAS CITY | MO | | 02/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 856,767 | 856,767 | 0 | 0 | 0 |
| A8011803 | KIRKWOOD | MO | | 03/26/2008 | | 439,304 | 0 | 0 | 0 | 0 | 0 | 0 | 19,334 | 19,334 | 0 | 0 | 0 |
| A8011804 | O'FALLON | MO | | 03/26/2008 | | 413,478 | 0 | 0 | 0 | 0 | 0 | 0 | 18,197 | 18,197 | 0 | 0 | 0 |
| A7090502 | POPLAR BLUFF | MO | | 10/31/2007 | | 164,556 | 0 | 0 | 0 | 0 | 0 | 0 | 7,472 | 7,472 | 0 | 0 | 0 |
| A8021203 | RAYMORE | MO | | 04/09/2008 | | 846,897 | 0 | 0 | 0 | 0 | 0 | 0 | 64,201 | 64,201 | 0 | 0 | 0 |
| B3120403 | RAYMORE | MO | | 02/18/2014 | | 424,098 | 0 | 0 | 0 | 0 | 0 | 0 | 11,164 | 11,164 | 0 | 0 | 0 |
| B4101001 | RAYMORE | MO | | 12/18/2014 | | 1,034,364 | 0 | 0 | 0 | 0 | 0 | 0 | 28,018 | 28,018 | 0 | 0 | 0 |
| B2061803 | SHREWSBURY | MO | | 09/24/2012 | | 2,811,852 | 0 | 0 | 0 | 0 | 0 | 0 | 89,886 | 89,886 | 0 | 0 | 0 |
| B1100406 | ST LOUIS | MO | | 12/22/2011 | | 596,422 | 0 | 0 | 0 | 0 | 0 | 0 | 17,723 | 17,723 | 0 | 0 | 0 |
| B2012703 | ST LOUIS | MO | | 04/16/2012 | | 499,669 | 0 | 0 | 0 | 0 | 0 | 0 | 23,597 | 23,597 | 0 | 0 | 0 |
| B5042905 | ST LOUIS | MO | | 07/22/2015 | | 962,168 | 0 | 0 | 0 | 0 | 0 | 0 | 36,931 | 36,931 | 0 | 0 | 0 |
| B6050302 | ST LOUIS | MO | | 07/27/2016 | | 7,142,066 | 0 | 0 | 0 | 0 | 0 | 0 | 178,984 | 178,984 | 0 | 0 | 0 |
| B8062501 | ST LOUIS | MO | | 09/06/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,341,244 | 3,341,244 | 0 | 0 | 0 |
| A4102002 | ST. LOUIS | MO | | 01/19/2005 | | 189,591 | 0 | 0 | 0 | 0 | 0 | 0 | 84,441 | 84,441 | 0 | 0 | 0 |
| A7062901 | ST. LOUIS | MO | | 08/27/2007 | | 688,251 | 0 | 0 | 0 | 0 | 0 | 0 | 39,469 | 39,469 | 0 | 0 | 0 |
| B1061012 | ST. LOUIS | MO | | 07/22/2011 | | 1,100,207 | 0 | 0 | 0 | 0 | 0 | 0 | 40,485 | 40,485 | 0 | 0 | 0 |
| B2012702 | ST. LOUIS | MO | | 04/18/2012 | | 531,182 | 0 | 0 | 0 | 0 | 0 | 0 | 24,863 | 24,863 | 0 | 0 | 0 |
| B2080606 | ST. LOUIS | MO | | 10/05/2012 | | 290,734 | 0 | 0 | 0 | 0 | 0 | 0 | 13,197 | 13,197 | 0 | 0 | 0 |
| B3032502 | ST. LOUIS | MO | | 05/17/2013 | | 333,546 | 0 | 0 | 0 | 0 | 0 | 0 | 14,926 | 14,926 | 0 | 0 | 0 |
| B5042102 | ST. LOUIS | MO | | 07/20/2015 | | 571,273 | 0 | 0 | 0 | 0 | 0 | 0 | 22,454 | 22,454 | 0 | 0 | 0 |
| B6071902 | ST. LOUIS | MO | | 10/11/2016 | | 519,227 | 0 | 0 | 0 | 0 | 0 | 0 | 12,806 | 12,806 | 0 | 0 | 0 |
| B6081904 | ST. LOUIS | MO | | 12/01/2016 | | 9,852,505 | 0 | 0 | 0 | 0 | 0 | 0 | 240,157 | 240,157 | 0 | 0 | 0 |
| B1100405 | UNIVERSITY CITY | MO | | 12/22/2011 | | 425,426 | 0 | 0 | 0 | 0 | 0 | 0 | 12,648 | 12,648 | 0 | 0 | 0 |
| B5121002 | WEBSTER GROVES | MO | | 02/16/2016 | | 1,973,991 | 0 | 0 | 0 | 0 | 0 | 0 | 50,881 | 50,881 | 0 | 0 | 0 |
| B0090102 | BYRAM | MS | | 11/10/2010 | | 672,795 | 0 | 0 | 0 | 0 | 0 | 0 | 19,866 | 19,866 | 0 | 0 | 0 |
| A8050202 | HATTIESBURG | MS | | 07/30/2008 | | 204,069 | 0 | 0 | 0 | 0 | 0 | 0 | 7,602 | 7,602 | 0 | 0 | 0 |
| B0061711 | SOUTHAVEN | MS | | 11/08/2010 | | 1,032,896 | 0 | 0 | 0 | 0 | 0 | 0 | 60,838 | 60,838 | 0 | 0 | 0 |
| B8011105 | ABERDEEN | NC | | 05/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,733,481 | 1,733,481 | 0 | 0 | 0 |
| B6041104 | ALBEMARLE | NC | | 06/29/2016 | | 3,629,486 | 0 | 0 | 0 | 0 | 0 | 0 | 63,873 | 63,873 | 0 | 0 | 0 |
| B1052001 | ARDEN | NC | | 08/12/2011 | | 3,002,989 | 0 | 0 | 0 | 0 | 0 | 0 | 142,595 | 142,595 | 0 | 0 | 0 |
| B8061806 | ASHEBORO | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 954,038 | 954,038 | 0 | 0 | 0 |
| B8061808 | ASHEBORO | NC | | 11/01/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,641,413 | 1,641,413 | 0 | 0 | 0 |
| B8061809 | ASHEBORO | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,116,551 | 2,116,551 | 0 | 0 | 0 |
| A4112602 | ASHEVILLE | NC | | 01/14/2005 | | 808,719 | 0 | 0 | 0 | 0 | 0 | 0 | 68,653 | 68,653 | 0 | 0 | 0 |
| B2031302 | ASHEVILLE | NC | | 07/19/2012 | | 1,061,211 | 0 | 0 | 0 | 0 | 0 | 0 | 49,849 | 49,849 | 0 | 0 | 0 |
| B3040202 | ASHEVILLE | NC | | 06/25/2013 | | 852,014 | 0 | 0 | 0 | 0 | 0 | 0 | 25,021 | 25,021 | 0 | 0 | 0 |
| B7030901 | BELMONT | NC | | 05/17/2017 | | 479,095 | 0 | 0 | 0 | 0 | 0 | 0 | 11,172 | 11,172 | 0 | 0 | 0 |
| B7062901 | BELMONT | NC | | 08/29/2017 | | 401,107 | 0 | 0 | 0 | 0 | 0 | 0 | 12,734 | 12,734 | 0 | 0 | 0 |
| A3070805 | BOONE | NC | | 09/25/2003 | | 534,680 | 0 | 0 | 0 | 0 | 0 | 0 | 78,448 | 78,448 | 0 | 0 | 0 |
| A8031904 | BOONE | NC | | 06/12/2008 | | 288,987 | 0 | 0 | 0 | 0 | 0 | 0 | 11,769 | 11,769 | 0 | 0 | 0 |
| B5031801 | BOONE | NC | | 05/27/2015 | | 1,718,410 | 0 | 0 | 0 | 0 | 0 | 0 | 46,625 | 46,625 | 0 | 0 | 0 |
| A7043001 | BURLINGTON | NC | | 08/23/2007 | | 188,340 | 0 | 0 | 0 | 0 | 0 | 0 | 35,078 | 35,078 | 0 | 0 | 0 |
| B7100903 | CANDLER | NC | | 12/18/2017 | | 3,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,833,974 | 1,833,974 | 0 | 0 | 0 |
| B3072901 | CARRBORO | NC | | 10/24/2013 | | 528,756 | 0 | 0 | 0 | 0 | 0 | 0 | 13,865 | 13,865 | 0 | 0 | 0 |
| B2022703 | CHAPEL HILL | NC | | 05/11/2012 | | 445,489 | 0 | 0 | 0 | 0 | 0 | 0 | 14,807 | 14,807 | 0 | 0 | 0 |
| B6121604 | CHAPEL HILL | NC | | 03/08/2017 | | 5,816,360 | 0 | 0 | 0 | 0 | 0 | 0 | 102,008 | 102,008 | 0 | 0 | 0 |
| A2112202 | CHARLOTTE | NC | | 09/19/2003 | | 1,154,590 | 0 | 0 | 0 | 0 | 0 | 0 | 169,691 | 169,691 | 0 | 0 | 0 |
| A6102001 | CHARLOTTE | NC | | 12/18/2006 | | 434,944 | 0 | 0 | 0 | 0 | 0 | 0 | 23,057 | 23,057 | 0 | 0 | 0 |
| B0052006 | CHARLOTTE | NC | | 08/12/2010 | | 1,019,938 | 0 | 0 | 0 | 0 | 0 | 0 | 31,707 | 31,707 | 0 | 0 | 0 |
| B0072601 | CHARLOTTE | NC | | 10/27/2010 | | 505,527 | 0 | 0 | 0 | 0 | 0 | 0 | 163,688 | 163,688 | 0 | 0 | 0 |
| B1120901 | CHARLOTTE | NC | | 02/13/2012 | | 511,940 | 0 | 0 | 0 | 0 | 0 | 0 | 15,605 | 15,605 | 0 | 0 | 0 |
| B1120902 | CHARLOTTE | NC | | 02/13/2012 | | 1,044,453 | 0 | 0 | 0 | 0 | 0 | 0 | 31,414 | 31,414 | 0 | 0 | 0 |
| B3051402 | CHARLOTTE | NC | | 07/19/2013 | | 272,144 | 0 | 0 | 0 | 0 | 0 | 0 | 11,750 | 11,750 | 0 | 0 | 0 |
| B3051707 | CHARLOTTE | NC | | 07/24/2013 | | 646,737 | 0 | 0 | 0 | 0 | 0 | 0 | 19,419 | 19,419 | 0 | 0 | 0 |
| B3060701 | CHARLOTTE | NC | | 08/23/2013 | | 429,850 | 0 | 0 | 0 | 0 | 0 | 0 | 31,200 | 31,200 | 0 | 0 | 0 |
| B3080203 | CHARLOTTE | NC | | 10/15/2013 | | 655,641 | 0 | 0 | 0 | 0 | 0 | 0 | 16,940 | 16,940 | 0 | 0 | 0 |
| B3103006 | CHARLOTTE | NC | | 01/10/2014 | | 1,408,590 | 0 | 0 | 0 | 0 | 0 | 0 | 39,004 | 39,004 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B4021001 | CHARLOTTE | NC | | 05/01/2014 | | 1,034,271 | 0 | 0 | 0 | 0 | 0 | 0 | 27,934 | 27,934 | 0 | 0 | 0 |
| B4021302 | CHARLOTTE | NC | | 06/06/2014 | | 1,430,369 | 0 | 0 | 0 | 0 | 0 | 0 | 36,676 | 36,676 | 0 | 0 | 0 |
| B5101601 | CHARLOTTE | NC | | 01/11/2016 | | 1,039,697 | 0 | 0 | 0 | 0 | 0 | 0 | 26,097 | 26,097 | 0 | 0 | 0 |
| B7100301 | CHARLOTTE | NC | | 12/07/2017 | | 3,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,152,817 | 2,152,817 | 0 | 0 | 0 |
| B0012903 | CLAYTON | NC | | 03/30/2010 | | 2,705,928 | 0 | 0 | 0 | 0 | 0 | 0 | 105,509 | 105,509 | 0 | 0 | 0 |
| B4092402 | CLAYTON | NC | | 11/24/2014 | | 232,735 | 0 | 0 | 0 | 0 | 0 | 0 | 11,999 | 11,999 | 0 | 0 | 0 |
| B3062103 | CONCORD | NC | | 09/11/2013 | | 433,429 | 0 | 0 | 0 | 0 | 0 | 0 | 12,854 | 12,854 | 0 | 0 | 0 |
| B6050203 | CONCORD | NC | | 06/27/2016 | | 1,385,723 | 0 | 0 | 0 | 0 | 0 | 0 | 34,359 | 34,359 | 0 | 0 | 0 |
| B8061804 | CONOVER | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 968,172 | 968,172 | 0 | 0 | 0 |
| A5091601 | DUNN | NC | | 12/09/2005 | | 443,954 | 0 | 0 | 0 | 0 | 0 | 0 | 44,014 | 44,014 | 0 | 0 | 0 |
| A4011303 | DURHAM | NC | | 04/01/2004 | | 398,551 | 0 | 0 | 0 | 0 | 0 | 0 | 52,263 | 52,263 | 0 | 0 | 0 |
| A7030102 | DURHAM | NC | | 06/15/2007 | | 289,724 | 0 | 0 | 0 | 0 | 0 | 0 | 13,989 | 13,989 | 0 | 0 | 0 |
| A8072501 | DURHAM | NC | | 09/19/2008 | | 400,360 | 0 | 0 | 0 | 0 | 0 | 0 | 14,992 | 14,992 | 0 | 0 | 0 |
| A9030404 | DURHAM | NC | | 05/21/2009 | | 925,486 | 0 | 0 | 0 | 0 | 0 | 0 | 39,141 | 39,141 | 0 | 0 | 0 |
| B3052401 | DURHAM | NC | | 07/23/2013 | | 1,088,246 | 0 | 0 | 0 | 0 | 0 | 0 | 40,796 | 40,796 | 0 | 0 | 0 |
| B5092303 | DURHAM | NC | | 11/20/2015 | | 760,565 | 0 | 0 | 0 | 0 | 0 | 0 | 19,943 | 19,943 | 0 | 0 | 0 |
| B7030902 | DURHAM | NC | | 05/15/2017 | | 1,288,499 | 0 | 0 | 0 | 0 | 0 | 0 | 28,009 | 28,009 | 0 | 0 | 0 |
| B4112502 | EDEN | NC | | 02/27/2015 | | 1,336,895 | 0 | 0 | 0 | 0 | 0 | 0 | 27,134 | 27,134 | 0 | 0 | 0 |
| B1012002 | ELON | NC | | 05/31/2011 | | 1,909,392 | 0 | 0 | 0 | 0 | 0 | 0 | 56,638 | 56,638 | 0 | 0 | 0 |
| B1012003 | ELON | NC | | 05/31/2011 | | 1,527,498 | 0 | 0 | 0 | 0 | 0 | 0 | 45,314 | 45,314 | 0 | 0 | 0 |
| A8041002 | FAIRVIEW | NC | | 06/02/2008 | | 737,028 | 0 | 0 | 0 | 0 | 0 | 0 | 34,063 | 34,063 | 0 | 0 | 0 |
| A3062003 | FAYETTEVILLE | NC | | 09/08/2003 | | 449,990 | 0 | 0 | 0 | 0 | 0 | 0 | 17,872 | 17,872 | 0 | 0 | 0 |
| A7121015 | FAYETTEVILLE | NC | | 03/31/2008 | | 638,711 | 0 | 0 | 0 | 0 | 0 | 0 | 25,666 | 25,666 | 0 | 0 | 0 |
| A8022001 | FAYETTEVILLE | NC | | 05/09/2008 | | 225,326 | 0 | 0 | 0 | 0 | 0 | 0 | 15,483 | 15,483 | 0 | 0 | 0 |
| B0072004 | FAYETTEVILLE | NC | | 10/19/2010 | | 355,796 | 0 | 0 | 0 | 0 | 0 | 0 | 11,136 | 11,136 | 0 | 0 | 0 |
| B1030401 | FAYETTEVILLE | NC | | 05/31/2011 | | 1,344,742 | 0 | 0 | 0 | 0 | 0 | 0 | 40,416 | 40,416 | 0 | 0 | 0 |
| B1081503 | FAYETTEVILLE | NC | | 11/10/2011 | | 630,295 | 0 | 0 | 0 | 0 | 0 | 0 | 55,088 | 55,088 | 0 | 0 | 0 |
| B1093001 | FAYETTEVILLE | NC | | 12/20/2011 | | 504,942 | 0 | 0 | 0 | 0 | 0 | 0 | 24,893 | 24,893 | 0 | 0 | 0 |
| B1093002 | FAYETTEVILLE | NC | | 12/15/2011 | | 332,845 | 0 | 0 | 0 | 0 | 0 | 0 | 16,105 | 16,105 | 0 | 0 | 0 |
| B1100401 | FAYETTEVILLE | NC | | 02/28/2012 | | 811,310 | 0 | 0 | 0 | 0 | 0 | 0 | 27,943 | 27,943 | 0 | 0 | 0 |
| B2071701 | FAYETTEVILLE | NC | | 10/31/2012 | | 1,041,008 | 0 | 0 | 0 | 0 | 0 | 0 | 22,784 | 22,784 | 0 | 0 | 0 |
| B2092401 | FAYETTEVILLE | NC | | 12/18/2012 | | 313,470 | 0 | 0 | 0 | 0 | 0 | 0 | 9,176 | 9,176 | 0 | 0 | 0 |
| B2101102 | FAYETTEVILLE | NC | | 12/19/2012 | | 1,890,597 | 0 | 0 | 0 | 0 | 0 | 0 | 58,494 | 58,494 | 0 | 0 | 0 |
| B2121803 | FAYETTEVILLE | NC | | 03/07/2013 | | 1,349,350 | 0 | 0 | 0 | 0 | 0 | 0 | 40,392 | 40,392 | 0 | 0 | 0 |
| B3021401 | FAYETTEVILLE | NC | | 04/11/2013 | | 1,846,984 | 0 | 0 | 0 | 0 | 0 | 0 | 84,125 | 84,125 | 0 | 0 | 0 |
| B3030701 | FAYETTEVILLE | NC | | 06/21/2013 | | 798,405 | 0 | 0 | 0 | 0 | 0 | 0 | 23,782 | 23,782 | 0 | 0 | 0 |
| B6030804 | FAYETTEVILLE | NC | | 06/01/2016 | | 1,117,722 | 0 | 0 | 0 | 0 | 0 | 0 | 61,089 | 61,089 | 0 | 0 | 0 |
| B7041201 | FOREST CITY | NC | | 07/14/2017 | | 686,999 | 0 | 0 | 0 | 0 | 0 | 0 | 20,509 | 20,509 | 0 | 0 | 0 |
| A7050107 | FUQUAY-VARINA | NC | | 07/30/2007 | | 193,147 | 0 | 0 | 0 | 0 | 0 | 0 | 9,253 | 9,253 | 0 | 0 | 0 |
| A8020808 | FUQUAY-VARINA | NC | | 04/11/2008 | | 817,121 | 0 | 0 | 0 | 0 | 0 | 0 | 25,703 | 25,703 | 0 | 0 | 0 |
| A7092112 | GARNER | NC | | 12/12/2007 | | 171,588 | 0 | 0 | 0 | 0 | 0 | 0 | 8,310 | 8,310 | 0 | 0 | 0 |
| B1090902 | GASTONIA | NC | | 11/10/2011 | | 984,901 | 0 | 0 | 0 | 0 | 0 | 0 | 47,200 | 47,200 | 0 | 0 | 0 |
| B5091002 | GASTONIA | NC | | 11/25/2015 | | 897,862 | 0 | 0 | 0 | 0 | 0 | 0 | 22,799 | 22,799 | 0 | 0 | 0 |
| B8052304 | GASTONIA | NC | | 08/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,432,056 | 4,432,056 | 0 | 0 | 0 |
| B8020805 | GOLDSBORO | NC | | 03/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,559,552 | 5,559,552 | 0 | 0 | 0 |
| B6081603 | GRAHAM | NC | | 10/12/2016 | | 934,195 | 0 | 0 | 0 | 0 | 0 | 0 | 23,418 | 23,418 | 0 | 0 | 0 |
| B0032901 | GREENSBORO | NC | | 07/22/2010 | | 1,113,236 | 0 | 0 | 0 | 0 | 0 | 0 | 44,679 | 44,679 | 0 | 0 | 0 |
| B0072605 | GREENSBORO | NC | | 10/27/2010 | | 1,754,178 | 0 | 0 | 0 | 0 | 0 | 0 | 70,017 | 70,017 | 0 | 0 | 0 |
| B3012902 | GREENSBORO | NC | | 04/08/2013 | | 264,682 | 0 | 0 | 0 | 0 | 0 | 0 | 20,383 | 20,383 | 0 | 0 | 0 |
| B4073001 | GREENSBORO | NC | | 10/22/2014 | | 2,002,612 | 0 | 0 | 0 | 0 | 0 | 0 | 72,981 | 72,981 | 0 | 0 | 0 |
| B4111403 | GREENSBORO | NC | | 01/28/2015 | | 456,952 | 0 | 0 | 0 | 0 | 0 | 0 | 12,119 | 12,119 | 0 | 0 | 0 |
| B5020604 | GREENSBORO | NC | | 05/01/2015 | | 751,249 | 0 | 0 | 0 | 0 | 0 | 0 | 21,352 | 21,352 | 0 | 0 | 0 |
| B5030602 | GREENSBORO | NC | | 05/27/2015 | | 615,879 | 0 | 0 | 0 | 0 | 0 | 0 | 16,452 | 16,452 | 0 | 0 | 0 |
| B5050506 | GREENSBORO | NC | | 09/01/2015 | | 744,766 | 0 | 0 | 0 | 0 | 0 | 0 | 44,244 | 44,244 | 0 | 0 | 0 |
| B5052101 | GREENSBORO | NC | | 07/31/2015 | | 2,970,663 | 0 | 0 | 0 | 0 | 0 | 0 | 57,632 | 57,632 | 0 | 0 | 0 |
| B5081404 | GREENSBORO | NC | | 12/02/2015 | | 3,770,008 | 0 | 0 | 0 | 0 | 0 | 0 | 68,451 | 68,451 | 0 | 0 | 0 |
| B5081406 | GREENSBORO | NC | | 12/02/2015 | | 3,177,311 | 0 | 0 | 0 | 0 | 0 | 0 | 57,692 | 57,692 | 0 | 0 | 0 |
| B6072002 | GREENSBORO | NC | | 09/27/2016 | | 4,317,065 | 0 | 0 | 0 | 0 | 0 | 0 | 78,019 | 78,019 | 0 | 0 | 0 |
| B6072003 | GREENSBORO | NC | | 09/27/2016 | | 2,554,266 | 0 | 0 | 0 | 0 | 0 | 0 | 46,159 | 46,159 | 0 | 0 | 0 |
| B8061813 | GREENSBORO | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,459,325 | 1,459,325 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0090301 | GREENVILLE | NC | | 12/10/2010 | | 1,950,694 | 0 | 0 | 0 | 0 | 0 | 0 | 100,412 | 100,412 | 0 | 0 | 0 |
| B7091202 | GREENVILLE | NC | | 11/30/2017 | | 3,420,000 | 0 | 0 | 0 | 0 | 0 | 0 | 160,234 | 160,234 | 0 | 0 | 0 |
| A3032801 | HICKORY | NC | | 06/19/2003 | | 404,184 | 0 | 0 | 0 | 0 | 0 | 0 | 66,157 | 66,157 | 0 | 0 | 0 |
| B3032004 | HICKORY | NC | | 06/07/2013 | | 1,081,445 | 0 | 0 | 0 | 0 | 0 | 0 | 80,580 | 80,580 | 0 | 0 | 0 |
| B5013001 | HICKORY | NC | | 04/17/2015 | | 826,138 | 0 | 0 | 0 | 0 | 0 | 0 | 22,896 | 22,896 | 0 | 0 | 0 |
| A8071007 | HIGH POINT | NC | | 09/30/2008 | | 242,145 | 0 | 0 | 0 | 0 | 0 | 0 | 15,812 | 15,812 | 0 | 0 | 0 |
| B8061802 | HIGH POINT | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,597,130 | 1,597,130 | 0 | 0 | 0 |
| B8061811 | HIGH POINT | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,293,252 | 1,293,252 | 0 | 0 | 0 |
| B8061812 | HIGH POINT | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,484,059 | 1,484,059 | 0 | 0 | 0 |
| B4012402 | HOLLY SPRINGS | NC | | 06/02/2014 | | 1,210,384 | 0 | 0 | 0 | 0 | 0 | 0 | 46,522 | 46,522 | 0 | 0 | 0 |
| B6080402 | HUNTERSVILLE | NC | | 10/21/2016 | | 2,769,253 | 0 | 0 | 0 | 0 | 0 | 0 | 68,254 | 68,254 | 0 | 0 | 0 |
| B0040601 | JACKSONVILLE | NC | | 06/28/2010 | | 1,806,998 | 0 | 0 | 0 | 0 | 0 | 0 | 160,052 | 160,052 | 0 | 0 | 0 |
| B2121804 | JACKSONVILLE | NC | | 04/30/2013 | | 467,471 | 0 | 0 | 0 | 0 | 0 | 0 | 36,001 | 36,001 | 0 | 0 | 0 |
| B5020508 | JAMESTOWN | NC | | 09/01/2015 | | 374,629 | 0 | 0 | 0 | 0 | 0 | 0 | 9,023 | 9,023 | 0 | 0 | 0 |
| A7100202 | KANNAPOLIS | NC | | 12/14/2007 | | 385,442 | 0 | 0 | 0 | 0 | 0 | 0 | 11,600 | 11,600 | 0 | 0 | 0 |
| B7041203 | KINGS MOUNTAIN | NC | | 07/14/2017 | | 686,999 | 0 | 0 | 0 | 0 | 0 | 0 | 20,509 | 20,509 | 0 | 0 | 0 |
| B6030807 | KINSTON | NC | | 06/01/2016 | | 504,781 | 0 | 0 | 0 | 0 | 0 | 0 | 27,586 | 27,586 | 0 | 0 | 0 |
| A4011304 | KNIGHTDALE | NC | | 04/01/2004 | | 269,529 | 0 | 0 | 0 | 0 | 0 | 0 | 35,364 | 35,364 | 0 | 0 | 0 |
| B8061801 | LEVEL CROSS | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,120,085 | 2,120,085 | 0 | 0 | 0 |
| B3122010 | MAIDEN | NC | | 03/04/2014 | | 487,234 | 0 | 0 | 0 | 0 | 0 | 0 | 33,968 | 33,968 | 0 | 0 | 0 |
| A6063001 | MATTHEWS | NC | | 09/28/2006 | | 361,441 | 0 | 0 | 0 | 0 | 0 | 0 | 19,629 | 19,629 | 0 | 0 | 0 |
| B2050204 | MATTHEWS | NC | | 07/31/2012 | | 2,231,205 | 0 | 0 | 0 | 0 | 0 | 0 | 68,449 | 68,449 | 0 | 0 | 0 |
| B2050204-1 | MATTHEWS | NC | | 11/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 498,400 | 498,400 | 0 | 0 | 0 |
| B3040503 | MATTHEWS | NC | | 06/03/2013 | | 1,025,863 | 0 | 0 | 0 | 0 | 0 | 0 | 30,135 | 30,135 | 0 | 0 | 0 |
| B8020209 | MATTHEWS | NC | | 03/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,611,802 | 5,611,802 | 0 | 0 | 0 |
| B7051502 | MAXTON | NC | | 08/11/2017 | | 534,677 | 0 | 0 | 0 | 0 | 0 | 0 | 16,976 | 16,976 | 0 | 0 | 0 |
| B5121403 | MONROE | NC | | 02/25/2016 | | 604,719 | 0 | 0 | 0 | 0 | 0 | 0 | 15,338 | 15,338 | 0 | 0 | 0 |
| B8090501 | MORGANTON | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,217,996 | 3,217,996 | 0 | 0 | 0 |
| A7083105 | MORRISVILLE | NC | | 10/25/2007 | | 500,310 | 0 | 0 | 0 | 0 | 0 | 0 | 22,495 | 22,495 | 0 | 0 | 0 |
| A9021901 | MORRISVILLE | NC | | 07/01/2009 | | 880,084 | 0 | 0 | 0 | 0 | 0 | 0 | 28,248 | 28,248 | 0 | 0 | 0 |
| B7072602 | NAGS HEAD | NC | | 10/17/2017 | | 547,009 | 0 | 0 | 0 | 0 | 0 | 0 | 24,593 | 24,593 | 0 | 0 | 0 |
| B6042203 | PEMBROKE | NC | | 10/04/2016 | | 1,678,261 | 0 | 0 | 0 | 0 | 0 | 0 | 59,081 | 59,081 | 0 | 0 | 0 |
| B5042103 | PINEVILLE | NC | | 06/30/2015 | | 2,513,696 | 0 | 0 | 0 | 0 | 0 | 0 | 68,868 | 68,868 | 0 | 0 | 0 |
| A3062601 | RALEIGH | NC | | 08/14/2003 | | 691,047 | 0 | 0 | 0 | 0 | 0 | 0 | 39,875 | 39,875 | 0 | 0 | 0 |
| A7060805 | RALEIGH | NC | | 07/23/2007 | | 369,841 | 0 | 0 | 0 | 0 | 0 | 0 | 17,543 | 17,543 | 0 | 0 | 0 |
| A8121002 | RALEIGH | NC | | 02/20/2009 | | 341,584 | 0 | 0 | 0 | 0 | 0 | 0 | 14,601 | 14,601 | 0 | 0 | 0 |
| A8123101 | RALEIGH | NC | | 02/13/2009 | | 2,155,741 | 0 | 0 | 0 | 0 | 0 | 0 | 71,438 | 71,438 | 0 | 0 | 0 |
| B1040807 | RALEIGH | NC | | 06/27/2011 | | 587,294 | 0 | 0 | 0 | 0 | 0 | 0 | 28,111 | 28,111 | 0 | 0 | 0 |
| B1041504 | RALEIGH | NC | | 07/15/2011 | | 703,793 | 0 | 0 | 0 | 0 | 0 | 0 | 21,115 | 21,115 | 0 | 0 | 0 |
| B1061602 | RALEIGH | NC | | 08/26/2011 | | 797,350 | 0 | 0 | 0 | 0 | 0 | 0 | 38,510 | 38,510 | 0 | 0 | 0 |
| B1071802 | RALEIGH | NC | | 10/26/2011 | | 2,520,271 | 0 | 0 | 0 | 0 | 0 | 0 | 119,573 | 119,573 | 0 | 0 | 0 |
| B1072602 | RALEIGH | NC | | 11/09/2011 | | 800,479 | 0 | 0 | 0 | 0 | 0 | 0 | 38,710 | 38,710 | 0 | 0 | 0 |
| B1091201 | RALEIGH | NC | | 11/17/2011 | | 648,419 | 0 | 0 | 0 | 0 | 0 | 0 | 19,410 | 19,410 | 0 | 0 | 0 |
| B2052303 | RALEIGH | NC | | 09/21/2012 | | 589,832 | 0 | 0 | 0 | 0 | 0 | 0 | 48,507 | 48,507 | 0 | 0 | 0 |
| B2052304 | RALEIGH | NC | | 09/21/2012 | | 405,996 | 0 | 0 | 0 | 0 | 0 | 0 | 33,392 | 33,392 | 0 | 0 | 0 |
| B2102201 | RALEIGH | NC | | 12/20/2012 | | 711,447 | 0 | 0 | 0 | 0 | 0 | 0 | 29,879 | 29,879 | 0 | 0 | 0 |
| B2122107 | RALEIGH | NC | | 02/14/2013 | | 672,095 | 0 | 0 | 0 | 0 | 0 | 0 | 19,687 | 19,687 | 0 | 0 | 0 |
| B4120802 | RALEIGH | NC | | 03/16/2015 | | 340,131 | 0 | 0 | 0 | 0 | 0 | 0 | 9,627 | 9,627 | 0 | 0 | 0 |
| B6021706 | RALEIGH | NC | | 04/28/2016 | | 818,718 | 0 | 0 | 0 | 0 | 0 | 0 | 20,867 | 20,867 | 0 | 0 | 0 |
| B6060301 | RALEIGH | NC | | 08/30/2016 | | 2,667,684 | 0 | 0 | 0 | 0 | 0 | 0 | 65,385 | 65,385 | 0 | 0 | 0 |
| B7071901 | RALEIGH | NC | | 10/27/2017 | | 6,878,644 | 0 | 0 | 0 | 0 | 0 | 0 | 140,113 | 140,113 | 0 | 0 | 0 |
| B8011701 | RALEIGH | NC | | 03/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,247,572 | 1,247,572 | 0 | 0 | 0 |
| B6062401 | RANDLEMAN | NC | | 08/25/2016 | | 526,304 | 0 | 0 | 0 | 0 | 0 | 0 | 28,300 | 28,300 | 0 | 0 | 0 |
| A4072202 | RESEARCH TRIANGLE PARK | NC | | 12/02/2004 | | 252,381 | 0 | 0 | 0 | 0 | 0 | 0 | 122,467 | 122,467 | 0 | 0 | 0 |
| A5081602 | ROCKY MOUNT | NC | | 12/19/2005 | | 550,872 | 0 | 0 | 0 | 0 | 0 | 0 | 167,428 | 167,428 | 0 | 0 | 0 |
| A8110401 | ROCKY MOUNT | NC | | 01/12/2009 | | 575,320 | 0 | 0 | 0 | 0 | 0 | 0 | 24,247 | 24,247 | 0 | 0 | 0 |
| B5081403 | RURAL HALL | NC | | 11/12/2015 | | 1,284,319 | 0 | 0 | 0 | 0 | 0 | 0 | 33,134 | 33,134 | 0 | 0 | 0 |
| B2111605 | RUTHERFORDTON | NC | | 01/25/2013 | | 440,680 | 0 | 0 | 0 | 0 | 0 | 0 | 19,930 | 19,930 | 0 | 0 | 0 |
| B7021702 | SEVEN LAKES | NC | | 05/01/2017 | | 981,328 | 0 | 0 | 0 | 0 | 0 | 0 | 22,098 | 22,098 | 0 | 0 | 0 |
| B3122012 | SHELBY | NC | | 03/04/2014 | | 418,987 | 0 | 0 | 0 | 0 | 0 | 0 | 28,397 | 28,397 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8061803 | SILER CITY | NC | | 11/01/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 985,871 | 985,871 | 0 | 0 | 0 |
| A7032803 | SMITHFIELD | NC | | 06/14/2007 | | 424,216 | 0 | 0 | 0 | 0 | 0 | 0 | 18,421 | 18,421 | 0 | 0 | 0 |
| A5110304 | SOUTHERN PINES | NC | | 12/31/2006 | | 74,660 | 0 | 0 | 0 | 0 | 0 | 0 | 22,074 | 22,074 | 0 | 0 | 0 |
| A7010501 | SOUTHERN PINES | NC | | 04/11/2007 | | 236,444 | 0 | 0 | 0 | 0 | 0 | 0 | 10,348 | 10,348 | 0 | 0 | 0 |
| A6071001 | SPRING LAKE | NC | | 11/17/2006 | | 1,559,926 | 0 | 0 | 0 | 0 | 0 | 0 | 142,319 | 142,319 | 0 | 0 | 0 |
| B2031201 | SPRING LAKE | NC | | 08/23/2012 | | 5,126,016 | 0 | 0 | 0 | 0 | 0 | 0 | 111,469 | 111,469 | 0 | 0 | 0 |
| B8061805 | THOMASVILLE | NC | | 11/01/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,388,888 | 1,388,888 | 0 | 0 | 0 |
| B8061810 | TRINITY | NC | | 10/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,558,262 | 1,558,262 | 0 | 0 | 0 |
| A4011306 | WAKE FOREST | NC | | 04/01/2004 | | 227,484 | 0 | 0 | 0 | 0 | 0 | 0 | 29,812 | 29,812 | 0 | 0 | 0 |
| B8050202 | WILKESBORO | NC | | 08/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,453,883 | 3,453,883 | 0 | 0 | 0 |
| B3010202 | WILMINGTON | NC | | 03/28/2013 | | 571,006 | 0 | 0 | 0 | 0 | 0 | 0 | 17,579 | 17,579 | 0 | 0 | 0 |
| B8092103 | WILMINGTON | NC | | 11/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,461,800 | 3,461,800 | 0 | 0 | 0 |
| B0111602 | WINSTON-SALEM | NC | | 01/18/2011 | | 1,177,384 | 0 | 0 | 0 | 0 | 0 | 0 | 66,512 | 66,512 | 0 | 0 | 0 |
| B1063011 | WINSTON-SALEM | NC | | 09/22/2011 | | 962,049 | 0 | 0 | 0 | 0 | 0 | 0 | 29,211 | 29,211 | 0 | 0 | 0 |
| B2110901 | WINSTON-SALEM | NC | | 02/15/2013 | | 521,944 | 0 | 0 | 0 | 0 | 0 | 0 | 15,724 | 15,724 | 0 | 0 | 0 |
| B7012601 | WINSTON-SALEM | NC | | 04/06/2017 | | 3,666,442 | 0 | 0 | 0 | 0 | 0 | 0 | 119,419 | 119,419 | 0 | 0 | 0 |
| A8071006 | FARGO | ND | | 10/03/2008 | | 317,686 | 0 | 0 | 0 | 0 | 0 | 0 | 20,416 | 20,416 | 0 | 0 | 0 |
| B1042803 | GRAND FORKS | ND | | 07/28/2011 | | 1,238,817 | 0 | 0 | 0 | 0 | 0 | 0 | 110,065 | 110,065 | 0 | 0 | 0 |
| B7101001 | BELLEVUE | NE | | 12/15/2017 | | 740,000 | 0 | 0 | 0 | 0 | 0 | 0 | 394,904 | 394,904 | 0 | 0 | 0 |
| B5060303 | NORFOLK | NE | | 10/14/2015 | | 201,298 | 0 | 0 | 0 | 0 | 0 | 0 | 4,820 | 4,820 | 0 | 0 | 0 |
| A4100706 | OMAHA | NE | | 12/07/2004 | | 146,196 | 0 | 0 | 0 | 0 | 0 | 0 | 68,118 | 68,118 | 0 | 0 | 0 |
| A9020601 | OMAHA | NE | | 04/02/2009 | | 346,387 | 0 | 0 | 0 | 0 | 0 | 0 | 24,095 | 24,095 | 0 | 0 | 0 |
| B2012902 | OMAHA | NE | | 03/30/2012 | | 1,816,290 | 0 | 0 | 0 | 0 | 0 | 0 | 87,315 | 87,315 | 0 | 0 | 0 |
| B2031308 | OMAHA | NE | | 05/22/2012 | | 795,993 | 0 | 0 | 0 | 0 | 0 | 0 | 37,653 | 37,653 | 0 | 0 | 0 |
| B2082701 | OMAHA | NE | | 10/30/2012 | | 491,995 | 0 | 0 | 0 | 0 | 0 | 0 | 22,786 | 22,786 | 0 | 0 | 0 |
| B2112102 | OMAHA | NE | | 01/29/2013 | | 534,027 | 0 | 0 | 0 | 0 | 0 | 0 | 41,868 | 41,868 | 0 | 0 | 0 |
| B3062402 | OMAHA | NE | | 09/05/2013 | | 384,270 | 0 | 0 | 0 | 0 | 0 | 0 | 16,340 | 16,340 | 0 | 0 | 0 |
| B3071901 | OMAHA | NE | | 09/30/2013 | | 1,578,055 | 0 | 0 | 0 | 0 | 0 | 0 | 41,659 | 41,659 | 0 | 0 | 0 |
| B3072304 | OMAHA | NE | | 10/11/2013 | | 355,953 | 0 | 0 | 0 | 0 | 0 | 0 | 32,676 | 32,676 | 0 | 0 | 0 |
| B3072305 | OMAHA | NE | | 10/11/2013 | | 345,886 | 0 | 0 | 0 | 0 | 0 | 0 | 31,754 | 31,754 | 0 | 0 | 0 |
| B3072306 | OMAHA | NE | | 10/11/2013 | | 439,436 | 0 | 0 | 0 | 0 | 0 | 0 | 40,341 | 40,341 | 0 | 0 | 0 |
| A7061203 | PAPILLION | NE | | 01/16/2008 | | 165,137 | 0 | 0 | 0 | 0 | 0 | 0 | 15,623 | 15,623 | 0 | 0 | 0 |
| A5061701 | DERRY | NH | | 08/01/2005 | | 388,455 | 0 | 0 | 0 | 0 | 0 | 0 | 22,352 | 22,352 | 0 | 0 | 0 |
| B1041401 | DOVER | NH | | 06/03/2011 | | 849,120 | 0 | 0 | 0 | 0 | 0 | 0 | 27,769 | 27,769 | 0 | 0 | 0 |
| A7040302 | NASHUA | NH | | 06/27/2007 | | 63,290 | 0 | 0 | 0 | 0 | 0 | 0 | 5,442 | 5,442 | 0 | 0 | 0 |
| B0110801 | ATLANTIC CITY | NJ | | 01/19/2011 | | 730,071 | 0 | 0 | 0 | 0 | 0 | 0 | 29,869 | 29,869 | 0 | 0 | 0 |
| B0110802 | ATLANTIC CITY | NJ | | 01/19/2011 | | 2,776,084 | 0 | 0 | 0 | 0 | 0 | 0 | 113,566 | 113,566 | 0 | 0 | 0 |
| B0110803 | ATLANTIC CITY | NJ | | 01/19/2011 | | 2,062,464 | 0 | 0 | 0 | 0 | 0 | 0 | 84,375 | 84,375 | 0 | 0 | 0 |
| B8061503 | BELLEVILLE | NJ | | 08/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,480,594 | 2,480,594 | 0 | 0 | 0 |
| A3010305 | BERNARDSVILLE | NJ | | 12/31/2006 | | 364,186 | 0 | 0 | 0 | 0 | 0 | 0 | 3,114 | 3,114 | 0 | 0 | 0 |
| B5110901 | CINNAMINSON | NJ | | 12/18/2015 | | 715,255 | 0 | 0 | 0 | 0 | 0 | 0 | 26,543 | 26,543 | 0 | 0 | 0 |
| A4013002 | CLIFTON | NJ | | 04/20/2004 | | 672,034 | 0 | 0 | 0 | 0 | 0 | 0 | 91,120 | 91,120 | 0 | 0 | 0 |
| B0060702 | DEPTFORD | NJ | | 08/18/2010 | | 1,271,293 | 0 | 0 | 0 | 0 | 0 | 0 | 129,261 | 129,261 | 0 | 0 | 0 |
| B5031802 | EATONTOWN | NJ | | 05/27/2015 | | 10,074,187 | 0 | 0 | 0 | 0 | 0 | 0 | 213,310 | 213,310 | 0 | 0 | 0 |
| A7081601 | FREEHOLD | NJ | | 11/30/2007 | | 175,823 | 0 | 0 | 0 | 0 | 0 | 0 | 7,922 | 7,922 | 0 | 0 | 0 |
| B5022711 | GALLOWAY | NJ | | 06/30/2015 | | 1,354,805 | 0 | 0 | 0 | 0 | 0 | 0 | 31,155 | 31,155 | 0 | 0 | 0 |
| A4011402 | HILLSIDE | NJ | | 03/23/2004 | | 500,909 | 0 | 0 | 0 | 0 | 0 | 0 | 69,452 | 69,452 | 0 | 0 | 0 |
| B3021903 | HILLSIDE | NJ | | 05/15/2013 | | 733,233 | 0 | 0 | 0 | 0 | 0 | 0 | 55,902 | 55,902 | 0 | 0 | 0 |
| B1112501 | HOBOKEN | NJ | | 12/29/2011 | | 1,171,224 | 0 | 0 | 0 | 0 | 0 | 0 | 36,682 | 36,682 | 0 | 0 | 0 |
| B5020506 | KEARNY | NJ | | 05/12/2015 | | 377,374 | 0 | 0 | 0 | 0 | 0 | 0 | 13,396 | 13,396 | 0 | 0 | 0 |
| B5111711 | LAKEWOOD | NJ | | 01/06/2016 | | 949,383 | 0 | 0 | 0 | 0 | 0 | 0 | 32,519 | 32,519 | 0 | 0 | 0 |
| B5022501 | LAWRENCEVILLE TOWNSHIP | NJ | | 08/03/2015 | | 1,698,004 | 0 | 0 | 0 | 0 | 0 | 0 | 43,873 | 43,873 | 0 | 0 | 0 |
| B5071704 | MAHWAH | NJ | | 09/03/2015 | | 11,147,204 | 0 | 0 | 0 | 0 | 0 | 0 | 880,181 | 880,181 | 0 | 0 | 0 |
| A4031105 | MIDDLETOWN | NJ | | 04/29/2004 | | 81,666 | 0 | 0 | 0 | 0 | 0 | 0 | 56,997 | 56,997 | 0 | 0 | 0 |
| A6061206 | MILLVILLE | NJ | | 12/31/2006 | | 375,073 | 0 | 0 | 0 | 0 | 0 | 0 | 35,423 | 35,423 | 0 | 0 | 0 |
| A7102903 | MORRISTOWN | NJ | | 01/14/2008 | | 174,742 | 0 | 0 | 0 | 0 | 0 | 0 | 29,501 | 29,501 | 0 | 0 | 0 |
| B5071703 | MOUNT ARLINGTON | NJ | | 09/03/2015 | | 9,754,987 | 0 | 0 | 0 | 0 | 0 | 0 | 115,879 | 115,879 | 0 | 0 | 0 |
| A4032611 | MT LAUREL | NJ | | 05/24/2004 | | 565,865 | 0 | 0 | 0 | 0 | 0 | 0 | 35,777 | 35,777 | 0 | 0 | 0 |
| A7041004 | NEW BRUNSWICK | NJ | | 07/02/2007 | | 685,703 | 0 | 0 | 0 | 0 | 0 | 0 | 34,108 | 34,108 | 0 | 0 | 0 |
| A2102301 | NEWARK | NJ | | 01/23/2003 | | 389,826 | 0 | 0 | 0 | 0 | 0 | 0 | 68,567 | 68,567 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A3012801 | NEWARK | NJ | | 04/24/2003 | | 324,745 | 0 | 0 | 0 | 0 | 0 | 0 | 54,170 | 54,170 | 0 | 0 | 0 |
| A8082702 | NEWARK | NJ | | 11/14/2008 | | 1,008,645 | 0 | 0 | 0 | 0 | 0 | 0 | 43,155 | 43,155 | 0 | 0 | 0 |
| B4111004 | NORTH BRUNSWICK | NJ | | 01/30/2015 | | 2,148,959 | 0 | 0 | 0 | 0 | 0 | 0 | 56,970 | 56,970 | 0 | 0 | 0 |
| A4030507 | PATERSON | NJ | | 05/24/2004 | | 631,849 | 0 | 0 | 0 | 0 | 0 | 0 | 82,269 | 82,269 | 0 | 0 | 0 |
| A5122202 | PATERSON | NJ | | 03/08/2006 | | 1,227,767 | 0 | 0 | 0 | 0 | 0 | 0 | 96,710 | 96,710 | 0 | 0 | 0 |
| B3021904 | POINT PLEASANT BEACH | NJ | | 05/22/2013 | | 751,010 | 0 | 0 | 0 | 0 | 0 | 0 | 34,299 | 34,299 | 0 | 0 | 0 |
| A4021702 | RUNNEMEDE | NJ | | 05/10/2004 | | 398,928 | 0 | 0 | 0 | 0 | 0 | 0 | 54,061 | 54,061 | 0 | 0 | 0 |
| A4021202 | SWEDESBORO | NJ | | 05/03/2004 | | 537,591 | 0 | 0 | 0 | 0 | 0 | 0 | 69,234 | 69,234 | 0 | 0 | 0 |
| B4070203 | SWEDESBORO | NJ | | 09/18/2014 | | 406,161 | 0 | 0 | 0 | 0 | 0 | 0 | 10,698 | 10,698 | 0 | 0 | 0 |
| B5111601 | VINELAND | NJ | | 02/26/2016 | | 241,709 | 0 | 0 | 0 | 0 | 0 | 0 | 6,233 | 6,233 | 0 | 0 | 0 |
| B5031201 | WESTAMPTON | NJ | | 05/29/2015 | | 3,510,546 | 0 | 0 | 0 | 0 | 0 | 0 | 91,593 | 91,593 | 0 | 0 | 0 |
| B5021902 | WOODBURY | NJ | | 05/01/2015 | | 5,409,104 | 0 | 0 | 0 | 0 | 0 | 0 | 204,054 | 204,054 | 0 | 0 | 0 |
| A6012302 | ALBUQUERQUE | NM | | 12/31/2006 | | 44,884 | 0 | 0 | 0 | 0 | 0 | 0 | 12,193 | 12,193 | 0 | 0 | 0 |
| A7012302 | ALBUQUERQUE | NM | | 03/14/2007 | | 1,288,236 | 0 | 0 | 0 | 0 | 0 | 0 | 63,696 | 63,696 | 0 | 0 | 0 |
| A7091704 | ALBUQUERQUE | NM | | 12/14/2007 | | 188,855 | 0 | 0 | 0 | 0 | 0 | 0 | 8,607 | 8,607 | 0 | 0 | 0 |
| A7120402 | ALBUQUERQUE | NM | | 02/25/2008 | | 326,885 | 0 | 0 | 0 | 0 | 0 | 0 | 255,134 | 255,134 | 0 | 0 | 0 |
| A7120403 | ALBUQUERQUE | NM | | 02/25/2008 | | 326,885 | 0 | 0 | 0 | 0 | 0 | 0 | 14,546 | 14,546 | 0 | 0 | 0 |
| A7120409 | ALBUQUERQUE | NM | | 02/25/2008 | | 372,510 | 0 | 0 | 0 | 0 | 0 | 0 | 16,573 | 16,573 | 0 | 0 | 0 |
| A8090901 | ALBUQUERQUE | NM | | 12/18/2008 | | 1,254,955 | 0 | 0 | 0 | 0 | 0 | 0 | 34,462 | 34,462 | 0 | 0 | 0 |
| A8091201 | ALBUQUERQUE | NM | | 12/05/2008 | | 501,975 | 0 | 0 | 0 | 0 | 0 | 0 | 18,107 | 18,107 | 0 | 0 | 0 |
| B0050701 | ALBUQUERQUE | NM | | 07/15/2010 | | 210,585 | 0 | 0 | 0 | 0 | 0 | 0 | 8,281 | 8,281 | 0 | 0 | 0 |
| B2022701 | ALBUQUERQUE | NM | | 04/30/2012 | | 2,023,992 | 0 | 0 | 0 | 0 | 0 | 0 | 96,498 | 96,498 | 0 | 0 | 0 |
| B3022601 | ALBUQUERQUE | NM | | 04/24/2013 | | 391,193 | 0 | 0 | 0 | 0 | 0 | 0 | 18,002 | 18,002 | 0 | 0 | 0 |
| B3030401 | ALBUQUERQUE | NM | | 10/11/2013 | | 1,292,516 | 0 | 0 | 0 | 0 | 0 | 0 | 38,098 | 38,098 | 0 | 0 | 0 |
| B3050906 | ALBUQUERQUE | NM | | 07/24/2013 | | 1,279,079 | 0 | 0 | 0 | 0 | 0 | 0 | 56,957 | 56,957 | 0 | 0 | 0 |
| B4022506 | ALBUQUERQUE | NM | | 05/01/2014 | | 725,069 | 0 | 0 | 0 | 0 | 0 | 0 | 29,033 | 29,033 | 0 | 0 | 0 |
| B4090902 | ALBUQUERQUE | NM | | 12/23/2014 | | 480,325 | 0 | 0 | 0 | 0 | 0 | 0 | 12,718 | 12,718 | 0 | 0 | 0 |
| B5010603 | ALBUQUERQUE | NM | | 04/02/2015 | | 691,714 | 0 | 0 | 0 | 0 | 0 | 0 | 18,873 | 18,873 | 0 | 0 | 0 |
| B6041202 | ALBUQUERQUE | NM | | 06/01/2016 | | 2,839,571 | 0 | 0 | 0 | 0 | 0 | 0 | 75,167 | 75,167 | 0 | 0 | 0 |
| B6051201 | ALBUQUERQUE | NM | | 08/01/2016 | | 3,441,657 | 0 | 0 | 0 | 0 | 0 | 0 | 82,959 | 82,959 | 0 | 0 | 0 |
| B6060801 | ALBUQUERQUE | NM | | 08/23/2016 | | 4,191,508 | 0 | 0 | 0 | 0 | 0 | 0 | 107,973 | 107,973 | 0 | 0 | 0 |
| B8051009 | ALBUQUERQUE | NM | | 07/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 86,730 | 86,730 | 0 | 0 | 0 |
| A5062406 | BOSQUE FARMS | NM | | 09/29/2005 | | 101,387 | 0 | 0 | 0 | 0 | 0 | 0 | 33,936 | 33,936 | 0 | 0 | 0 |
| B3022602 | FARMINGTON | NM | | 04/16/2013 | | 814,831 | 0 | 0 | 0 | 0 | 0 | 0 | 37,118 | 37,118 | 0 | 0 | 0 |
| A6100903 | HOBBS | NM | | 12/15/2006 | | 189,284 | 0 | 0 | 0 | 0 | 0 | 0 | 17,549 | 17,549 | 0 | 0 | 0 |
| A6101301 | LAS CRUCES | NM | | 01/05/2007 | | 350,162 | 0 | 0 | 0 | 0 | 0 | 0 | 25,215 | 25,215 | 0 | 0 | 0 |
| A7121302 | LAS CRUCES | NM | | 02/29/2008 | | 145,475 | 0 | 0 | 0 | 0 | 0 | 0 | 4,510 | 4,510 | 0 | 0 | 0 |
| B1012502 | LAS CRUCES | NM | | 07/18/2011 | | 2,328,913 | 0 | 0 | 0 | 0 | 0 | 0 | 82,537 | 82,537 | 0 | 0 | 0 |
| B2062906 | LAS CRUCES | NM | | 09/13/2012 | | 2,000,973 | 0 | 0 | 0 | 0 | 0 | 0 | 59,754 | 59,754 | 0 | 0 | 0 |
| B2113001 | LAS CRUCES | NM | | 01/30/2013 | | 730,853 | 0 | 0 | 0 | 0 | 0 | 0 | 22,160 | 22,160 | 0 | 0 | 0 |
| B7082502 | LAS CRUCES | NM | | 10/20/2017 | | 862,494 | 0 | 0 | 0 | 0 | 0 | 0 | 18,542 | 18,542 | 0 | 0 | 0 |
| B1012605 | LOS LUNAS | NM | | 07/07/2011 | | 2,188,807 | 0 | 0 | 0 | 0 | 0 | 0 | 102,868 | 102,868 | 0 | 0 | 0 |
| B4041701 | LOS LUNAS | NM | | 07/14/2014 | | 1,072,178 | 0 | 0 | 0 | 0 | 0 | 0 | 29,036 | 29,036 | 0 | 0 | 0 |
| A8120502 | RIO RANCHO | NM | | 01/15/2009 | | 187,453 | 0 | 0 | 0 | 0 | 0 | 0 | 8,075 | 8,075 | 0 | 0 | 0 |
| B4060901 | RIO RANCHO | NM | | 07/23/2014 | | 744,437 | 0 | 0 | 0 | 0 | 0 | 0 | 21,093 | 21,093 | 0 | 0 | 0 |
| B6041201 | RIO RANCHO | NM | | 06/01/2016 | | 2,578,026 | 0 | 0 | 0 | 0 | 0 | 0 | 68,248 | 68,248 | 0 | 0 | 0 |
| B4121103 | ROSWELL | NM | | 01/23/2015 | | 495,373 | 0 | 0 | 0 | 0 | 0 | 0 | 18,280 | 18,280 | 0 | 0 | 0 |
| A6033001 | SANTA FE | NM | | 12/31/2006 | | 161,616 | 0 | 0 | 0 | 0 | 0 | 0 | 15,629 | 15,629 | 0 | 0 | 0 |
| A6062206 | SANTA FE | NM | | 09/15/2006 | | 2,403,496 | 0 | 0 | 0 | 0 | 0 | 0 | 176,171 | 176,171 | 0 | 0 | 0 |
| A7091701 | SANTA FE | NM | | 12/17/2007 | | 202,064 | 0 | 0 | 0 | 0 | 0 | 0 | 15,809 | 15,809 | 0 | 0 | 0 |
| B2062203 | SANTA FE | NM | | 09/28/2012 | | 1,697,969 | 0 | 0 | 0 | 0 | 0 | 0 | 53,549 | 53,549 | 0 | 0 | 0 |
| B2062204 | SANTA FE | NM | | 09/28/2012 | | 565,971 | 0 | 0 | 0 | 0 | 0 | 0 | 17,854 | 17,854 | 0 | 0 | 0 |
| B2103110 | SANTA FE | NM | | 03/07/2013 | | 885,394 | 0 | 0 | 0 | 0 | 0 | 0 | 39,026 | 39,026 | 0 | 0 | 0 |
| B3030104 | SANTA FE | NM | | 06/14/2013 | | 2,921,198 | 0 | 0 | 0 | 0 | 0 | 0 | 85,783 | 85,783 | 0 | 0 | 0 |
| B3090303 | SANTA FE | NM | | 11/08/2013 | | 609,975 | 0 | 0 | 0 | 0 | 0 | 0 | 20,932 | 20,932 | 0 | 0 | 0 |
| B6082505 | SANTA FE | NM | | 11/15/2016 | | 1,217,237 | 0 | 0 | 0 | 0 | 0 | 0 | 21,325 | 21,325 | 0 | 0 | 0 |
| B6091901 | SANTA FE | NM | | 11/15/2016 | | 1,151,863 | 0 | 0 | 0 | 0 | 0 | 0 | 19,754 | 19,754 | 0 | 0 | 0 |
| W6111801 | SANTA FE | NM | | 12/29/2016 | | 5,769,376 | 0 | 0 | 0 | 0 | 0 | 0 | 23,673 | 23,673 | 0 | 0 | 0 |
| A7120702 | SANTA TERESA | NM | | 02/21/2008 | | 403,763 | 0 | 0 | 0 | 0 | 0 | 0 | 18,861 | 18,861 | 0 | 0 | 0 |
| B3021304 | SANTA TERESA | NM | | 04/25/2013 | | 357,021 | 0 | 0 | 0 | 0 | 0 | 0 | 27,153 | 27,153 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7030105 | SILVER CITY | NM | | 08/23/2007 | | 131,920 | 0 | 0 | 0 | 0 | 0 | 0 | 24,564 | 24,564 | 0 | 0 | 0 |
| B4030403 | GARDNERVILLE | NV | | 04/30/2014 | | 1,801,071 | 0 | 0 | 0 | 0 | 0 | 0 | 74,248 | 74,248 | 0 | 0 | 0 |
| A3092301 | HENDERSON | NV | | 11/25/2003 | | 634,265 | 0 | 0 | 0 | 0 | 0 | 0 | 29,043 | 29,043 | 0 | 0 | 0 |
| B1022803 | HENDERSON | NV | | 04/29/2011 | | 211,927 | 0 | 0 | 0 | 0 | 0 | 0 | 7,758 | 7,758 | 0 | 0 | 0 |
| B1081001 | HENDERSON | NV | | 10/06/2011 | | 378,805 | 0 | 0 | 0 | 0 | 0 | 0 | 32,959 | 32,959 | 0 | 0 | 0 |
| B4020504 | HENDERSON | NV | | 03/31/2014 | | 550,175 | 0 | 0 | 0 | 0 | 0 | 0 | 36,507 | 36,507 | 0 | 0 | 0 |
| B4030303 | HENDERSON | NV | | 05/30/2014 | | 1,408,408 | 0 | 0 | 0 | 0 | 0 | 0 | 38,610 | 38,610 | 0 | 0 | 0 |
| B4050105 | HENDERSON | NV | | 07/11/2014 | | 219,001 | 0 | 0 | 0 | 0 | 0 | 0 | 8,608 | 8,608 | 0 | 0 | 0 |
| B5012805 | HENDERSON | NV | | 03/23/2015 | | 2,038,423 | 0 | 0 | 0 | 0 | 0 | 0 | 58,582 | 58,582 | 0 | 0 | 0 |
| B5111604 | HENDERSON | NV | | 01/11/2016 | | 692,570 | 0 | 0 | 0 | 0 | 0 | 0 | 18,246 | 18,246 | 0 | 0 | 0 |
| B6110302 | HENDERSON | NV | | 02/10/2017 | | 2,093,894 | 0 | 0 | 0 | 0 | 0 | 0 | 50,482 | 50,482 | 0 | 0 | 0 |
| B7030803 | HENDERSON | NV | | 06/08/2017 | | 802,521 | 0 | 0 | 0 | 0 | 0 | 0 | 17,044 | 17,044 | 0 | 0 | 0 |
| B7030805 | HENDERSON | NV | | 06/08/2017 | | 692,444 | 0 | 0 | 0 | 0 | 0 | 0 | 14,710 | 14,710 | 0 | 0 | 0 |
| B8022601 | HENDERSON | NV | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,430,655 | 1,430,655 | 0 | 0 | 0 |
| B8032001 | HENDERSON | NV | | 05/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,398,689 | 3,398,689 | 0 | 0 | 0 |
| B8051505 | HENDERSON | NV | | 07/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,999,243 | 2,999,243 | 0 | 0 | 0 |
| B1050901 | INCLINE VILLAGE | NV | | 07/28/2011 | | 659,941 | 0 | 0 | 0 | 0 | 0 | 0 | 30,464 | 30,464 | 0 | 0 | 0 |
| A3050101 | LAS VEGAS | NV | | 07/08/2003 | | 577,308 | 0 | 0 | 0 | 0 | 0 | 0 | 61,471 | 61,471 | 0 | 0 | 0 |
| A4032001 | LAS VEGAS | NV | | 04/21/2004 | | 472,019 | 0 | 0 | 0 | 0 | 0 | 0 | 29,703 | 29,703 | 0 | 0 | 0 |
| A4052001 | LAS VEGAS | NV | | 12/31/2006 | | 38,837 | 0 | 0 | 0 | 0 | 0 | 0 | 22,892 | 22,892 | 0 | 0 | 0 |
| A4090106 | LAS VEGAS | NV | | 01/26/2005 | | 935,400 | 0 | 0 | 0 | 0 | 0 | 0 | 57,311 | 57,311 | 0 | 0 | 0 |
| A6083001 | LAS VEGAS | NV | | 12/01/2006 | | 319,236 | 0 | 0 | 0 | 0 | 0 | 0 | 15,209 | 15,209 | 0 | 0 | 0 |
| A6100502 | LAS VEGAS | NV | | 12/21/2006 | | 832,724 | 0 | 0 | 0 | 0 | 0 | 0 | 43,750 | 43,750 | 0 | 0 | 0 |
| A7032205 | LAS VEGAS | NV | | 04/26/2007 | | 411,377 | 0 | 0 | 0 | 0 | 0 | 0 | 18,004 | 18,004 | 0 | 0 | 0 |
| A7032804 | LAS VEGAS | NV | | 05/17/2007 | | 407,523 | 0 | 0 | 0 | 0 | 0 | 0 | 17,416 | 17,416 | 0 | 0 | 0 |
| A7032808 | LAS VEGAS | NV | | 06/29/2007 | | 483,999 | 0 | 0 | 0 | 0 | 0 | 0 | 20,805 | 20,805 | 0 | 0 | 0 |
| A7071901 | LAS VEGAS | NV | | 08/15/2007 | | 475,035 | 0 | 0 | 0 | 0 | 0 | 0 | 22,350 | 22,350 | 0 | 0 | 0 |
| A7091101 | LAS VEGAS | NV | | 11/29/2007 | | 1,519,954 | 0 | 0 | 0 | 0 | 0 | 0 | 34,416 | 34,416 | 0 | 0 | 0 |
| A8020812 | LAS VEGAS | NV | | 04/28/2008 | | 1,575,249 | 0 | 0 | 0 | 0 | 0 | 0 | 67,079 | 67,079 | 0 | 0 | 0 |
| A8033103 | LAS VEGAS | NV | | 07/01/2008 | | 1,450,608 | 0 | 0 | 0 | 0 | 0 | 0 | 64,596 | 64,596 | 0 | 0 | 0 |
| A8040901 | LAS VEGAS | NV | | 07/31/2008 | | 696,525 | 0 | 0 | 0 | 0 | 0 | 0 | 29,659 | 29,659 | 0 | 0 | 0 |
| A9040702 | LAS VEGAS | NV | | 06/09/2009 | | 370,901 | 0 | 0 | 0 | 0 | 0 | 0 | 15,576 | 15,576 | 0 | 0 | 0 |
| B0030504 | LAS VEGAS | NV | | 04/29/2010 | | 881,876 | 0 | 0 | 0 | 0 | 0 | 0 | 35,356 | 35,356 | 0 | 0 | 0 |
| B0051301 | LAS VEGAS | NV | | 08/13/2010 | | 506,419 | 0 | 0 | 0 | 0 | 0 | 0 | 55,883 | 55,883 | 0 | 0 | 0 |
| B0061503 | LAS VEGAS | NV | | 08/26/2010 | | 1,375,785 | 0 | 0 | 0 | 0 | 0 | 0 | 53,077 | 53,077 | 0 | 0 | 0 |
| B0080609 | LAS VEGAS | NV | | 10/06/2010 | | 588,817 | 0 | 0 | 0 | 0 | 0 | 0 | 18,809 | 18,809 | 0 | 0 | 0 |
| B0080611 | LAS VEGAS | NV | | 10/28/2010 | | 803,380 | 0 | 0 | 0 | 0 | 0 | 0 | 78,006 | 78,006 | 0 | 0 | 0 |
| B1012001 | LAS VEGAS | NV | | 03/10/2011 | | 1,204,672 | 0 | 0 | 0 | 0 | 0 | 0 | 60,321 | 60,321 | 0 | 0 | 0 |
| B1022401 | LAS VEGAS | NV | | 04/28/2011 | | 733,611 | 0 | 0 | 0 | 0 | 0 | 0 | 21,935 | 21,935 | 0 | 0 | 0 |
| B1033001 | LAS VEGAS | NV | | 06/14/2011 | | 726,258 | 0 | 0 | 0 | 0 | 0 | 0 | 35,402 | 35,402 | 0 | 0 | 0 |
| B1033004 | LAS VEGAS | NV | | 06/30/2011 | | 478,620 | 0 | 0 | 0 | 0 | 0 | 0 | 22,510 | 22,510 | 0 | 0 | 0 |
| B1033102 | LAS VEGAS | NV | | 05/25/2011 | | 1,119,809 | 0 | 0 | 0 | 0 | 0 | 0 | 112,336 | 112,336 | 0 | 0 | 0 |
| B1033106 | LAS VEGAS | NV | | 07/27/2011 | | 628,429 | 0 | 0 | 0 | 0 | 0 | 0 | 18,373 | 18,373 | 0 | 0 | 0 |
| B1091401 | LAS VEGAS | NV | | 11/29/2011 | | 317,320 | 0 | 0 | 0 | 0 | 0 | 0 | 12,473 | 12,473 | 0 | 0 | 0 |
| B3071502 | LAS VEGAS | NV | | 10/08/2013 | | 640,633 | 0 | 0 | 0 | 0 | 0 | 0 | 26,182 | 26,182 | 0 | 0 | 0 |
| B3090304 | LAS VEGAS | NV | | 11/22/2013 | | 505,862 | 0 | 0 | 0 | 0 | 0 | 0 | 14,609 | 14,609 | 0 | 0 | 0 |
| B4030304 | LAS VEGAS | NV | | 05/30/2014 | | 1,291,033 | 0 | 0 | 0 | 0 | 0 | 0 | 35,395 | 35,395 | 0 | 0 | 0 |
| B4030305 | LAS VEGAS | NV | | 05/30/2014 | | 1,995,259 | 0 | 0 | 0 | 0 | 0 | 0 | 54,693 | 54,693 | 0 | 0 | 0 |
| B4050104 | LAS VEGAS | NV | | 07/25/2014 | | 252,844 | 0 | 0 | 0 | 0 | 0 | 0 | 9,939 | 9,939 | 0 | 0 | 0 |
| B4060502 | LAS VEGAS | NV | | 07/29/2014 | | 727,841 | 0 | 0 | 0 | 0 | 0 | 0 | 31,709 | 31,709 | 0 | 0 | 0 |
| B4061201 | LAS VEGAS | NV | | 09/05/2014 | | 609,241 | 0 | 0 | 0 | 0 | 0 | 0 | 16,047 | 16,047 | 0 | 0 | 0 |
| B4061202 | LAS VEGAS | NV | | 09/05/2014 | | 1,049,239 | 0 | 0 | 0 | 0 | 0 | 0 | 27,640 | 27,640 | 0 | 0 | 0 |
| B4092303 | LAS VEGAS | NV | | 12/03/2014 | | 420,851 | 0 | 0 | 0 | 0 | 0 | 0 | 12,120 | 12,120 | 0 | 0 | 0 |
| B4092801 | LAS VEGAS | NV | | 01/07/2015 | | 771,992 | 0 | 0 | 0 | 0 | 0 | 0 | 48,403 | 48,403 | 0 | 0 | 0 |
| B4100903 | LAS VEGAS | NV | | 01/20/2015 | | 740,149 | 0 | 0 | 0 | 0 | 0 | 0 | 29,942 | 29,942 | 0 | 0 | 0 |
| B4102201 | LAS VEGAS | NV | | 12/12/2014 | | 1,258,020 | 0 | 0 | 0 | 0 | 0 | 0 | 36,215 | 36,215 | 0 | 0 | 0 |
| B4122903 | LAS VEGAS | NV | | 03/12/2015 | | 292,856 | 0 | 0 | 0 | 0 | 0 | 0 | 7,791 | 7,791 | 0 | 0 | 0 |
| B5020905 | LAS VEGAS | NV | | 04/01/2015 | | 628,735 | 0 | 0 | 0 | 0 | 0 | 0 | 18,251 | 18,251 | 0 | 0 | 0 |
| B5070102 | LAS VEGAS | NV | | 08/31/2015 | | 452,224 | 0 | 0 | 0 | 0 | 0 | 0 | 11,506 | 11,506 | 0 | 0 | 0 |
| B5071503 | LAS VEGAS | NV | | 09/23/2015 | | 929,975 | 0 | 0 | 0 | 0 | 0 | 0 | 24,999 | 24,999 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5072101 | LAS VEGAS | NV | | 09/09/2015 | | 546,750 | 0 | 0 | 0 | 0 | 0 | 0 | 14,045 | 14,045 | 0 | 0 | 0 |
| B5080503 | LAS VEGAS | NV | | 10/09/2015 | | 962,201 | 0 | 0 | 0 | 0 | 0 | 0 | 24,178 | 24,178 | 0 | 0 | 0 |
| B5090401 | LAS VEGAS | NV | | 11/05/2015 | | 697,005 | 0 | 0 | 0 | 0 | 0 | 0 | 18,275 | 18,275 | 0 | 0 | 0 |
| B5101501 | LAS VEGAS | NV | | 12/18/2015 | | 2,764,821 | 0 | 0 | 0 | 0 | 0 | 0 | 74,413 | 74,413 | 0 | 0 | 0 |
| B6012802 | LAS VEGAS | NV | | 04/04/2016 | | 1,896,886 | 0 | 0 | 0 | 0 | 0 | 0 | 49,947 | 49,947 | 0 | 0 | 0 |
| B6021003 | LAS VEGAS | NV | | 04/07/2016 | | 1,541,190 | 0 | 0 | 0 | 0 | 0 | 0 | 38,018 | 38,018 | 0 | 0 | 0 |
| B6022402 | LAS VEGAS | NV | | 06/09/2016 | | 1,147,036 | 0 | 0 | 0 | 0 | 0 | 0 | 30,364 | 30,364 | 0 | 0 | 0 |
| B6030701 | LAS VEGAS | NV | | 06/09/2016 | | 5,774,263 | 0 | 0 | 0 | 0 | 0 | 0 | 138,467 | 138,467 | 0 | 0 | 0 |
| B6032401 | LAS VEGAS | NV | | 05/12/2016 | | 1,075,652 | 0 | 0 | 0 | 0 | 0 | 0 | 26,821 | 26,821 | 0 | 0 | 0 |
| B6040502 | LAS VEGAS | NV | | 06/22/2016 | | 2,688,247 | 0 | 0 | 0 | 0 | 0 | 0 | 67,748 | 67,748 | 0 | 0 | 0 |
| B6041805 | LAS VEGAS | NV | | 06/16/2016 | | 467,878 | 0 | 0 | 0 | 0 | 0 | 0 | 11,792 | 11,792 | 0 | 0 | 0 |
| B6060201 | LAS VEGAS | NV | | 11/29/2016 | | 186,348 | 0 | 0 | 0 | 0 | 0 | 0 | 6,273 | 6,273 | 0 | 0 | 0 |
| B6072804 | LAS VEGAS | NV | | 09/27/2016 | | 1,117,832 | 0 | 0 | 0 | 0 | 0 | 0 | 27,711 | 27,711 | 0 | 0 | 0 |
| B6081903 | LAS VEGAS | NV | | 10/27/2016 | | 308,401 | 0 | 0 | 0 | 0 | 0 | 0 | 10,722 | 10,722 | 0 | 0 | 0 |
| B6092002 | LAS VEGAS | NV | | 11/30/2016 | | 192,250 | 0 | 0 | 0 | 0 | 0 | 0 | 4,634 | 4,634 | 0 | 0 | 0 |
| B6111007 | LAS VEGAS | NV | | 03/06/2017 | | 4,072,992 | 0 | 0 | 0 | 0 | 0 | 0 | 95,996 | 95,996 | 0 | 0 | 0 |
| B6112801 | LAS VEGAS | NV | | 02/01/2017 | | 1,500,307 | 0 | 0 | 0 | 0 | 0 | 0 | 34,956 | 34,956 | 0 | 0 | 0 |
| B6120101 | LAS VEGAS | NV | | 02/10/2017 | | 600,752 | 0 | 0 | 0 | 0 | 0 | 0 | 30,506 | 30,506 | 0 | 0 | 0 |
| B7012304 | LAS VEGAS | NV | | 03/28/2017 | | 970,574 | 0 | 0 | 0 | 0 | 0 | 0 | 24,078 | 24,078 | 0 | 0 | 0 |
| B7012702 | LAS VEGAS | NV | | 04/28/2017 | | 2,974,856 | 0 | 0 | 0 | 0 | 0 | 0 | 72,165 | 72,165 | 0 | 0 | 0 |
| B7041702 | LAS VEGAS | NV | | 06/09/2017 | | 2,477,633 | 0 | 0 | 0 | 0 | 0 | 0 | 55,468 | 55,468 | 0 | 0 | 0 |
| B7051509 | LAS VEGAS | NV | | 08/17/2017 | | 2,232,549 | 0 | 0 | 0 | 0 | 0 | 0 | 51,186 | 51,186 | 0 | 0 | 0 |
| B7102702 | LAS VEGAS | NV | | 12/21/2017 | | 1,700,000 | 0 | 0 | 0 | 0 | 0 | 0 | 956,900 | 956,900 | 0 | 0 | 0 |
| B8010208 | LAS VEGAS | NV | | 03/07/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 970,894 | 970,894 | 0 | 0 | 0 |
| B8030203 | LAS VEGAS | NV | | 05/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,483,400 | 2,483,400 | 0 | 0 | 0 |
| B8031501 | LAS VEGAS | NV | | 05/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,733,481 | 1,733,481 | 0 | 0 | 0 |
| B8040502 | LAS VEGAS | NV | | 06/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,797 | 65,797 | 0 | 0 | 0 |
| B8040503 | LAS VEGAS | NV | | 06/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,220 | 62,220 | 0 | 0 | 0 |
| B8042301 | LAS VEGAS | NV | | 07/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,578,356 | 1,578,356 | 0 | 0 | 0 |
| B8052302 | LAS VEGAS | NV | | 07/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,858,783 | 2,858,783 | 0 | 0 | 0 |
| B8083103 | LAS VEGAS | NV | | 11/14/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,638,000 | 1,638,000 | 0 | 0 | 0 |
| B8091802 | LAS VEGAS | NV | | 11/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,296,750 | 1,296,750 | 0 | 0 | 0 |
| A6122302 | NORTH LAS VEGAS | NV | | 03/29/2007 | | 1,264,792 | 0 | 0 | 0 | 0 | 0 | 0 | 54,755 | 54,755 | 0 | 0 | 0 |
| B5010901 | NORTH LAS VEGAS | NV | | 03/30/2015 | | 480,771 | 0 | 0 | 0 | 0 | 0 | 0 | 12,791 | 12,791 | 0 | 0 | 0 |
| B5012807 | NORTH LAS VEGAS | NV | | 03/30/2015 | | 796,877 | 0 | 0 | 0 | 0 | 0 | 0 | 22,555 | 22,555 | 0 | 0 | 0 |
| B5021004 | NORTH LAS VEGAS | NV | | 05/01/2015 | | 1,437,987 | 0 | 0 | 0 | 0 | 0 | 0 | 39,969 | 39,969 | 0 | 0 | 0 |
| B5050701 | NORTH LAS VEGAS | NV | | 07/31/2015 | | 1,372,538 | 0 | 0 | 0 | 0 | 0 | 0 | 49,653 | 49,653 | 0 | 0 | 0 |
| B5101901 | NORTH LAS VEGAS | NV | | 12/18/2015 | | 122,640 | 0 | 0 | 0 | 0 | 0 | 0 | 3,046 | 3,046 | 0 | 0 | 0 |
| B7011202 | NORTH LAS VEGAS | NV | | 03/17/2017 | | 886,174 | 0 | 0 | 0 | 0 | 0 | 0 | 20,886 | 20,886 | 0 | 0 | 0 |
| B7030602 | NORTH LAS VEGAS | NV | | 05/12/2017 | | 2,267,726 | 0 | 0 | 0 | 0 | 0 | 0 | 54,714 | 54,714 | 0 | 0 | 0 |
| B8040202 | NORTH LAS VEGAS | NV | | 05/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 603,396 | 603,396 | 0 | 0 | 0 |
| B8092008 | NORTH LAS VEGAS | NV | | 11/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 989,625 | 989,625 | 0 | 0 | 0 |
| A3031001 | RENO | NV | | 05/22/2003 | | 384,828 | 0 | 0 | 0 | 0 | 0 | 0 | 59,214 | 59,214 | 0 | 0 | 0 |
| A3070704 | RENO | NV | | 12/31/2006 | | 370,211 | 0 | 0 | 0 | 0 | 0 | 0 | 16,949 | 16,949 | 0 | 0 | 0 |
| A8060901 | RENO | NV | | 08/27/2008 | | 488,022 | 0 | 0 | 0 | 0 | 0 | 0 | 44,164 | 44,164 | 0 | 0 | 0 |
| A9040904 | RENO | NV | | 06/30/2009 | | 1,099,288 | 0 | 0 | 0 | 0 | 0 | 0 | 44,666 | 44,666 | 0 | 0 | 0 |
| A9040905 | RENO | NV | | 06/30/2009 | | 1,038,226 | 0 | 0 | 0 | 0 | 0 | 0 | 42,186 | 42,186 | 0 | 0 | 0 |
| A9122302 | RENO | NV | | 03/01/2010 | | 652,009 | 0 | 0 | 0 | 0 | 0 | 0 | 26,322 | 26,322 | 0 | 0 | 0 |
| B1021502 | RENO | NV | | 04/19/2011 | | 356,128 | 0 | 0 | 0 | 0 | 0 | 0 | 33,552 | 33,552 | 0 | 0 | 0 |
| B1021503 | RENO | NV | | 04/19/2011 | | 360,642 | 0 | 0 | 0 | 0 | 0 | 0 | 33,970 | 33,970 | 0 | 0 | 0 |
| B6031401 | RENO | NV | | 05/02/2016 | | 948,975 | 0 | 0 | 0 | 0 | 0 | 0 | 24,450 | 24,450 | 0 | 0 | 0 |
| B6122202 | RENO | NV | | 02/23/2017 | | 1,701,540 | 0 | 0 | 0 | 0 | 0 | 0 | 25,786 | 25,786 | 0 | 0 | 0 |
| B8020207 | RENO | NV | | 04/06/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,506,174 | 1,506,174 | 0 | 0 | 0 |
| B8073002 | RENO | NV | | 10/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,437,715 | 1,437,715 | 0 | 0 | 0 |
| A2092704 | SPARKS | NV | | 12/19/2002 | | 374,453 | 0 | 0 | 0 | 0 | 0 | 0 | 17,143 | 17,143 | 0 | 0 | 0 |
| A7111504 | SPARKS | NV | | 02/01/2008 | | 608,523 | 0 | 0 | 0 | 0 | 0 | 0 | 26,796 | 26,796 | 0 | 0 | 0 |
| B3043002 | SPARKS | NV | | 07/19/2013 | | 627,628 | 0 | 0 | 0 | 0 | 0 | 0 | 18,850 | 18,850 | 0 | 0 | 0 |
| B4100201 | SPARKS | NV | | 12/11/2014 | | 328,101 | 0 | 0 | 0 | 0 | 0 | 0 | 9,023 | 9,023 | 0 | 0 | 0 |
| B3120604 | AKRON | NY | | 02/26/2014 | | 138,778 | 0 | 0 | 0 | 0 | 0 | 0 | 24,243 | 24,243 | 0 | 0 | 0 |
| A6062801 | AMHERST | NY | | 10/02/2006 | | 342,131 | 0 | 0 | 0 | 0 | 0 | 0 | 28,986 | 28,986 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7100102 | AMHERST | NY | | 12/27/2007 | | 252,534 | 0 | 0 | 0 | 0 | 0 | 0 | 18,333 | 18,333 | 0 | 0 | 0 |
| B4011004 | AMHERST | NY | | 04/23/2014 | | 258,665 | 0 | 0 | 0 | 0 | 0 | 0 | 17,612 | 17,612 | 0 | 0 | 0 |
| A4033007 | AMSTERDAM | NY | | 06/28/2004 | | 736,799 | 0 | 0 | 0 | 0 | 0 | 0 | 93,432 | 93,432 | 0 | 0 | 0 |
| B4031701 | ASTORIA | NY | | 06/12/2014 | | 1,638,585 | 0 | 0 | 0 | 0 | 0 | 0 | 43,312 | 43,312 | 0 | 0 | 0 |
| B4031702 | ASTORIA | NY | | 06/12/2014 | | 1,638,585 | 0 | 0 | 0 | 0 | 0 | 0 | 43,312 | 43,312 | 0 | 0 | 0 |
| A9090101 | AUBURN | NY | | 09/30/2009 | | 196,692 | 0 | 0 | 0 | 0 | 0 | 0 | 11,247 | 11,247 | 0 | 0 | 0 |
| A4072702 | BATAVIA | NY | | 12/31/2006 | | 263,297 | 0 | 0 | 0 | 0 | 0 | 0 | 7,841 | 7,841 | 0 | 0 | 0 |
| B5040102 | BAYVILLE | NY | | 07/01/2015 | | 1,547,058 | 0 | 0 | 0 | 0 | 0 | 0 | 174,429 | 174,429 | 0 | 0 | 0 |
| B0051302 | BOWMANSVILLE | NY | | 07/26/2010 | | 802,014 | 0 | 0 | 0 | 0 | 0 | 0 | 49,639 | 49,639 | 0 | 0 | 0 |
| B2020102 | BOWMANSVILLE | NY | | 05/31/2012 | | 1,346,252 | 0 | 0 | 0 | 0 | 0 | 0 | 96,195 | 96,195 | 0 | 0 | 0 |
| A9032001 | BRONX | NY | | 06/16/2009 | | 380,597 | 0 | 0 | 0 | 0 | 0 | 0 | 12,035 | 12,035 | 0 | 0 | 0 |
| B2111604 | BROOKLYN | NY | | 01/17/2013 | | 682,580 | 0 | 0 | 0 | 0 | 0 | 0 | 20,241 | 20,241 | 0 | 0 | 0 |
| B2112103 | BROOKLYN | NY | | 01/28/2013 | | 604,832 | 0 | 0 | 0 | 0 | 0 | 0 | 18,342 | 18,342 | 0 | 0 | 0 |
| B3052801 | BROOKLYN | NY | | 08/12/2013 | | 497,791 | 0 | 0 | 0 | 0 | 0 | 0 | 55,984 | 55,984 | 0 | 0 | 0 |
| B3112706 | BROOKLYN | NY | | 02/28/2014 | | 675,955 | 0 | 0 | 0 | 0 | 0 | 0 | 18,054 | 18,054 | 0 | 0 | 0 |
| A5022801 | BUFFALO | NY | | 05/26/2005 | | 634,415 | 0 | 0 | 0 | 0 | 0 | 0 | 54,751 | 54,751 | 0 | 0 | 0 |
| A6120707 | BUFFALO | NY | | 02/27/2007 | | 187,946 | 0 | 0 | 0 | 0 | 0 | 0 | 922 | 922 | 0 | 0 | 0 |
| A6120707-1 | BUFFALO | NY | | 07/28/2016 | | 236,246 | 0 | 0 | 0 | 0 | 0 | 0 | 1,541 | 1,541 | 0 | 0 | 0 |
| A6121507 | BUFFALO | NY | | 03/12/2007 | | 103,768 | 0 | 0 | 0 | 0 | 0 | 0 | 21,575 | 21,575 | 0 | 0 | 0 |
| A7031606 | BUFFALO | NY | | 06/22/2007 | | 366,405 | 0 | 0 | 0 | 0 | 0 | 0 | 15,904 | 15,904 | 0 | 0 | 0 |
| B2022702 | BUFFALO | NY | | 05/16/2012 | | 391,756 | 0 | 0 | 0 | 0 | 0 | 0 | 32,687 | 32,687 | 0 | 0 | 0 |
| B3122602 | BUFFALO | NY | | 05/01/2014 | | 307,779 | 0 | 0 | 0 | 0 | 0 | 0 | 41,888 | 41,888 | 0 | 0 | 0 |
| B4030601 | BUFFALO | NY | | 05/30/2014 | | 162,115 | 0 | 0 | 0 | 0 | 0 | 0 | 6,785 | 6,785 | 0 | 0 | 0 |
| B4040101 | BUFFALO | NY | | 06/30/2014 | | 641,760 | 0 | 0 | 0 | 0 | 0 | 0 | 43,513 | 43,513 | 0 | 0 | 0 |
| B5012301 | BUFFALO | NY | | 04/14/2015 | | 589,490 | 0 | 0 | 0 | 0 | 0 | 0 | 16,851 | 16,851 | 0 | 0 | 0 |
| A4033005 | BUTLER | NY | | 06/28/2004 | | 590,389 | 0 | 0 | 0 | 0 | 0 | 0 | 74,865 | 74,865 | 0 | 0 | 0 |
| A3100203 | CATSKILL | NY | | 01/30/2004 | | 239,600 | 0 | 0 | 0 | 0 | 0 | 0 | 32,539 | 32,539 | 0 | 0 | 0 |
| A4042005 | CHEEKTOWAGA | NY | | 08/26/2004 | | 298,003 | 0 | 0 | 0 | 0 | 0 | 0 | 36,550 | 36,550 | 0 | 0 | 0 |
| B4042903 | CHEEKTOWAGA | NY | | 06/20/2014 | | 189,463 | 0 | 0 | 0 | 0 | 0 | 0 | 18,613 | 18,613 | 0 | 0 | 0 |
| A4110101 | CLARENCE | NY | | 01/24/2005 | | 249,240 | 0 | 0 | 0 | 0 | 0 | 0 | 28,606 | 28,606 | 0 | 0 | 0 |
| A7010907 | CLARENCE | NY | | 03/30/2007 | | 471,357 | 0 | 0 | 0 | 0 | 0 | 0 | 38,635 | 38,635 | 0 | 0 | 0 |
| A5081001 | CLAY | NY | | 12/31/2006 | | 108,765 | 0 | 0 | 0 | 0 | 0 | 0 | 11,031 | 11,031 | 0 | 0 | 0 |
| A7021504 | COLONIE | NY | | 04/17/2007 | | 759,153 | 0 | 0 | 0 | 0 | 0 | 0 | 61,502 | 61,502 | 0 | 0 | 0 |
| B2060701 | COMMACK | NY | | 08/02/2012 | | 1,448,521 | 0 | 0 | 0 | 0 | 0 | 0 | 47,229 | 47,229 | 0 | 0 | 0 |
| A8080701 | DEWITT | NY | | 10/27/2008 | | 434,144 | 0 | 0 | 0 | 0 | 0 | 0 | 30,298 | 30,298 | 0 | 0 | 0 |
| A2100221 | EAST HAMPTON | NY | | 12/18/2002 | | 263,476 | 0 | 0 | 0 | 0 | 0 | 0 | 46,453 | 46,453 | 0 | 0 | 0 |
| A4011205 | FARMINGDALE | NY | | 03/30/2004 | | 260,745 | 0 | 0 | 0 | 0 | 0 | 0 | 34,690 | 34,690 | 0 | 0 | 0 |
| A7120603 | GREECE | NY | | 03/31/2008 | | 512,277 | 0 | 0 | 0 | 0 | 0 | 0 | 36,206 | 36,206 | 0 | 0 | 0 |
| B3111501 | GREECE | NY | | 02/12/2014 | | 667,613 | 0 | 0 | 0 | 0 | 0 | 0 | 45,050 | 45,050 | 0 | 0 | 0 |
| B8032604 | GREECE | NY | | 06/21/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 846,088 | 846,088 | 0 | 0 | 0 |
| B1111402 | GREENLAWN | NY | | 03/20/2012 | | 1,403,411 | 0 | 0 | 0 | 0 | 0 | 0 | 40,802 | 40,802 | 0 | 0 | 0 |
| A8072401 | HAMBURG | NY | | 10/01/2008 | | 291,621 | 0 | 0 | 0 | 0 | 0 | 0 | 10,613 | 10,613 | 0 | 0 | 0 |
| B2112705 | HAMBURG | NY | | 01/31/2013 | | 360,740 | 0 | 0 | 0 | 0 | 0 | 0 | 15,836 | 15,836 | 0 | 0 | 0 |
| B6041101 | HASTINGS-ON-HUDSON | NY | | 07/29/2016 | | 1,087,430 | 0 | 0 | 0 | 0 | 0 | 0 | 26,807 | 26,807 | 0 | 0 | 0 |
| B7021601 | HAUPPAUGE | NY | | 04/20/2017 | | 704,717 | 0 | 0 | 0 | 0 | 0 | 0 | 23,574 | 23,574 | 0 | 0 | 0 |
| B5070901 | HAWTHORNE | NY | | 09/24/2015 | | 594,699 | 0 | 0 | 0 | 0 | 0 | 0 | 21,990 | 21,990 | 0 | 0 | 0 |
| A4110803 | JAMESTOWN | NY | | 12/31/2006 | | 217,527 | 0 | 0 | 0 | 0 | 0 | 0 | 19,403 | 19,403 | 0 | 0 | 0 |
| A7022201 | LAKE PLACID | NY | | 05/17/2007 | | 384,262 | 0 | 0 | 0 | 0 | 0 | 0 | 10,138 | 10,138 | 0 | 0 | 0 |
| A7010906 | LANCASTER | NY | | 03/30/2007 | | 471,357 | 0 | 0 | 0 | 0 | 0 | 0 | 38,635 | 38,635 | 0 | 0 | 0 |
| A9040802 | LATHAM | NY | | 06/24/2009 | | 140,787 | 0 | 0 | 0 | 0 | 0 | 0 | 9,546 | 9,546 | 0 | 0 | 0 |
| A6120712 | LOCKPORT | NY | | 02/27/2007 | | 178,825 | 0 | 0 | 0 | 0 | 0 | 0 | 874 | 874 | 0 | 0 | 0 |
| A6120712-1 | LOCKPORT | NY | | 07/28/2016 | | 145,231 | 0 | 0 | 0 | 0 | 0 | 0 | 708 | 708 | 0 | 0 | 0 |
| A8022604 | LOCKPORT | NY | | 07/21/2008 | | 196,547 | 0 | 0 | 0 | 0 | 0 | 0 | 13,457 | 13,457 | 0 | 0 | 0 |
| B0061602 | MASSAPEQUA | NY | | 09/23/2010 | | 463,485 | 0 | 0 | 0 | 0 | 0 | 0 | 26,877 | 26,877 | 0 | 0 | 0 |
| A6121201 | MENDON | NY | | 03/08/2007 | | 249,005 | 0 | 0 | 0 | 0 | 0 | 0 | 16,997 | 16,997 | 0 | 0 | 0 |
| A7121002 | MIDDLETOWN | NY | | 03/06/2008 | | 643,062 | 0 | 0 | 0 | 0 | 0 | 0 | 48,287 | 48,287 | 0 | 0 | 0 |
| W6042801 | NANUET | NY | | 06/30/2016 | | 6,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 32,359 | 32,359 | 0 | 0 | 0 |
| B2010401 | NEW ROCHELLE | NY | | 03/29/2012 | | 5,565,469 | 0 | 0 | 0 | 0 | 0 | 0 | 170,725 | 170,725 | 0 | 0 | 0 |
| B5042702 | NEW YORK | NY | | 06/22/2015 | | 2,593,699 | 0 | 0 | 0 | 0 | 0 | 0 | 52,613 | 52,613 | 0 | 0 | 0 |
| A6120705 | NIAGARA FALLS | NY | | 02/27/2007 | | 140,595 | 0 | 0 | 0 | 0 | 0 | 0 | 691 | 691 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6120705-1 | NIAGARA FALLS | NY | | 07/28/2016 | | 4,325 | 0 | 0 | 0 | 0 | 0 | 0 | 30 | 30 | 0 | 0 | 0 |
| A6120714 | NIAGARA FALLS | NY | | 02/27/2007 | | 86,338 | 0 | 0 | 0 | 0 | 0 | 0 | 567 | 567 | 0 | 0 | 0 |
| A6120714-1 | NIAGARA FALLS | NY | | 07/28/2016 | | 4,325 | 0 | 0 | 0 | 0 | 0 | 0 | 30 | 30 | 0 | 0 | 0 |
| A7041006 | NIAGARA FALLS | NY | | 06/05/2007 | | 734,434 | 0 | 0 | 0 | 0 | 0 | 0 | 3,603 | 3,603 | 0 | 0 | 0 |
| A7041006-1 | NIAGARA FALLS | NY | | 07/28/2016 | | 38,148 | 0 | 0 | 0 | 0 | 0 | 0 | 252 | 252 | 0 | 0 | 0 |
| A8051901 | NIAGARA FALLS | NY | | 08/18/2008 | | 270,527 | 0 | 0 | 0 | 0 | 0 | 0 | 18,248 | 18,248 | 0 | 0 | 0 |
| B0121701 | NIAGARA FALLS | NY | | 04/28/2011 | | 549,702 | 0 | 0 | 0 | 0 | 0 | 0 | 50,240 | 50,240 | 0 | 0 | 0 |
| B2061102 | NIAGARA FALLS | NY | | 09/28/2012 | | 875,613 | 0 | 0 | 0 | 0 | 0 | 0 | 39,702 | 39,702 | 0 | 0 | 0 |
| B7061501 | NIAGARA FALLS | NY | | 09/01/2017 | | 531,054 | 0 | 0 | 0 | 0 | 0 | 0 | 24,070 | 24,070 | 0 | 0 | 0 |
| A6083004 | ORCHARD PARK | NY | | 12/20/2006 | | 222,094 | 0 | 0 | 0 | 0 | 0 | 0 | 20,475 | 20,475 | 0 | 0 | 0 |
| A7020101 | ORCHARD PARK | NY | | 05/15/2007 | | 353,411 | 0 | 0 | 0 | 0 | 0 | 0 | 27,979 | 27,979 | 0 | 0 | 0 |
| A8110402 | ORCHARD PARK | NY | | 01/20/2009 | | 834,177 | 0 | 0 | 0 | 0 | 0 | 0 | 50,384 | 50,384 | 0 | 0 | 0 |
| A4033004 | PALMYRA | NY | | 06/28/2004 | | 637,610 | 0 | 0 | 0 | 0 | 0 | 0 | 80,856 | 80,856 | 0 | 0 | 0 |
| A8021404 | PENFIELD | NY | | 06/06/2008 | | 211,538 | 0 | 0 | 0 | 0 | 0 | 0 | 14,571 | 14,571 | 0 | 0 | 0 |
| A8071502 | PENFIELD | NY | | 10/03/2008 | | 118,906 | 0 | 0 | 0 | 0 | 0 | 0 | 7,635 | 7,635 | 0 | 0 | 0 |
| B1101905 | PENFIELD | NY | | 12/22/2011 | | 403,594 | 0 | 0 | 0 | 0 | 0 | 0 | 35,241 | 35,241 | 0 | 0 | 0 |
| A6050301 | PERINTON | NY | | 08/30/2006 | | 299,134 | 0 | 0 | 0 | 0 | 0 | 0 | 25,976 | 25,976 | 0 | 0 | 0 |
| A6050902 | PERINTON | NY | | 08/17/2006 | | 184,027 | 0 | 0 | 0 | 0 | 0 | 0 | 15,992 | 15,992 | 0 | 0 | 0 |
| A6102705 | PERINTON | NY | | 01/16/2007 | | 406,836 | 0 | 0 | 0 | 0 | 0 | 0 | 33,780 | 33,780 | 0 | 0 | 0 |
| A7120604 | PERINTON | NY | | 03/31/2008 | | 238,320 | 0 | 0 | 0 | 0 | 0 | 0 | 16,956 | 16,956 | 0 | 0 | 0 |
| A9040703 | PERINTON | NY | | 06/16/2009 | | 170,272 | 0 | 0 | 0 | 0 | 0 | 0 | 9,971 | 9,971 | 0 | 0 | 0 |
| A6111002 | PITTSFORD | NY | | 01/30/2007 | | 228,225 | 0 | 0 | 0 | 0 | 0 | 0 | 16,100 | 16,100 | 0 | 0 | 0 |
| A6111003 | PITTSFORD | NY | | 01/30/2007 | | 100,509 | 0 | 0 | 0 | 0 | 0 | 0 | 7,091 | 7,091 | 0 | 0 | 0 |
| A8061207 | PLATTSBURGH | NY | | 08/14/2008 | | 1,198,831 | 0 | 0 | 0 | 0 | 0 | 0 | 44,986 | 44,986 | 0 | 0 | 0 |
| B2031601 | PORT WASHINGTON | NY | | 06/06/2012 | | 545,663 | 0 | 0 | 0 | 0 | 0 | 0 | 16,859 | 16,859 | 0 | 0 | 0 |
| A5030701 | ROCHESTER | NY | | 10/31/2005 | | 206,788 | 0 | 0 | 0 | 0 | 0 | 0 | 66,879 | 66,879 | 0 | 0 | 0 |
| A6112703 | ROCHESTER | NY | | 02/01/2007 | | 230,256 | 0 | 0 | 0 | 0 | 0 | 0 | 16,204 | 16,204 | 0 | 0 | 0 |
| A8110403 | ROCHESTER | NY | | 01/20/2009 | | 916,298 | 0 | 0 | 0 | 0 | 0 | 0 | 55,328 | 55,328 | 0 | 0 | 0 |
| B3020702 | ROCHESTER | NY | | 04/30/2013 | | 356,191 | 0 | 0 | 0 | 0 | 0 | 0 | 26,739 | 26,739 | 0 | 0 | 0 |
| A3102105 | ROME | NY | | 01/22/2004 | | 693,314 | 0 | 0 | 0 | 0 | 0 | 0 | 16,395 | 16,395 | 0 | 0 | 0 |
| A3102106 | ROME | NY | | 01/22/2004 | | 95,844 | 0 | 0 | 0 | 0 | 0 | 0 | 2,266 | 2,266 | 0 | 0 | 0 |
| A4033006 | ROME | NY | | 12/31/2006 | | 387,873 | 0 | 0 | 0 | 0 | 0 | 0 | 49,171 | 49,171 | 0 | 0 | 0 |
| A6053107 | SALINA | NY | | 09/20/2006 | | 527,064 | 0 | 0 | 0 | 0 | 0 | 0 | 22,651 | 22,651 | 0 | 0 | 0 |
| A6053108 | SALINA | NY | | 09/20/2006 | | 237,784 | 0 | 0 | 0 | 0 | 0 | 0 | 22,086 | 22,086 | 0 | 0 | 0 |
| B2112704 | SCHENECTADY | NY | | 02/28/2013 | | 1,190,126 | 0 | 0 | 0 | 0 | 0 | 0 | 53,412 | 53,412 | 0 | 0 | 0 |
| B7112901 | SELDEN | NY | | 02/05/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 392,959 | 392,959 | 0 | 0 | 0 |
| A3040404 | SLOATSBURG | NY | | 06/17/2003 | | 125,652 | 0 | 0 | 0 | 0 | 0 | 0 | 20,256 | 20,256 | 0 | 0 | 0 |
| B7081701 | SYRACUSE | NY | | 10/31/2017 | | 485,153 | 0 | 0 | 0 | 0 | 0 | 0 | 10,431 | 10,431 | 0 | 0 | 0 |
| A6020204 | TONAWANDA | NY | | 04/07/2006 | | 670,384 | 0 | 0 | 0 | 0 | 0 | 0 | 62,522 | 62,522 | 0 | 0 | 0 |
| A6120702 | TONAWANDA | NY | | 02/27/2007 | | 214,114 | 0 | 0 | 0 | 0 | 0 | 0 | 1,051 | 1,051 | 0 | 0 | 0 |
| A6120702-1 | TONAWANDA | NY | | 07/28/2016 | | 84,039 | 0 | 0 | 0 | 0 | 0 | 0 | 552 | 552 | 0 | 0 | 0 |
| A6120706 | TONAWANDA | NY | | 02/27/2007 | | 129,475 | 0 | 0 | 0 | 0 | 0 | 0 | 636 | 636 | 0 | 0 | 0 |
| A6120706-1 | TONAWANDA | NY | | 07/28/2016 | | 157,504 | 0 | 0 | 0 | 0 | 0 | 0 | 1,028 | 1,028 | 0 | 0 | 0 |
| A7010802 | TONAWANDA | NY | | 03/30/2007 | | 502,750 | 0 | 0 | 0 | 0 | 0 | 0 | 41,214 | 41,214 | 0 | 0 | 0 |
| B3112201 | TONAWANDA | NY | | 03/07/2014 | | 168,929 | 0 | 0 | 0 | 0 | 0 | 0 | 23,425 | 23,425 | 0 | 0 | 0 |
| B4040301 | TONAWANDA | NY | | 06/27/2014 | | 469,807 | 0 | 0 | 0 | 0 | 0 | 0 | 19,514 | 19,514 | 0 | 0 | 0 |
| B8042004 | TOWN OF NORTH CASTLE | NY | | 07/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,616,201 | 1,616,201 | 0 | 0 | 0 |
| A5022204 | WATERTOWN | NY | | 06/09/2005 | | 179,799 | 0 | 0 | 0 | 0 | 0 | 0 | 14,151 | 14,151 | 0 | 0 | 0 |
| A6110607 | WEST SENECA | NY | | 01/16/2007 | | 203,195 | 0 | 0 | 0 | 0 | 0 | 0 | 10,502 | 10,502 | 0 | 0 | 0 |
| A6120708 | WEST SENECA | NY | | 02/27/2007 | | 452,530 | 0 | 0 | 0 | 0 | 0 | 0 | 23,412 | 23,412 | 0 | 0 | 0 |
| B3102801 | WHEATFIELD | NY | | 02/14/2014 | | 334,628 | 0 | 0 | 0 | 0 | 0 | 0 | 12,973 | 12,973 | 0 | 0 | 0 |
| B6072104 | WHITE PLAINS | NY | | 10/03/2016 | | 3,113,999 | 0 | 0 | 0 | 0 | 0 | 0 | 78,046 | 78,046 | 0 | 0 | 0 |
| A6050401 | WILLIAMSVILLE | NY | | 08/24/2006 | | 590,498 | 0 | 0 | 0 | 0 | 0 | 0 | 51,266 | 51,266 | 0 | 0 | 0 |
| A8022704 | WILLIAMSVILLE | NY | | 06/19/2008 | | 297,048 | 0 | 0 | 0 | 0 | 0 | 0 | 20,458 | 20,458 | 0 | 0 | 0 |
| B4100701 | WILLIAMSVILLE | NY | | 12/16/2014 | | 482,807 | 0 | 0 | 0 | 0 | 0 | 0 | 19,445 | 19,445 | 0 | 0 | 0 |
| B4040701 | YONKERS | NY | | 07/10/2014 | | 1,180,411 | 0 | 0 | 0 | 0 | 0 | 0 | 30,072 | 30,072 | 0 | 0 | 0 |
| A4111101 | AKRON | OH | | 02/18/2005 | | 247,041 | 0 | 0 | 0 | 0 | 0 | 0 | 29,011 | 29,011 | 0 | 0 | 0 |
| A5033002 | ANNA | OH | | 06/23/2005 | | 148,890 | 0 | 0 | 0 | 0 | 0 | 0 | 54,787 | 54,787 | 0 | 0 | 0 |
| A7120708 | AVON | OH | | 02/12/2008 | | 404,197 | 0 | 0 | 0 | 0 | 0 | 0 | 17,842 | 17,842 | 0 | 0 | 0 |
| B5071002 | AVON | OH | | 09/29/2015 | | 495,103 | 0 | 0 | 0 | 0 | 0 | 0 | 18,527 | 18,527 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B6101903 | BAINBRIDGE | OH | | 01/11/2017 | | 1,010,515 | 0 | 0 | 0 | 0 | 0 | 0 | 43,051 | 43,051 | 0 | 0 | 0 |
| A4032306 | BATAVIA | OH | | 06/21/2004 | | 161,123 | 0 | 0 | 0 | 0 | 0 | 0 | 20,773 | 20,773 | 0 | 0 | 0 |
| B6011401 | BATAVIA | OH | | 06/01/2016 | | 674,909 | 0 | 0 | 0 | 0 | 0 | 0 | 16,188 | 16,188 | 0 | 0 | 0 |
| B3022001 | BEACHWOOD | OH | | 05/08/2013 | | 554,586 | 0 | 0 | 0 | 0 | 0 | 0 | 25,330 | 25,330 | 0 | 0 | 0 |
| B4062401 | BEACHWOOD | OH | | 09/15/2014 | | 266,787 | 0 | 0 | 0 | 0 | 0 | 0 | 33,857 | 33,857 | 0 | 0 | 0 |
| B5092403 | BEACHWOOD | OH | | 12/09/2015 | | 1,058,494 | 0 | 0 | 0 | 0 | 0 | 0 | 48,246 | 48,246 | 0 | 0 | 0 |
| B0081012 | BEAVERCREEK | OH | | 11/03/2010 | | 1,279,886 | 0 | 0 | 0 | 0 | 0 | 0 | 127,348 | 127,348 | 0 | 0 | 0 |
| A9073112 | BEDFORD | OH | | 10/28/2009 | | 297,784 | 0 | 0 | 0 | 0 | 0 | 0 | 18,765 | 18,765 | 0 | 0 | 0 |
| A4020902 | BROOK PARK | OH | | 03/29/2004 | | 326,205 | 0 | 0 | 0 | 0 | 0 | 0 | 45,298 | 45,298 | 0 | 0 | 0 |
| A4020903 | BROOK PARK | OH | | 03/29/2004 | | 155,598 | 0 | 0 | 0 | 0 | 0 | 0 | 23,107 | 23,107 | 0 | 0 | 0 |
| B1112303 | BROOKLYN HEIGHTS | OH | | 01/31/2012 | | 921,353 | 0 | 0 | 0 | 0 | 0 | 0 | 43,016 | 43,016 | 0 | 0 | 0 |
| B4011503 | CANTON | OH | | 04/25/2014 | | 1,304,049 | 0 | 0 | 0 | 0 | 0 | 0 | 125,937 | 125,937 | 0 | 0 | 0 |
| A4022702 | CENTERVILLE | OH | | 07/16/2004 | | 124,647 | 0 | 0 | 0 | 0 | 0 | 0 | 73,481 | 73,481 | 0 | 0 | 0 |
| A3011004 | CINCINNATI | OH | | 04/01/2003 | | 346,288 | 0 | 0 | 0 | 0 | 0 | 0 | 55,902 | 55,902 | 0 | 0 | 0 |
| A4032308 | CINCINNATI | OH | | 12/31/2006 | | 204,368 | 0 | 0 | 0 | 0 | 0 | 0 | 26,322 | 26,322 | 0 | 0 | 0 |
| A7030804 | CINCINNATI | OH | | 05/16/2007 | | 341,608 | 0 | 0 | 0 | 0 | 0 | 0 | 16,622 | 16,622 | 0 | 0 | 0 |
| A7031201 | CINCINNATI | OH | | 05/29/2007 | | 449,780 | 0 | 0 | 0 | 0 | 0 | 0 | 35,611 | 35,611 | 0 | 0 | 0 |
| A7040301 | CINCINNATI | OH | | 06/20/2007 | | 241,939 | 0 | 0 | 0 | 0 | 0 | 0 | 20,192 | 20,192 | 0 | 0 | 0 |
| A7040311 | CINCINNATI | OH | | 06/18/2007 | | 204,355 | 0 | 0 | 0 | 0 | 0 | 0 | 9,679 | 9,679 | 0 | 0 | 0 |
| A7041701 | CINCINNATI | OH | | 06/28/2007 | | 1,703,710 | 0 | 0 | 0 | 0 | 0 | 0 | 73,230 | 73,230 | 0 | 0 | 0 |
| A7080107 | CINCINNATI | OH | | 01/28/2008 | | 270,470 | 0 | 0 | 0 | 0 | 0 | 0 | 12,383 | 12,383 | 0 | 0 | 0 |
| A9111801 | CINCINNATI | OH | | 01/29/2010 | | 2,019,982 | 0 | 0 | 0 | 0 | 0 | 0 | 76,277 | 76,277 | 0 | 0 | 0 |
| B1090703 | CINCINNATI | OH | | 12/13/2011 | | 696,498 | 0 | 0 | 0 | 0 | 0 | 0 | 20,835 | 20,835 | 0 | 0 | 0 |
| B3021501 | CINCINNATI | OH | | 07/17/2013 | | 949,413 | 0 | 0 | 0 | 0 | 0 | 0 | 51,465 | 51,465 | 0 | 0 | 0 |
| B3030501 | CINCINNATI | OH | | 05/20/2013 | | 473,480 | 0 | 0 | 0 | 0 | 0 | 0 | 35,642 | 35,642 | 0 | 0 | 0 |
| B4012101 | CINCINNATI | OH | | 04/23/2014 | | 1,648,839 | 0 | 0 | 0 | 0 | 0 | 0 | 44,143 | 44,143 | 0 | 0 | 0 |
| B4051602 | CINCINNATI | OH | | 07/10/2014 | | 914,701 | 0 | 0 | 0 | 0 | 0 | 0 | 36,900 | 36,900 | 0 | 0 | 0 |
| B6061604 | CINCINNATI | OH | | 12/19/2016 | | 1,063,384 | 0 | 0 | 0 | 0 | 0 | 0 | 56,373 | 56,373 | 0 | 0 | 0 |
| B6102102 | CINCINNATI | OH | | 01/13/2017 | | 813,631 | 0 | 0 | 0 | 0 | 0 | 0 | 19,724 | 19,724 | 0 | 0 | 0 |
| B6102406 | CINCINNATI | OH | | 01/24/2017 | | 209,255 | 0 | 0 | 0 | 0 | 0 | 0 | 10,619 | 10,619 | 0 | 0 | 0 |
| B7110302 | CINCINNATI | OH | | 02/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,655,269 | 3,655,269 | 0 | 0 | 0 |
| B8020401 | CINCINNATI | OH | | 05/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,335,954 | 2,335,954 | 0 | 0 | 0 |
| B8020405 | CINCINNATI | OH | | 05/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,089,487 | 3,089,487 | 0 | 0 | 0 |
| B8040417 | CINCINNATI | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 133,725 | 133,725 | 0 | 0 | 0 |
| A8072102 | CLEVELAND | OH | | 09/25/2008 | | 234,532 | 0 | 0 | 0 | 0 | 0 | 0 | 12,029 | 12,029 | 0 | 0 | 0 |
| A9042401 | CLEVELAND | OH | | 06/29/2009 | | 1,721,271 | 0 | 0 | 0 | 0 | 0 | 0 | 94,890 | 94,890 | 0 | 0 | 0 |
| A9042401-1 | CLEVELAND | OH | | 02/13/2017 | | 456,514 | 0 | 0 | 0 | 0 | 0 | 0 | 10,820 | 10,820 | 0 | 0 | 0 |
| A9073109 | CLEVELAND | OH | | 10/27/2009 | | 588,184 | 0 | 0 | 0 | 0 | 0 | 0 | 37,048 | 37,048 | 0 | 0 | 0 |
| A9090201 | CLEVELAND | OH | | 12/30/2009 | | 462,288 | 0 | 0 | 0 | 0 | 0 | 0 | 30,146 | 30,146 | 0 | 0 | 0 |
| A9111902 | CLEVELAND | OH | | 01/20/2010 | | 388,372 | 0 | 0 | 0 | 0 | 0 | 0 | 46,256 | 46,256 | 0 | 0 | 0 |
| B3041605 | CLEVELAND | OH | | 07/09/2013 | | 874,828 | 0 | 0 | 0 | 0 | 0 | 0 | 25,534 | 25,534 | 0 | 0 | 0 |
| B3060302 | CLEVELAND | OH | | 08/20/2013 | | 250,424 | 0 | 0 | 0 | 0 | 0 | 0 | 10,927 | 10,927 | 0 | 0 | 0 |
| B3060303 | CLEVELAND | OH | | 08/20/2013 | | 225,538 | 0 | 0 | 0 | 0 | 0 | 0 | 9,847 | 9,847 | 0 | 0 | 0 |
| B3071102 | CLEVELAND | OH | | 10/03/2013 | | 176,693 | 0 | 0 | 0 | 0 | 0 | 0 | 4,778 | 4,778 | 0 | 0 | 0 |
| B4031703 | CLEVELAND | OH | | 05/15/2014 | | 706,168 | 0 | 0 | 0 | 0 | 0 | 0 | 18,784 | 18,784 | 0 | 0 | 0 |
| B5120303 | CLEVELAND | OH | | 02/01/2016 | | 1,319,065 | 0 | 0 | 0 | 0 | 0 | 0 | 47,140 | 47,140 | 0 | 0 | 0 |
| B6100606 | CLEVELAND | OH | | 12/08/2016 | | 503,484 | 0 | 0 | 0 | 0 | 0 | 0 | 11,863 | 11,863 | 0 | 0 | 0 |
| B6102801 | CLEVELAND | OH | | 01/27/2017 | | 1,491,139 | 0 | 0 | 0 | 0 | 0 | 0 | 36,764 | 36,764 | 0 | 0 | 0 |
| B7031310 | CLEVELAND | OH | | 06/06/2017 | | 7,093,977 | 0 | 0 | 0 | 0 | 0 | 0 | 164,435 | 164,435 | 0 | 0 | 0 |
| B3041707 | CLEVELAND HEIGHTS | OH | | 07/02/2013 | | 273,091 | 0 | 0 | 0 | 0 | 0 | 0 | 8,260 | 8,260 | 0 | 0 | 0 |
| A8060503 | COLUMBUS | OH | | 08/14/2008 | | 184,101 | 0 | 0 | 0 | 0 | 0 | 0 | 7,625 | 7,625 | 0 | 0 | 0 |
| A9051301 | COLUMBUS | OH | | 07/31/2009 | | 1,477,590 | 0 | 0 | 0 | 0 | 0 | 0 | 59,608 | 59,608 | 0 | 0 | 0 |
| B3031803 | COLUMBUS | OH | | 05/30/2013 | | 1,449,314 | 0 | 0 | 0 | 0 | 0 | 0 | 30,508 | 30,508 | 0 | 0 | 0 |
| B3032603 | COLUMBUS | OH | | 06/25/2013 | | 541,328 | 0 | 0 | 0 | 0 | 0 | 0 | 23,558 | 23,558 | 0 | 0 | 0 |
| B3032603-1 | COLUMBUS | OH | | 10/12/2016 | | 748,801 | 0 | 0 | 0 | 0 | 0 | 0 | 25,375 | 25,375 | 0 | 0 | 0 |
| B3070907 | COLUMBUS | OH | | 10/01/2013 | | 1,015,060 | 0 | 0 | 0 | 0 | 0 | 0 | 18,915 | 18,915 | 0 | 0 | 0 |
| B6060302 | COLUMBUS | OH | | 08/31/2016 | | 4,811,294 | 0 | 0 | 0 | 0 | 0 | 0 | 115,975 | 115,975 | 0 | 0 | 0 |
| B8040402 | COLUMBUS | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 81,067 | 81,067 | 0 | 0 | 0 |
| B8040405 | COLUMBUS | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,801 | 65,801 | 0 | 0 | 0 |
| B8040406 | COLUMBUS | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 75,352 | 75,352 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8040408 | COLUMBUS | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56,250 | 56,250 | 0 | 0 | 0 |
| B8040410 | COLUMBUS | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 70,048 | 70,048 | 0 | 0 | 0 |
| B8040419 | COLUMBUS | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 93,393 | 93,393 | 0 | 0 | 0 |
| B8040420 | COLUMBUS | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 107,762 | 107,762 | 0 | 0 | 0 |
| B8040421 | COLUMBUS | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,801 | 65,801 | 0 | 0 | 0 |
| B8050801 | COLUMBUS | OH | | 07/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,903,687 | 1,903,687 | 0 | 0 | 0 |
| A8090202 | CUYAHOGA FALLS | OH | | 11/17/2008 | | 495,461 | 0 | 0 | 0 | 0 | 0 | 0 | 21,650 | 21,650 | 0 | 0 | 0 |
| B5080302 | DAYTON | OH | | 10/30/2015 | | 1,420,065 | 0 | 0 | 0 | 0 | 0 | 0 | 27,681 | 27,681 | 0 | 0 | 0 |
| B8080804 | DAYTON | OH | | 11/07/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 51,100 | 51,100 | 0 | 0 | 0 |
| B4102301 | DOVER | OH | | 01/28/2015 | | 3,054,013 | 0 | 0 | 0 | 0 | 0 | 0 | 63,519 | 63,519 | 0 | 0 | 0 |
| B3111101 | DUBLIN | OH | | 02/14/2014 | | 376,646 | 0 | 0 | 0 | 0 | 0 | 0 | 14,288 | 14,288 | 0 | 0 | 0 |
| B4091504 | DUBLIN | OH | | 01/30/2015 | | 1,176,486 | 0 | 0 | 0 | 0 | 0 | 0 | 30,713 | 30,713 | 0 | 0 | 0 |
| A5033003 | EATON | OH | | 06/20/2005 | | 667,998 | 0 | 0 | 0 | 0 | 0 | 0 | 76,623 | 76,623 | 0 | 0 | 0 |
| B6070101 | ELIDA | OH | | 09/22/2016 | | 1,517,355 | 0 | 0 | 0 | 0 | 0 | 0 | 54,441 | 54,441 | 0 | 0 | 0 |
| A9073114 | ELYRIA | OH | | 10/28/2009 | | 223,285 | 0 | 0 | 0 | 0 | 0 | 0 | 14,080 | 14,080 | 0 | 0 | 0 |
| A7090706 | EUCLID | OH | | 11/14/2007 | | 94,459 | 0 | 0 | 0 | 0 | 0 | 0 | 16,491 | 16,491 | 0 | 0 | 0 |
| B3070908 | EUCLID | OH | | 10/02/2013 | | 377,023 | 0 | 0 | 0 | 0 | 0 | 0 | 10,796 | 10,796 | 0 | 0 | 0 |
| A7082002 | FAIRFIELD | OH | | 02/29/2008 | | 280,355 | 0 | 0 | 0 | 0 | 0 | 0 | 12,387 | 12,387 | 0 | 0 | 0 |
| B1090901 | FAIRFIELD | OH | | 01/27/2012 | | 631,066 | 0 | 0 | 0 | 0 | 0 | 0 | 54,154 | 54,154 | 0 | 0 | 0 |
| B6102404 | FAIRFIELD | OH | | 01/24/2017 | | 249,119 | 0 | 0 | 0 | 0 | 0 | 0 | 12,634 | 12,634 | 0 | 0 | 0 |
| B8040411 | FAIRFIELD | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 814,149 | 814,149 | 0 | 0 | 0 |
| B4012002 | FINDLAY | OH | | 04/28/2014 | | 565,511 | 0 | 0 | 0 | 0 | 0 | 0 | 22,559 | 22,559 | 0 | 0 | 0 |
| A6110703 | FOSTORIA | OH | | 03/15/2007 | | 546,297 | 0 | 0 | 0 | 0 | 0 | 0 | 45,033 | 45,033 | 0 | 0 | 0 |
| B8040404 | GAHANNA | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 72,171 | 72,171 | 0 | 0 | 0 |
| B6041503 | GREEN | OH | | 06/13/2016 | | 1,349,818 | 0 | 0 | 0 | 0 | 0 | 0 | 32,376 | 32,376 | 0 | 0 | 0 |
| B8040407 | GROVE CITY | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,801 | 65,801 | 0 | 0 | 0 |
| B7101901 | HAMILTON | OH | | 12/19/2017 | | 4,125,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,321,880 | 2,321,880 | 0 | 0 | 0 |
| B8040401 | HILLIARD | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 67,318 | 67,318 | 0 | 0 | 0 |
| B8040403 | HILLIARD | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,616 | 62,616 | 0 | 0 | 0 |
| B8051401 | HILLIARD | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 77,036 | 77,036 | 0 | 0 | 0 |
| B1040701 | HUBER HEIGHTS | OH | | 06/22/2011 | | 1,016,663 | 0 | 0 | 0 | 0 | 0 | 0 | 56,053 | 56,053 | 0 | 0 | 0 |
| B2050802 | HUDSON | OH | | 07/24/2012 | | 1,440,374 | 0 | 0 | 0 | 0 | 0 | 0 | 44,194 | 44,194 | 0 | 0 | 0 |
| A9073108 | KENT | OH | | 10/27/2009 | | 632,817 | 0 | 0 | 0 | 0 | 0 | 0 | 39,873 | 39,873 | 0 | 0 | 0 |
| B4050602 | KETTERING | OH | | 06/27/2014 | | 1,049,500 | 0 | 0 | 0 | 0 | 0 | 0 | 29,466 | 29,466 | 0 | 0 | 0 |
| B8091902 | KETTERING | OH | | 11/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,953,000 | 1,953,000 | 0 | 0 | 0 |
| B3121804 | LAKEWOOD | OH | | 07/17/2014 | | 265,745 | 0 | 0 | 0 | 0 | 0 | 0 | 7,980 | 7,980 | 0 | 0 | 0 |
| B7020702 | LAKEWOOD | OH | | 05/31/2017 | | 598,868 | 0 | 0 | 0 | 0 | 0 | 0 | 13,720 | 13,720 | 0 | 0 | 0 |
| A4032311 | LANCASTER | OH | | 06/18/2004 | | 168,112 | 0 | 0 | 0 | 0 | 0 | 0 | 21,654 | 21,654 | 0 | 0 | 0 |
| B3031402 | LEBANON | OH | | 06/27/2013 | | 1,978,464 | 0 | 0 | 0 | 0 | 0 | 0 | 88,764 | 88,764 | 0 | 0 | 0 |
| A9073107 | LORAIN | OH | | 10/27/2009 | | 632,817 | 0 | 0 | 0 | 0 | 0 | 0 | 39,873 | 39,873 | 0 | 0 | 0 |
| B3061702 | LOVELAND | OH | | 09/03/2013 | | 297,446 | 0 | 0 | 0 | 0 | 0 | 0 | 13,056 | 13,056 | 0 | 0 | 0 |
| B8040413 | LOVELAND | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 129,479 | 129,479 | 0 | 0 | 0 |
| B2100204 | LYNDHURST | OH | | 12/12/2012 | | 164,068 | 0 | 0 | 0 | 0 | 0 | 0 | 29,462 | 29,462 | 0 | 0 | 0 |
| A7031202 | MANSFIELD | OH | | 06/05/2007 | | 378,186 | 0 | 0 | 0 | 0 | 0 | 0 | 29,771 | 29,771 | 0 | 0 | 0 |
| B2081605 | MARION | OH | | 10/19/2012 | | 371,308 | 0 | 0 | 0 | 0 | 0 | 0 | 29,679 | 29,679 | 0 | 0 | 0 |
| B2102307 | MARYSVILLE | OH | | 12/28/2012 | | 1,786,334 | 0 | 0 | 0 | 0 | 0 | 0 | 83,050 | 83,050 | 0 | 0 | 0 |
| B2110903 | MAYFIELD HEIGHTS | OH | | 01/22/2013 | | 781,262 | 0 | 0 | 0 | 0 | 0 | 0 | 23,687 | 23,687 | 0 | 0 | 0 |
| B7100401 | MAYFIELD HEIGHTS | OH | | 12/07/2017 | | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 199,453 | 199,453 | 0 | 0 | 0 |
| B7121302 | MEDINA | OH | | 04/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,593,458 | 2,593,458 | 0 | 0 | 0 |
| A6081507 | MENTOR | OH | | 10/24/2006 | | 377,469 | 0 | 0 | 0 | 0 | 0 | 0 | 19,971 | 19,971 | 0 | 0 | 0 |
| B6031804 | MENTOR | OH | | 06/16/2016 | | 929,294 | 0 | 0 | 0 | 0 | 0 | 0 | 23,429 | 23,429 | 0 | 0 | 0 |
| B6092601 | MIAMISBURG | OH | | 11/18/2016 | | 1,537,318 | 0 | 0 | 0 | 0 | 0 | 0 | 36,432 | 36,432 | 0 | 0 | 0 |
| A6042405 | MIDDLEBURG HEIGHTS | OH | | 12/31/2006 | | 524,715 | 0 | 0 | 0 | 0 | 0 | 0 | 49,061 | 49,061 | 0 | 0 | 0 |
| A8012103 | MIDDLETOWN | OH | | 03/20/2008 | | 1,599,420 | 0 | 0 | 0 | 0 | 0 | 0 | 21,020 | 21,020 | 0 | 0 | 0 |
| B4122908 | MILFORD | OH | | 02/09/2015 | | 859,214 | 0 | 0 | 0 | 0 | 0 | 0 | 23,912 | 23,912 | 0 | 0 | 0 |
| B8040415 | MILFORD | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,616 | 62,616 | 0 | 0 | 0 |
| A9073110 | MILLBURY | OH | | 10/27/2009 | | 826,402 | 0 | 0 | 0 | 0 | 0 | 0 | 52,058 | 52,058 | 0 | 0 | 0 |
| B5102602 | MONROE | OH | | 12/16/2015 | | 1,076,523 | 0 | 0 | 0 | 0 | 0 | 0 | 38,064 | 38,064 | 0 | 0 | 0 |
| B7021402 | MORAINE | OH | | 04/06/2017 | | 2,925,271 | 0 | 0 | 0 | 0 | 0 | 0 | 69,756 | 69,756 | 0 | 0 | 0 |
| A5030903 | MORROW | OH | | 08/05/2005 | | 465,625 | 0 | 0 | 0 | 0 | 0 | 0 | 49,557 | 49,557 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3122605 | NEW CONCORD | OH | | 04/21/2014 | | 1,033,473 | 0 | 0 | 0 | 0 | 0 | 0 | 27,664 | 27,664 | 0 | 0 | 0 |
| A7040307 | NORTH OLMSTED | OH | | 07/02/2007 | | 121,381 | 0 | 0 | 0 | 0 | 0 | 0 | 18,329 | 18,329 | 0 | 0 | 0 |
| B3081301 | NORTH OLMSTED | OH | | 10/23/2013 | | 337,701 | 0 | 0 | 0 | 0 | 0 | 0 | 8,348 | 8,348 | 0 | 0 | 0 |
| B6051901 | NORTH OLMSTED | OH | | 08/12/2016 | | 2,546,125 | 0 | 0 | 0 | 0 | 0 | 0 | 61,372 | 61,372 | 0 | 0 | 0 |
| B6050902 | NORTHFIELD | OH | | 09/16/2016 | | 1,728,221 | 0 | 0 | 0 | 0 | 0 | 0 | 40,051 | 40,051 | 0 | 0 | 0 |
| A9042405 | NORWOOD | OH | | 07/14/2009 | | 208,567 | 0 | 0 | 0 | 0 | 0 | 0 | 27,051 | 27,051 | 0 | 0 | 0 |
| A6090508 | ONTARIO | OH | | 11/15/2006 | | 523,023 | 0 | 0 | 0 | 0 | 0 | 0 | 27,454 | 27,454 | 0 | 0 | 0 |
| A7090704 | PARMA | OH | | 11/14/2007 | | 87,574 | 0 | 0 | 0 | 0 | 0 | 0 | 15,294 | 15,294 | 0 | 0 | 0 |
| A4051302 | PARMA HEIGHTS | OH | | 08/23/2004 | | 383,583 | 0 | 0 | 0 | 0 | 0 | 0 | 36,667 | 36,667 | 0 | 0 | 0 |
| B8040412 | PIERCE TOWNSHIP | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 105,068 | 105,068 | 0 | 0 | 0 |
| B3032601 | PORTSMOUTH | OH | | 06/25/2013 | | 738,371 | 0 | 0 | 0 | 0 | 0 | 0 | 32,129 | 32,129 | 0 | 0 | 0 |
| B3032601-1 | PORTSMOUTH | OH | | 10/12/2016 | | 748,801 | 0 | 0 | 0 | 0 | 0 | 0 | 25,375 | 25,375 | 0 | 0 | 0 |
| B8040418 | POWELL | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 74,291 | 74,291 | 0 | 0 | 0 |
| B1072201 | RAVENNA | OH | | 09/23/2011 | | 686,974 | 0 | 0 | 0 | 0 | 0 | 0 | 33,615 | 33,615 | 0 | 0 | 0 |
| B8010301 | RAVENNA | OH | | 02/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,085,571 | 2,085,571 | 0 | 0 | 0 |
| B8040414 | REYNOLDSBURG | OH | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 111,438 | 111,438 | 0 | 0 | 0 |
| A9073111 | RICHMOND HEIGHTS | OH | | 10/28/2009 | | 372,197 | 0 | 0 | 0 | 0 | 0 | 0 | 23,455 | 23,455 | 0 | 0 | 0 |
| A8022104 | ROCKY RIVER | OH | | 05/22/2008 | | 324,964 | 0 | 0 | 0 | 0 | 0 | 0 | 51,125 | 51,125 | 0 | 0 | 0 |
| A8071005 | SANDUSKY | OH | | 09/30/2008 | | 253,343 | 0 | 0 | 0 | 0 | 0 | 0 | 13,042 | 13,042 | 0 | 0 | 0 |
| B7110703 | SEVEN HILLS | OH | | 12/14/2017 | | 2,900,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,632,353 | 1,632,353 | 0 | 0 | 0 |
| A8090504 | SHAKER HEIGHTS | OH | | 11/17/2008 | | 269,129 | 0 | 0 | 0 | 0 | 0 | 0 | 11,525 | 11,525 | 0 | 0 | 0 |
| B3040501 | SHAKER HEIGHTS | OH | | 06/13/2013 | | 639,791 | 0 | 0 | 0 | 0 | 0 | 0 | 19,615 | 19,615 | 0 | 0 | 0 |
| B3060703 | SIDNEY | OH | | 09/11/2013 | | 1,104,457 | 0 | 0 | 0 | 0 | 0 | 0 | 79,349 | 79,349 | 0 | 0 | 0 |
| A4012903 | SOLON | OH | | 04/26/2004 | | 475,305 | 0 | 0 | 0 | 0 | 0 | 0 | 61,739 | 61,739 | 0 | 0 | 0 |
| B5081202 | SOLON | OH | | 10/28/2015 | | 444,364 | 0 | 0 | 0 | 0 | 0 | 0 | 11,532 | 11,532 | 0 | 0 | 0 |
| B5101902 | SOLON | OH | | 02/24/2016 | | 605,152 | 0 | 0 | 0 | 0 | 0 | 0 | 15,101 | 15,101 | 0 | 0 | 0 |
| B6060303 | SOLON | OH | | 08/18/2016 | | 1,193,437 | 0 | 0 | 0 | 0 | 0 | 0 | 29,251 | 29,251 | 0 | 0 | 0 |
| B8050203 | SOLON | OH | | 08/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,431,924 | 4,431,924 | 0 | 0 | 0 |
| B7110103 | STOW | OH | | 12/19/2017 | | 1,600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 977,678 | 977,678 | 0 | 0 | 0 |
| B3122011 | STREETSBORO | OH | | 03/05/2014 | | 1,271,387 | 0 | 0 | 0 | 0 | 0 | 0 | 33,241 | 33,241 | 0 | 0 | 0 |
| A6121902 | STRONGSVILLE | OH | | 03/09/2007 | | 425,956 | 0 | 0 | 0 | 0 | 0 | 0 | 21,455 | 21,455 | 0 | 0 | 0 |
| B0030903 | STRONGSVILLE | OH | | 05/27/2010 | | 116,301 | 0 | 0 | 0 | 0 | 0 | 0 | 23,963 | 23,963 | 0 | 0 | 0 |
| B1120101 | STRONGSVILLE | OH | | 01/27/2012 | | 823,771 | 0 | 0 | 0 | 0 | 0 | 0 | 38,083 | 38,083 | 0 | 0 | 0 |
| B6102403 | STRONGSVILLE | OH | | 12/29/2016 | | 7,425,747 | 0 | 0 | 0 | 0 | 0 | 0 | 322,030 | 322,030 | 0 | 0 | 0 |
| B7010402 | STRONGSVILLE | OH | | 03/17/2017 | | 900,190 | 0 | 0 | 0 | 0 | 0 | 0 | 20,146 | 20,146 | 0 | 0 | 0 |
| A4032310 | SUNBURY | OH | | 06/16/2004 | | 200,240 | 0 | 0 | 0 | 0 | 0 | 0 | 25,820 | 25,820 | 0 | 0 | 0 |
| A4041502 | TALLMADGE | OH | | 07/14/2004 | | 838,900 | 0 | 0 | 0 | 0 | 0 | 0 | 38,143 | 38,143 | 0 | 0 | 0 |
| A7080707 | TIPP CITY | OH | | 10/26/2007 | | 330,930 | 0 | 0 | 0 | 0 | 0 | 0 | 25,815 | 25,815 | 0 | 0 | 0 |
| A9073101 | TOLEDO | OH | | 10/27/2009 | | 688,645 | 0 | 0 | 0 | 0 | 0 | 0 | 43,377 | 43,377 | 0 | 0 | 0 |
| A9073102 | TOLEDO | OH | | 10/27/2009 | | 632,817 | 0 | 0 | 0 | 0 | 0 | 0 | 39,873 | 39,873 | 0 | 0 | 0 |
| A9073103 | TOLEDO | OH | | 10/27/2009 | | 483,945 | 0 | 0 | 0 | 0 | 0 | 0 | 30,483 | 30,483 | 0 | 0 | 0 |
| A9073104 | TOLEDO | OH | | 10/27/2009 | | 539,733 | 0 | 0 | 0 | 0 | 0 | 0 | 34,002 | 34,002 | 0 | 0 | 0 |
| A9073105 | TOLEDO | OH | | 10/27/2009 | | 483,945 | 0 | 0 | 0 | 0 | 0 | 0 | 30,483 | 30,483 | 0 | 0 | 0 |
| A9073106 | TOLEDO | OH | | 10/27/2009 | | 390,821 | 0 | 0 | 0 | 0 | 0 | 0 | 24,626 | 24,626 | 0 | 0 | 0 |
| B6030801 | TOLEDO | OH | | 05/13/2016 | | 429,989 | 0 | 0 | 0 | 0 | 0 | 0 | 10,903 | 10,903 | 0 | 0 | 0 |
| B6030802 | TOLEDO | OH | | 05/13/2016 | | 369,080 | 0 | 0 | 0 | 0 | 0 | 0 | 9,354 | 9,354 | 0 | 0 | 0 |
| B7050302 | TOLEDO | OH | | 07/31/2017 | | 779,718 | 0 | 0 | 0 | 0 | 0 | 0 | 17,052 | 17,052 | 0 | 0 | 0 |
| B7032803 | VALLEY VIEW | OH | | 06/27/2017 | | 700,756 | 0 | 0 | 0 | 0 | 0 | 0 | 15,966 | 15,966 | 0 | 0 | 0 |
| B7032805 | VALLEY VIEW | OH | | 06/27/2017 | | 815,878 | 0 | 0 | 0 | 0 | 0 | 0 | 18,338 | 18,338 | 0 | 0 | 0 |
| B7011303 | VANDALIA | OH | | 04/03/2017 | | 3,721,240 | 0 | 0 | 0 | 0 | 0 | 0 | 85,730 | 85,730 | 0 | 0 | 0 |
| A5090902 | VERMILLION | OH | | 12/02/2005 | | 135,334 | 0 | 0 | 0 | 0 | 0 | 0 | 41,326 | 41,326 | 0 | 0 | 0 |
| B8021901 | WADSWORTH | OH | | 05/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 752,545 | 752,545 | 0 | 0 | 0 |
| A7090705 | WESTLAKE | OH | | 12/28/2007 | | 137,585 | 0 | 0 | 0 | 0 | 0 | 0 | 23,569 | 23,569 | 0 | 0 | 0 |
| B8091402 | WESTLAKE | OH | | 11/14/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,221,675 | 1,221,675 | 0 | 0 | 0 |
| B6100607 | WOOSTER | OH | | 12/15/2016 | | 1,262,472 | 0 | 0 | 0 | 0 | 0 | 0 | 64,546 | 64,546 | 0 | 0 | 0 |
| B3022603 | YOUNGSTOWN | OH | | 05/13/2013 | | 889,596 | 0 | 0 | 0 | 0 | 0 | 0 | 25,558 | 25,558 | 0 | 0 | 0 |
| B3011804 | ADA | OK | | 03/25/2013 | | 1,014,825 | 0 | 0 | 0 | 0 | 0 | 0 | 31,435 | 31,435 | 0 | 0 | 0 |
| B3011803 | ALTUS | OK | | 03/25/2013 | | 708,529 | 0 | 0 | 0 | 0 | 0 | 0 | 21,947 | 21,947 | 0 | 0 | 0 |
| A6011103 | ARDMORE | OK | | 04/04/2006 | | 294,444 | 0 | 0 | 0 | 0 | 0 | 0 | 80,086 | 80,086 | 0 | 0 | 0 |
| B3060305 | BROKEN ARROW | OK | | 08/30/2013 | | 395,477 | 0 | 0 | 0 | 0 | 0 | 0 | 31,156 | 31,156 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3011805 | LAWTON | OK | | 03/25/2013 | | 822,332 | 0 | 0 | 0 | 0 | 0 | 0 | 25,476 | 25,476 | 0 | 0 | 0 |
| B2100201 | MIDWEST CITY | OK | | 12/21/2012 | | 1,001,392 | 0 | 0 | 0 | 0 | 0 | 0 | 43,856 | 43,856 | 0 | 0 | 0 |
| B8050405 | MIDWEST CITY | OK | | 07/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 831,677 | 831,677 | 0 | 0 | 0 |
| A7092004 | MUSKOGEE | OK | | 12/11/2007 | | 228,830 | 0 | 0 | 0 | 0 | 0 | 0 | 9,154 | 9,154 | 0 | 0 | 0 |
| A5090903 | OKLAHOMA CITY | OK | | 12/31/2006 | | 68,941 | 0 | 0 | 0 | 0 | 0 | 0 | 21,758 | 21,758 | 0 | 0 | 0 |
| A7052202 | OKLAHOMA CITY | OK | | 07/31/2007 | | 718,766 | 0 | 0 | 0 | 0 | 0 | 0 | 30,633 | 30,633 | 0 | 0 | 0 |
| B2062902 | OKLAHOMA CITY | OK | | 09/07/2012 | | 1,337,971 | 0 | 0 | 0 | 0 | 0 | 0 | 62,460 | 62,460 | 0 | 0 | 0 |
| B2112104 | OKLAHOMA CITY | OK | | 02/01/2013 | | 282,283 | 0 | 0 | 0 | 0 | 0 | 0 | 13,055 | 13,055 | 0 | 0 | 0 |
| B8031301 | OKLAHOMA CITY | OK | | 05/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,067,743 | 2,067,743 | 0 | 0 | 0 |
| W6042901 | OKLAHOMA CITY | OK | | 06/24/2016 | | 10,510,601 | 0 | 0 | 0 | 0 | 0 | 0 | 60,412 | 60,412 | 0 | 0 | 0 |
| A5072802 | TULSA | OK | | 09/28/2005 | | 180,113 | 0 | 0 | 0 | 0 | 0 | 0 | 14,905 | 14,905 | 0 | 0 | 0 |
| A7070502 | TULSA | OK | | 08/30/2007 | | 312,689 | 0 | 0 | 0 | 0 | 0 | 0 | 14,571 | 14,571 | 0 | 0 | 0 |
| B1012604 | TULSA | OK | | 03/31/2011 | | 1,029,708 | 0 | 0 | 0 | 0 | 0 | 0 | 51,127 | 51,127 | 0 | 0 | 0 |
| B3020101 | TULSA | OK | | 04/19/2013 | | 458,014 | 0 | 0 | 0 | 0 | 0 | 0 | 31,410 | 31,410 | 0 | 0 | 0 |
| B3103005 | TULSA | OK | | 01/31/2014 | | 1,109,325 | 0 | 0 | 0 | 0 | 0 | 0 | 29,827 | 29,827 | 0 | 0 | 0 |
| B5121603 | TULSA | OK | | 03/11/2016 | | 1,010,634 | 0 | 0 | 0 | 0 | 0 | 0 | 25,074 | 25,074 | 0 | 0 | 0 |
| A9030503 | ALBANY | OR | | 04/24/2009 | | 1,199,136 | 0 | 0 | 0 | 0 | 0 | 0 | 33,572 | 33,572 | 0 | 0 | 0 |
| A9082701 | ALOHA | OR | | 10/15/2009 | | 326,830 | 0 | 0 | 0 | 0 | 0 | 0 | 37,331 | 37,331 | 0 | 0 | 0 |
| B3121701 | BANDON | OR | | 02/14/2014 | | 709,782 | 0 | 0 | 0 | 0 | 0 | 0 | 28,435 | 28,435 | 0 | 0 | 0 |
| B3121701-1 | BANDON | OR | | 02/19/2015 | | 240,893 | 0 | 0 | 0 | 0 | 0 | 0 | 9,034 | 9,034 | 0 | 0 | 0 |
| A3011702 | BEAVERTON | OR | | 03/28/2003 | | 67,453 | 0 | 0 | 0 | 0 | 0 | 0 | 3,126 | 3,126 | 0 | 0 | 0 |
| A3012002 | BEAVERTON | OR | | 03/27/2003 | | 253,132 | 0 | 0 | 0 | 0 | 0 | 0 | 42,971 | 42,971 | 0 | 0 | 0 |
| B0032603 | BEAVERTON | OR | | 06/18/2010 | | 574,404 | 0 | 0 | 0 | 0 | 0 | 0 | 36,136 | 36,136 | 0 | 0 | 0 |
| B0062502 | BEAVERTON | OR | | 08/13/2010 | | 465,049 | 0 | 0 | 0 | 0 | 0 | 0 | 28,550 | 28,550 | 0 | 0 | 0 |
| B1031102 | BEAVERTON | OR | | 04/29/2011 | | 1,911,724 | 0 | 0 | 0 | 0 | 0 | 0 | 102,133 | 102,133 | 0 | 0 | 0 |
| B4052001 | BEAVERTON | OR | | 07/24/2014 | | 1,530,499 | 0 | 0 | 0 | 0 | 0 | 0 | 42,070 | 42,070 | 0 | 0 | 0 |
| B5082002 | BEAVERTON | OR | | 12/01/2015 | | 3,808,031 | 0 | 0 | 0 | 0 | 0 | 0 | 67,744 | 67,744 | 0 | 0 | 0 |
| B5111202 | BEAVERTON | OR | | 01/20/2016 | | 434,663 | 0 | 0 | 0 | 0 | 0 | 0 | 15,836 | 15,836 | 0 | 0 | 0 |
| B6021705 | BEAVERTON | OR | | 04/20/2016 | | 280,762 | 0 | 0 | 0 | 0 | 0 | 0 | 28,221 | 28,221 | 0 | 0 | 0 |
| A4110108 | BEND | OR | | 01/11/2005 | | 580,578 | 0 | 0 | 0 | 0 | 0 | 0 | 52,375 | 52,375 | 0 | 0 | 0 |
| A8032505 | BEND | OR | | 06/12/2008 | | 206,120 | 0 | 0 | 0 | 0 | 0 | 0 | 8,356 | 8,356 | 0 | 0 | 0 |
| B0063001 | BEND | OR | | 09/10/2010 | | 513,727 | 0 | 0 | 0 | 0 | 0 | 0 | 16,205 | 16,205 | 0 | 0 | 0 |
| B3031312 | BEND | OR | | 07/10/2013 | | 769,838 | 0 | 0 | 0 | 0 | 0 | 0 | 22,473 | 22,473 | 0 | 0 | 0 |
| B3031505 | BEND | OR | | 06/14/2013 | | 1,638,660 | 0 | 0 | 0 | 0 | 0 | 0 | 75,795 | 75,795 | 0 | 0 | 0 |
| B3031505-1 | BEND | OR | | 09/26/2014 | | 1,950,402 | 0 | 0 | 0 | 0 | 0 | 0 | 76,676 | 76,676 | 0 | 0 | 0 |
| B5051901 | BEND | OR | | 10/23/2015 | | 3,942,999 | 0 | 0 | 0 | 0 | 0 | 0 | 92,292 | 92,292 | 0 | 0 | 0 |
| B5040207 | CANNON BEACH | OR | | 05/29/2015 | | 6,158,856 | 0 | 0 | 0 | 0 | 0 | 0 | 164,497 | 164,497 | 0 | 0 | 0 |
| B5040208 | CANNON BEACH | OR | | 05/29/2015 | | 554,296 | 0 | 0 | 0 | 0 | 0 | 0 | 14,805 | 14,805 | 0 | 0 | 0 |
| B6121206 | CANNON BEACH | OR | | 04/06/2017 | | 5,328,178 | 0 | 0 | 0 | 0 | 0 | 0 | 2,022,294 | 2,022,294 | 0 | 0 | 0 |
| B0041903 | CLACKAMAS | OR | | 06/21/2010 | | 1,409,567 | 0 | 0 | 0 | 0 | 0 | 0 | 71,249 | 71,249 | 0 | 0 | 0 |
| B5031703 | CLACKAMAS | OR | | 08/18/2015 | | 4,400,676 | 0 | 0 | 0 | 0 | 0 | 0 | 117,350 | 117,350 | 0 | 0 | 0 |
| B5031703-1 | CLACKAMAS | OR | | 03/22/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 238,196 | 238,196 | 0 | 0 | 0 |
| B7032902 | CLACKAMAS | OR | | 06/21/2017 | | 700,872 | 0 | 0 | 0 | 0 | 0 | 0 | 15,693 | 15,693 | 0 | 0 | 0 |
| B0090207 | CORVALLIS | OR | | 11/30/2010 | | 6,238,813 | 0 | 0 | 0 | 0 | 0 | 0 | 193,754 | 193,754 | 0 | 0 | 0 |
| B2082703 | CORVALLIS | OR | | 11/09/2012 | | 214,570 | 0 | 0 | 0 | 0 | 0 | 0 | 39,065 | 39,065 | 0 | 0 | 0 |
| B6031502 | CORVALLIS | OR | | 05/26/2016 | | 826,418 | 0 | 0 | 0 | 0 | 0 | 0 | 45,537 | 45,537 | 0 | 0 | 0 |
| A30206023 | DALLAS | OR | | 08/10/2007 | | 314,732 | 0 | 0 | 0 | 0 | 0 | 0 | 47,030 | 47,030 | 0 | 0 | 0 |
| B3062401 | DAMASCUS | OR | | 09/27/2013 | | 1,846,923 | 0 | 0 | 0 | 0 | 0 | 0 | 52,460 | 52,460 | 0 | 0 | 0 |
| B3043006 | DURHAM | OR | | 07/19/2013 | | 921,229 | 0 | 0 | 0 | 0 | 0 | 0 | 28,058 | 28,058 | 0 | 0 | 0 |
| B3043006-1 | DURHAM | OR | | 03/24/2016 | | 175,943 | 0 | 0 | 0 | 0 | 0 | 0 | 5,327 | 5,327 | 0 | 0 | 0 |
| B8012401 | ESTACADA | OR | | 03/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 864,039 | 864,039 | 0 | 0 | 0 |
| A4021201 | EUGENE | OR | | 04/07/2004 | | 125,359 | 0 | 0 | 0 | 0 | 0 | 0 | 87,523 | 87,523 | 0 | 0 | 0 |
| A8022108 | EUGENE | OR | | 05/07/2008 | | 1,050,597 | 0 | 0 | 0 | 0 | 0 | 0 | 46,536 | 46,536 | 0 | 0 | 0 |
| A80221083 | EUGENE | OR | | 12/10/2009 | | 694,445 | 0 | 0 | 0 | 0 | 0 | 0 | 27,994 | 27,994 | 0 | 0 | 0 |
| B1062201 | EUGENE | OR | | 09/29/2011 | | 748,332 | 0 | 0 | 0 | 0 | 0 | 0 | 23,316 | 23,316 | 0 | 0 | 0 |
| B3082003 | EUGENE | OR | | 11/01/2013 | | 391,318 | 0 | 0 | 0 | 0 | 0 | 0 | 11,139 | 11,139 | 0 | 0 | 0 |
| B3121203 | EUGENE | OR | | 02/20/2014 | | 398,803 | 0 | 0 | 0 | 0 | 0 | 0 | 10,655 | 10,655 | 0 | 0 | 0 |
| B4050502 | EUGENE | OR | | 06/26/2014 | | 7,175,953 | 0 | 0 | 0 | 0 | 0 | 0 | 154,620 | 154,620 | 0 | 0 | 0 |
| B4050503 | EUGENE | OR | | 06/26/2014 | | 3,188,190 | 0 | 0 | 0 | 0 | 0 | 0 | 68,695 | 68,695 | 0 | 0 | 0 |
| B5050102 | EUGENE | OR | | 08/26/2015 | | 400,768 | 0 | 0 | 0 | 0 | 0 | 0 | 13,556 | 13,556 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B7012007 | EUGENE | OR | | 03/15/2017 | | 541,908 | 0 | 0 | 0 | 0 | 0 | 0 | 27,047 | 27,047 | 0 | 0 | 0 |
| B7013001 | EUGENE | OR | | 03/21/2017 | | 4,546,754 | 0 | 0 | 0 | 0 | 0 | 0 | 107,163 | 107,163 | 0 | 0 | 0 |
| B3121202 | EUGENE | OR | | 02/19/2014 | | 548,000 | 0 | 0 | 0 | 0 | 0 | 0 | 14,643 | 14,643 | 0 | 0 | 0 |
| B3061801 | GLADSTONE | OR | | 09/13/2013 | | 373,090 | 0 | 0 | 0 | 0 | 0 | 0 | 26,806 | 26,806 | 0 | 0 | 0 |
| B3102401 | GLADSTONE | OR | | 12/16/2013 | | 616,745 | 0 | 0 | 0 | 0 | 0 | 0 | 42,729 | 42,729 | 0 | 0 | 0 |
| A5062905 | GRANTS PASS | OR | | 09/30/2005 | | 568,143 | 0 | 0 | 0 | 0 | 0 | 0 | 190,376 | 190,376 | 0 | 0 | 0 |
| A4071701 | GRESHAM | OR | | 09/29/2004 | | 500,753 | 0 | 0 | 0 | 0 | 0 | 0 | 47,297 | 47,297 | 0 | 0 | 0 |
| A4122701 | GRESHAM | OR | | 03/29/2005 | | 103,811 | 0 | 0 | 0 | 0 | 0 | 0 | 11,628 | 11,628 | 0 | 0 | 0 |
| A6020102 | GRESHAM | OR | | 04/26/2006 | | 492,374 | 0 | 0 | 0 | 0 | 0 | 0 | 69,949 | 69,949 | 0 | 0 | 0 |
| B0052003 | GRESHAM | OR | | 07/26/2010 | | 441,643 | 0 | 0 | 0 | 0 | 0 | 0 | 22,112 | 22,112 | 0 | 0 | 0 |
| B2080301 | GRESHAM | OR | | 10/31/2012 | | 311,556 | 0 | 0 | 0 | 0 | 0 | 0 | 18,057 | 18,057 | 0 | 0 | 0 |
| B4050501 | GRESHAM | OR | | 07/14/2014 | | 375,740 | 0 | 0 | 0 | 0 | 0 | 0 | 14,989 | 14,989 | 0 | 0 | 0 |
| B5092301 | GRESHAM | OR | | 01/06/2016 | | 804,523 | 0 | 0 | 0 | 0 | 0 | 0 | 28,951 | 28,951 | 0 | 0 | 0 |
| B5103001 | GRESHAM | OR | | 01/26/2016 | | 1,631,288 | 0 | 0 | 0 | 0 | 0 | 0 | 53,817 | 53,817 | 0 | 0 | 0 |
| B5041507 | HAPPY VALLEY | OR | | 07/27/2015 | | 1,488,438 | 0 | 0 | 0 | 0 | 0 | 0 | 57,805 | 57,805 | 0 | 0 | 0 |
| B4010901 | HILLSBORO | OR | | 03/14/2014 | | 494,432 | 0 | 0 | 0 | 0 | 0 | 0 | 20,312 | 20,312 | 0 | 0 | 0 |
| B4091503 | HILLSBORO | OR | | 11/25/2014 | | 514,855 | 0 | 0 | 0 | 0 | 0 | 0 | 14,028 | 14,028 | 0 | 0 | 0 |
| B4100101 | HILLSBORO | OR | | 11/25/2014 | | 1,628,236 | 0 | 0 | 0 | 0 | 0 | 0 | 44,373 | 44,373 | 0 | 0 | 0 |
| B4101501 | HILLSBORO | OR | | 12/17/2014 | | 815,088 | 0 | 0 | 0 | 0 | 0 | 0 | 22,418 | 22,418 | 0 | 0 | 0 |
| B5111201 | HILLSBORO | OR | | 01/20/2016 | | 287,954 | 0 | 0 | 0 | 0 | 0 | 0 | 10,488 | 10,488 | 0 | 0 | 0 |
| B6042801 | HILLSBORO | OR | | 05/31/2016 | | 2,421,708 | 0 | 0 | 0 | 0 | 0 | 0 | 59,390 | 59,390 | 0 | 0 | 0 |
| B6082203 | HILLSBORO | OR | | 11/29/2016 | | 1,971,656 | 0 | 0 | 0 | 0 | 0 | 0 | 36,784 | 36,784 | 0 | 0 | 0 |
| B3122601 | HOOD RIVER | OR | | 04/04/2014 | | 1,455,048 | 0 | 0 | 0 | 0 | 0 | 0 | 38,372 | 38,372 | 0 | 0 | 0 |
| B6080901 | HOOD RIVER | OR | | 10/26/2016 | | 627,267 | 0 | 0 | 0 | 0 | 0 | 0 | 34,385 | 34,385 | 0 | 0 | 0 |
| A7073003 | HUBBARD | OR | | 09/05/2007 | | 383,599 | 0 | 0 | 0 | 0 | 0 | 0 | 18,699 | 18,699 | 0 | 0 | 0 |
| A7041603 | INDEPENDENCE | OR | | 07/10/2007 | | 285,523 | 0 | 0 | 0 | 0 | 0 | 0 | 13,672 | 13,672 | 0 | 0 | 0 |
| B3103009 | INDEPENDENCE | OR | | 01/31/2014 | | 159,684 | 0 | 0 | 0 | 0 | 0 | 0 | 6,730 | 6,730 | 0 | 0 | 0 |
| B8060401 | ISLAND CITY | OR | | 08/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 976,415 | 976,415 | 0 | 0 | 0 |
| A5062904 | KLAMATH FALLS | OR | | 09/30/2005 | | 469,274 | 0 | 0 | 0 | 0 | 0 | 0 | 156,826 | 156,826 | 0 | 0 | 0 |
| B3081306 | KLAMATH FALLS | OR | | 11/18/2013 | | 975,458 | 0 | 0 | 0 | 0 | 0 | 0 | 39,983 | 39,983 | 0 | 0 | 0 |
| B6021002 | KLAMATH FALLS | OR | | 04/01/2016 | | 534,136 | 0 | 0 | 0 | 0 | 0 | 0 | 17,692 | 17,692 | 0 | 0 | 0 |
| A2090501 | LAKE OSWEGO | OR | | 11/18/2002 | | 376,499 | 0 | 0 | 0 | 0 | 0 | 0 | 65,558 | 65,558 | 0 | 0 | 0 |
| A2090502 | LAKE OSWEGO | OR | | 12/02/2002 | | 67,582 | 0 | 0 | 0 | 0 | 0 | 0 | 11,766 | 11,766 | 0 | 0 | 0 |
| A7030801 | LAKE OSWEGO | OR | | 04/12/2007 | | 219,879 | 0 | 0 | 0 | 0 | 0 | 0 | 50,979 | 50,979 | 0 | 0 | 0 |
| A7040505 | LAKE OSWEGO | OR | | 05/01/2007 | | 183,835 | 0 | 0 | 0 | 0 | 0 | 0 | 49,778 | 49,778 | 0 | 0 | 0 |
| B0022203 | LAKE OSWEGO | OR | | 04/22/2010 | | 841,288 | 0 | 0 | 0 | 0 | 0 | 0 | 43,041 | 43,041 | 0 | 0 | 0 |
| B1071101 | LAKE OSWEGO | OR | | 10/07/2011 | | 2,437,330 | 0 | 0 | 0 | 0 | 0 | 0 | 45,565 | 45,565 | 0 | 0 | 0 |
| B2052908 | LAKE OSWEGO | OR | | 09/11/2012 | | 1,435,958 | 0 | 0 | 0 | 0 | 0 | 0 | 32,173 | 32,173 | 0 | 0 | 0 |
| B4051903 | LAKE OSWEGO | OR | | 07/21/2014 | | 298,254 | 0 | 0 | 0 | 0 | 0 | 0 | 7,716 | 7,716 | 0 | 0 | 0 |
| B4120507 | LAKE OSWEGO | OR | | 01/30/2015 | | 381,293 | 0 | 0 | 0 | 0 | 0 | 0 | 10,268 | 10,268 | 0 | 0 | 0 |
| B7010401 | LAKE OSWEGO | OR | | 03/06/2017 | | 2,935,405 | 0 | 0 | 0 | 0 | 0 | 0 | 65,690 | 65,690 | 0 | 0 | 0 |
| B3022708 | LEBANON | OR | | 04/30/2013 | | 542,030 | 0 | 0 | 0 | 0 | 0 | 0 | 16,126 | 16,126 | 0 | 0 | 0 |
| B6091503 | LINCOLN CITY | OR | | 11/03/2016 | | 720,447 | 0 | 0 | 0 | 0 | 0 | 0 | 16,223 | 16,223 | 0 | 0 | 0 |
| B2040904 | MCMINNVILLE | OR | | 06/29/2012 | | 673,762 | 0 | 0 | 0 | 0 | 0 | 0 | 20,812 | 20,812 | 0 | 0 | 0 |
| B3102904 | MCMINNVILLE | OR | | 12/18/2013 | | 422,384 | 0 | 0 | 0 | 0 | 0 | 0 | 11,951 | 11,951 | 0 | 0 | 0 |
| B6011203 | MCMINNVILLE | OR | | 04/05/2016 | | 4,137,575 | 0 | 0 | 0 | 0 | 0 | 0 | 75,116 | 75,116 | 0 | 0 | 0 |
| B2070301 | MEDFORD | OR | | 09/10/2012 | | 620,356 | 0 | 0 | 0 | 0 | 0 | 0 | 28,123 | 28,123 | 0 | 0 | 0 |
| B5030503 | MEDFORD | OR | | 06/01/2015 | | 1,374,152 | 0 | 0 | 0 | 0 | 0 | 0 | 37,649 | 37,649 | 0 | 0 | 0 |
| B5050801 | MEDFORD | OR | | 07/23/2015 | | 1,628,352 | 0 | 0 | 0 | 0 | 0 | 0 | 42,315 | 42,315 | 0 | 0 | 0 |
| B1042703 | MILWAUKIE | OR | | 07/08/2011 | | 246,225 | 0 | 0 | 0 | 0 | 0 | 0 | 11,787 | 11,787 | 0 | 0 | 0 |
| B3120902 | MILWAUKIE | OR | | 02/28/2014 | | 422,145 | 0 | 0 | 0 | 0 | 0 | 0 | 11,114 | 11,114 | 0 | 0 | 0 |
| B1030703 | NEWBERG | OR | | 05/24/2011 | | 1,048,595 | 0 | 0 | 0 | 0 | 0 | 0 | 29,913 | 29,913 | 0 | 0 | 0 |
| A9022708 | OREGON CITY | OR | | 04/30/2009 | | 1,419,829 | 0 | 0 | 0 | 0 | 0 | 0 | 82,398 | 82,398 | 0 | 0 | 0 |
| A9022708-1 | OREGON CITY | OR | | 10/27/2017 | | 225,301 | 0 | 0 | 0 | 0 | 0 | 0 | 14,798 | 14,798 | 0 | 0 | 0 |
| A9120801 | OREGON CITY | OR | | 02/24/2010 | | 283,016 | 0 | 0 | 0 | 0 | 0 | 0 | 16,360 | 16,360 | 0 | 0 | 0 |
| B7020301 | OREGON CITY | OR | | 05/05/2017 | | 760,659 | 0 | 0 | 0 | 0 | 0 | 0 | 37,010 | 37,010 | 0 | 0 | 0 |
| A6110702 | PENDLETON | OR | | 03/01/2007 | | 1,140,240 | 0 | 0 | 0 | 0 | 0 | 0 | 48,899 | 48,899 | 0 | 0 | 0 |
| A8061306 | PENDLETON | OR | | 08/28/2008 | | 107,439 | 0 | 0 | 0 | 0 | 0 | 0 | 3,846 | 3,846 | 0 | 0 | 0 |
| A8061307 | PENDLETON | OR | | 08/28/2008 | | 326,568 | 0 | 0 | 0 | 0 | 0 | 0 | 11,668 | 11,668 | 0 | 0 | 0 |
| B3053105 | PENDLETON | OR | | 08/09/2013 | | 899,720 | 0 | 0 | 0 | 0 | 0 | 0 | 40,184 | 40,184 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3053105-1 | PENDLETON | OR | | 09/05/2014 | | 354,047 | 0 | 0 | 0 | 0 | 0 | 0 | 15,330 | 15,330 | 0 | 0 | 0 |
| A4072204 | PORTLAND | OR | | 09/22/2004 | | 74,471 | 0 | 0 | 0 | 0 | 0 | 0 | 39,694 | 39,694 | 0 | 0 | 0 |
| A7033003 | PORTLAND | OR | | 06/07/2007 | | 678,806 | 0 | 0 | 0 | 0 | 0 | 0 | 28,615 | 28,615 | 0 | 0 | 0 |
| A70330033 | PORTLAND | OR | | 08/28/2008 | | 222,777 | 0 | 0 | 0 | 0 | 0 | 0 | 9,115 | 9,115 | 0 | 0 | 0 |
| A7110103 | PORTLAND | OR | | 01/14/2008 | | 257,974 | 0 | 0 | 0 | 0 | 0 | 0 | 8,779 | 8,779 | 0 | 0 | 0 |
| A7111502 | PORTLAND | OR | | 07/01/2008 | | 514,565 | 0 | 0 | 0 | 0 | 0 | 0 | 13,152 | 13,152 | 0 | 0 | 0 |
| A8031403 | PORTLAND | OR | | 06/11/2008 | | 301,210 | 0 | 0 | 0 | 0 | 0 | 0 | 13,565 | 13,565 | 0 | 0 | 0 |
| A8032802 | PORTLAND | OR | | 06/18/2008 | | 186,732 | 0 | 0 | 0 | 0 | 0 | 0 | 7,702 | 7,702 | 0 | 0 | 0 |
| A8080603 | PORTLAND | OR | | 09/24/2008 | | 1,416,612 | 0 | 0 | 0 | 0 | 0 | 0 | 42,120 | 42,120 | 0 | 0 | 0 |
| A8110404 | PORTLAND | OR | | 12/30/2008 | | 584,684 | 0 | 0 | 0 | 0 | 0 | 0 | 25,014 | 25,014 | 0 | 0 | 0 |
| A9011601 | PORTLAND | OR | | 03/30/2009 | | 406,240 | 0 | 0 | 0 | 0 | 0 | 0 | 16,066 | 16,066 | 0 | 0 | 0 |
| A9030501 | PORTLAND | OR | | 06/29/2009 | | 1,827,902 | 0 | 0 | 0 | 0 | 0 | 0 | 105,723 | 105,723 | 0 | 0 | 0 |
| B0020501 | PORTLAND | OR | | 03/29/2010 | | 168,720 | 0 | 0 | 0 | 0 | 0 | 0 | 8,870 | 8,870 | 0 | 0 | 0 |
| B0020504 | PORTLAND | OR | | 03/30/2010 | | 274,344 | 0 | 0 | 0 | 0 | 0 | 0 | 13,202 | 13,202 | 0 | 0 | 0 |
| B0081701 | PORTLAND | OR | | 11/12/2010 | | 778,050 | 0 | 0 | 0 | 0 | 0 | 0 | 22,970 | 22,970 | 0 | 0 | 0 |
| B0102101 | PORTLAND | OR | | 01/28/2011 | | 2,344,360 | 0 | 0 | 0 | 0 | 0 | 0 | 146,309 | 146,309 | 0 | 0 | 0 |
| B0120601 | PORTLAND | OR | | 01/26/2011 | | 1,407,743 | 0 | 0 | 0 | 0 | 0 | 0 | 41,967 | 41,967 | 0 | 0 | 0 |
| B0120601-1 | PORTLAND | OR | | 04/19/2016 | | 145,196 | 0 | 0 | 0 | 0 | 0 | 0 | 5,231 | 5,231 | 0 | 0 | 0 |
| B1011101 | PORTLAND | OR | | 03/10/2011 | | 361,159 | 0 | 0 | 0 | 0 | 0 | 0 | 17,889 | 17,889 | 0 | 0 | 0 |
| B1061304 | PORTLAND | OR | | 08/25/2011 | | 735,482 | 0 | 0 | 0 | 0 | 0 | 0 | 23,075 | 23,075 | 0 | 0 | 0 |
| B1062107 | PORTLAND | OR | | 08/23/2011 | | 2,257,487 | 0 | 0 | 0 | 0 | 0 | 0 | 69,914 | 69,914 | 0 | 0 | 0 |
| B1062107-1 | PORTLAND | OR | | 02/27/2015 | | 2,072,724 | 0 | 0 | 0 | 0 | 0 | 0 | 72,066 | 72,066 | 0 | 0 | 0 |
| B1091403 | PORTLAND | OR | | 11/28/2011 | | 548,544 | 0 | 0 | 0 | 0 | 0 | 0 | 26,051 | 26,051 | 0 | 0 | 0 |
| B1112202 | PORTLAND | OR | | 01/27/2012 | | 1,103,949 | 0 | 0 | 0 | 0 | 0 | 0 | 34,796 | 34,796 | 0 | 0 | 0 |
| B1112801 | PORTLAND | OR | | 02/01/2012 | | 554,822 | 0 | 0 | 0 | 0 | 0 | 0 | 25,672 | 25,672 | 0 | 0 | 0 |
| B1121601 | PORTLAND | OR | | 02/24/2012 | | 439,029 | 0 | 0 | 0 | 0 | 0 | 0 | 12,186 | 12,186 | 0 | 0 | 0 |
| B2032903 | PORTLAND | OR | | 06/28/2012 | | 444,228 | 0 | 0 | 0 | 0 | 0 | 0 | 14,100 | 14,100 | 0 | 0 | 0 |
| B2040902 | PORTLAND | OR | | 06/29/2012 | | 892,428 | 0 | 0 | 0 | 0 | 0 | 0 | 27,560 | 27,560 | 0 | 0 | 0 |
| B2040903 | PORTLAND | OR | | 06/29/2012 | | 348,042 | 0 | 0 | 0 | 0 | 0 | 0 | 10,749 | 10,749 | 0 | 0 | 0 |
| B2050902 | PORTLAND | OR | | 07/16/2012 | | 627,583 | 0 | 0 | 0 | 0 | 0 | 0 | 18,995 | 18,995 | 0 | 0 | 0 |
| B2071601 | PORTLAND | OR | | 10/04/2012 | | 777,539 | 0 | 0 | 0 | 0 | 0 | 0 | 24,039 | 24,039 | 0 | 0 | 0 |
| B2073003 | PORTLAND | OR | | 10/04/2012 | | 345,581 | 0 | 0 | 0 | 0 | 0 | 0 | 10,682 | 10,682 | 0 | 0 | 0 |
| B2081601 | PORTLAND | OR | | 11/27/2012 | | 969,995 | 0 | 0 | 0 | 0 | 0 | 0 | 29,381 | 29,381 | 0 | 0 | 0 |
| B2091301 | PORTLAND | OR | | 11/28/2012 | | 474,133 | 0 | 0 | 0 | 0 | 0 | 0 | 21,869 | 21,869 | 0 | 0 | 0 |
| B2100208 | PORTLAND | OR | | 12/31/2012 | | 1,613,498 | 0 | 0 | 0 | 0 | 0 | 0 | 48,555 | 48,555 | 0 | 0 | 0 |
| B2120603 | PORTLAND | OR | | 03/21/2013 | | 718,796 | 0 | 0 | 0 | 0 | 0 | 0 | 54,870 | 54,870 | 0 | 0 | 0 |
| B3012505 | PORTLAND | OR | | 03/28/2013 | | 1,878,145 | 0 | 0 | 0 | 0 | 0 | 0 | 58,620 | 58,620 | 0 | 0 | 0 |
| B3022803 | PORTLAND | OR | | 05/06/2013 | | 420,703 | 0 | 0 | 0 | 0 | 0 | 0 | 19,216 | 19,216 | 0 | 0 | 0 |
| B3031502 | PORTLAND | OR | | 05/28/2013 | | 396,588 | 0 | 0 | 0 | 0 | 0 | 0 | 11,896 | 11,896 | 0 | 0 | 0 |
| B3032705 | PORTLAND | OR | | 06/20/2013 | | 1,568,755 | 0 | 0 | 0 | 0 | 0 | 0 | 47,396 | 47,396 | 0 | 0 | 0 |
| B3032705-1 | PORTLAND | OR | | 08/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 492,486 | 492,486 | 0 | 0 | 0 |
| B3032706 | PORTLAND | OR | | 06/20/2013 | | 460,594 | 0 | 0 | 0 | 0 | 0 | 0 | 13,916 | 13,916 | 0 | 0 | 0 |
| B3041205 | PORTLAND | OR | | 07/11/2013 | | 367,398 | 0 | 0 | 0 | 0 | 0 | 0 | 10,732 | 10,732 | 0 | 0 | 0 |
| B3083005 | PORTLAND | OR | | 11/20/2013 | | 492,855 | 0 | 0 | 0 | 0 | 0 | 0 | 19,564 | 19,564 | 0 | 0 | 0 |
| B3092302 | PORTLAND | OR | | 03/14/2014 | | 1,753,732 | 0 | 0 | 0 | 0 | 0 | 0 | 32,978 | 32,978 | 0 | 0 | 0 |
| B3101801 | PORTLAND | OR | | 01/02/2014 | | 324,162 | 0 | 0 | 0 | 0 | 0 | 0 | 5,938 | 5,938 | 0 | 0 | 0 |
| B4011005 | PORTLAND | OR | | 03/19/2014 | | 1,267,785 | 0 | 0 | 0 | 0 | 0 | 0 | 34,155 | 34,155 | 0 | 0 | 0 |
| B4051902 | PORTLAND | OR | | 07/21/2014 | | 293,515 | 0 | 0 | 0 | 0 | 0 | 0 | 7,594 | 7,594 | 0 | 0 | 0 |
| B4060201 | PORTLAND | OR | | 06/23/2014 | | 3,156,927 | 0 | 0 | 0 | 0 | 0 | 0 | 202,615 | 202,615 | 0 | 0 | 0 |
| B4082903 | PORTLAND | OR | | 10/30/2014 | | 483,395 | 0 | 0 | 0 | 0 | 0 | 0 | 9,451 | 9,451 | 0 | 0 | 0 |
| B4102402 | PORTLAND | OR | | 12/19/2014 | | 1,179,940 | 0 | 0 | 0 | 0 | 0 | 0 | 74,084 | 74,084 | 0 | 0 | 0 |
| B4120201 | PORTLAND | OR | | 02/12/2015 | | 270,250 | 0 | 0 | 0 | 0 | 0 | 0 | 10,251 | 10,251 | 0 | 0 | 0 |
| B5011503 | PORTLAND | OR | | 03/17/2015 | | 417,309 | 0 | 0 | 0 | 0 | 0 | 0 | 11,107 | 11,107 | 0 | 0 | 0 |
| B5012802 | PORTLAND | OR | | 03/20/2015 | | 631,124 | 0 | 0 | 0 | 0 | 0 | 0 | 24,613 | 24,613 | 0 | 0 | 0 |
| B5012804 | PORTLAND | OR | | 04/24/2015 | | 488,273 | 0 | 0 | 0 | 0 | 0 | 0 | 19,133 | 19,133 | 0 | 0 | 0 |
| B5012804-1 | PORTLAND | OR | | 08/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 567,357 | 567,357 | 0 | 0 | 0 |
| B5020502 | PORTLAND | OR | | 04/15/2015 | | 1,497,026 | 0 | 0 | 0 | 0 | 0 | 0 | 43,440 | 43,440 | 0 | 0 | 0 |
| B5022302 | PORTLAND | OR | | 06/01/2015 | | 4,376,372 | 0 | 0 | 0 | 0 | 0 | 0 | 87,042 | 87,042 | 0 | 0 | 0 |
| B5031101 | PORTLAND | OR | | 05/29/2015 | | 1,452,557 | 0 | 0 | 0 | 0 | 0 | 0 | 40,026 | 40,026 | 0 | 0 | 0 |
| B5031202 | PORTLAND | OR | | 06/05/2015 | | 365,620 | 0 | 0 | 0 | 0 | 0 | 0 | 10,021 | 10,021 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5041602 | PORTLAND | OR | | 07/01/2015 | | 2,931,006 | 0 | 0 | 0 | 0 | 0 | 0 | 115,175 | 115,175 | 0 | 0 | 0 |
| B5050702 | PORTLAND | OR | | 08/28/2015 | | 1,933,589 | 0 | 0 | 0 | 0 | 0 | 0 | 50,755 | 50,755 | 0 | 0 | 0 |
| B5050702-1 | PORTLAND | OR | | 04/03/2017 | | 628,360 | 0 | 0 | 0 | 0 | 0 | 0 | 16,236 | 16,236 | 0 | 0 | 0 |
| B5050702-2 | PORTLAND | OR | | 10/26/2017 | | 679,422 | 0 | 0 | 0 | 0 | 0 | 0 | 17,558 | 17,558 | 0 | 0 | 0 |
| B5050702-3 | PORTLAND | OR | | 08/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 739,016 | 739,016 | 0 | 0 | 0 |
| B5070101 | PORTLAND | OR | | 08/31/2015 | | 581,138 | 0 | 0 | 0 | 0 | 0 | 0 | 14,780 | 14,780 | 0 | 0 | 0 |
| B5090902 | PORTLAND | OR | | 12/10/2015 | | 8,111,931 | 0 | 0 | 0 | 0 | 0 | 0 | 185,671 | 185,671 | 0 | 0 | 0 |
| B5090903 | PORTLAND | OR | | 12/10/2015 | | 11,174,609 | 0 | 0 | 0 | 0 | 0 | 0 | 181,303 | 181,303 | 0 | 0 | 0 |
| B5110201 | PORTLAND | OR | | 02/29/2016 | | 1,371,683 | 0 | 0 | 0 | 0 | 0 | 0 | 34,225 | 34,225 | 0 | 0 | 0 |
| B5111203 | PORTLAND | OR | | 01/20/2016 | | 459,285 | 0 | 0 | 0 | 0 | 0 | 0 | 16,729 | 16,729 | 0 | 0 | 0 |
| B5111205 | PORTLAND | OR | | 01/20/2016 | | 1,477,231 | 0 | 0 | 0 | 0 | 0 | 0 | 51,862 | 51,862 | 0 | 0 | 0 |
| B6012602 | PORTLAND | OR | | 03/17/2016 | | 13,398,842 | 0 | 0 | 0 | 0 | 0 | 0 | 265,252 | 265,252 | 0 | 0 | 0 |
| B6022401 | PORTLAND | OR | | 04/25/2016 | | 5,232,814 | 0 | 0 | 0 | 0 | 0 | 0 | 137,767 | 137,767 | 0 | 0 | 0 |
| B6041105 | PORTLAND | OR | | 06/20/2016 | | 843,246 | 0 | 0 | 0 | 0 | 0 | 0 | 30,084 | 30,084 | 0 | 0 | 0 |
| B6042902 | PORTLAND | OR | | 07/08/2016 | | 357,103 | 0 | 0 | 0 | 0 | 0 | 0 | 8,949 | 8,949 | 0 | 0 | 0 |
| B6050501 | PORTLAND | OR | | 07/07/2016 | | 2,327,634 | 0 | 0 | 0 | 0 | 0 | 0 | 59,303 | 59,303 | 0 | 0 | 0 |
| B6051103 | PORTLAND | OR | | 07/08/2016 | | 6,906,249 | 0 | 0 | 0 | 0 | 0 | 0 | 131,384 | 131,384 | 0 | 0 | 0 |
| B6062301 | PORTLAND | OR | | 10/06/2016 | | 4,286,441 | 0 | 0 | 0 | 0 | 0 | 0 | 111,055 | 111,055 | 0 | 0 | 0 |
| B6110801 | PORTLAND | OR | | 01/19/2017 | | 991,828 | 0 | 0 | 0 | 0 | 0 | 0 | 32,733 | 32,733 | 0 | 0 | 0 |
| B6110906 | PORTLAND | OR | | 01/25/2017 | | 1,602,227 | 0 | 0 | 0 | 0 | 0 | 0 | 38,187 | 38,187 | 0 | 0 | 0 |
| B6121204 | PORTLAND | OR | | 02/23/2017 | | 1,407,335 | 0 | 0 | 0 | 0 | 0 | 0 | 43,772 | 43,772 | 0 | 0 | 0 |
| B7012703 | PORTLAND | OR | | 04/10/2017 | | 2,543,413 | 0 | 0 | 0 | 0 | 0 | 0 | 82,840 | 82,840 | 0 | 0 | 0 |
| B7041001 | PORTLAND | OR | | 06/08/2017 | | 1,177,257 | 0 | 0 | 0 | 0 | 0 | 0 | 25,447 | 25,447 | 0 | 0 | 0 |
| B7051201 | PORTLAND | OR | | 08/04/2017 | | 1,559,982 | 0 | 0 | 0 | 0 | 0 | 0 | 47,538 | 47,538 | 0 | 0 | 0 |
| B7052501 | PORTLAND | OR | | 07/14/2017 | | 7,362,293 | 0 | 0 | 0 | 0 | 0 | 0 | 121,206 | 121,206 | 0 | 0 | 0 |
| B7102302 | PORTLAND | OR | | 01/05/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 460,176 | 460,176 | 0 | 0 | 0 |
| B7102701 | PORTLAND | OR | | 01/19/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,715,082 | 2,715,082 | 0 | 0 | 0 |
| B8012303 | PORTLAND | OR | | 03/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,811,806 | 4,811,806 | 0 | 0 | 0 |
| B8042001 | PORTLAND | OR | | 07/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,796,848 | 1,796,848 | 0 | 0 | 0 |
| B8061501 | PORTLAND | OR | | 08/06/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,250,862 | 5,250,862 | 0 | 0 | 0 |
| B8062101 | PORTLAND | OR | | 09/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,254,214 | 5,254,214 | 0 | 0 | 0 |
| B8072502 | PORTLAND | OR | | 09/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 900,740 | 900,740 | 0 | 0 | 0 |
| A7102001 | REDMOND | OR | | 11/02/2007 | | 6,512,113 | 0 | 0 | 0 | 0 | 0 | 0 | 116,677 | 116,677 | 0 | 0 | 0 |
| B2121208 | REDMOND | OR | | 02/20/2013 | | 570,883 | 0 | 0 | 0 | 0 | 0 | 0 | 16,966 | 16,966 | 0 | 0 | 0 |
| B3012506 | REDMOND | OR | | 04/26/2013 | | 757,325 | 0 | 0 | 0 | 0 | 0 | 0 | 35,193 | 35,193 | 0 | 0 | 0 |
| B5082001 | REEDSPORT | OR | | 11/12/2015 | | 1,090,072 | 0 | 0 | 0 | 0 | 0 | 0 | 26,796 | 26,796 | 0 | 0 | 0 |
| A6011603 | SALEM | OR | | 03/15/2006 | | 604,474 | 0 | 0 | 0 | 0 | 0 | 0 | 47,614 | 47,614 | 0 | 0 | 0 |
| A60116033 | SALEM | OR | | 04/12/2011 | | 216,300 | 0 | 0 | 0 | 0 | 0 | 0 | 16,873 | 16,873 | 0 | 0 | 0 |
| A9010801 | SALEM | OR | | 04/09/2009 | | 620,447 | 0 | 0 | 0 | 0 | 0 | 0 | 78,523 | 78,523 | 0 | 0 | 0 |
| B0022503 | SALEM | OR | | 05/28/2010 | | 1,056,246 | 0 | 0 | 0 | 0 | 0 | 0 | 66,483 | 66,483 | 0 | 0 | 0 |
| B0032601 | SALEM | OR | | 06/21/2010 | | 322,463 | 0 | 0 | 0 | 0 | 0 | 0 | 33,591 | 33,591 | 0 | 0 | 0 |
| B0061001 | SALEM | OR | | 10/12/2010 | | 795,129 | 0 | 0 | 0 | 0 | 0 | 0 | 257,777 | 257,777 | 0 | 0 | 0 |
| B1013103 | SALEM | OR | | 03/28/2011 | | 1,498,645 | 0 | 0 | 0 | 0 | 0 | 0 | 46,908 | 46,908 | 0 | 0 | 0 |
| B3030113 | SALEM | OR | | 06/12/2013 | | 445,124 | 0 | 0 | 0 | 0 | 0 | 0 | 13,074 | 13,074 | 0 | 0 | 0 |
| B5032702 | SALEM | OR | | 05/28/2015 | | 953,628 | 0 | 0 | 0 | 0 | 0 | 0 | 25,870 | 25,870 | 0 | 0 | 0 |
| B5070602 | SALEM | OR | | 09/22/2015 | | 236,860 | 0 | 0 | 0 | 0 | 0 | 0 | 5,800 | 5,800 | 0 | 0 | 0 |
| B7121802 | SALEM | OR | | 02/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,767,016 | 1,767,016 | 0 | 0 | 0 |
| B8020501 | SALEM | OR | | 04/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,504,358 | 1,504,358 | 0 | 0 | 0 |
| B5030502 | SEASIDE | OR | | 06/01/2015 | | 1,145,627 | 0 | 0 | 0 | 0 | 0 | 0 | 31,391 | 31,391 | 0 | 0 | 0 |
| B4041501-1 | SHERWOOD | OR | | 11/17/2016 | | 992,364 | 0 | 0 | 0 | 0 | 0 | 0 | 28,798 | 28,798 | 0 | 0 | 0 |
| B4092301 | SHERWOOD | OR | | 12/01/2014 | | 414,216 | 0 | 0 | 0 | 0 | 0 | 0 | 10,223 | 10,223 | 0 | 0 | 0 |
| B5021001 | SHERWOOD | OR | | 04/22/2015 | | 874,850 | 0 | 0 | 0 | 0 | 0 | 0 | 24,772 | 24,772 | 0 | 0 | 0 |
| B6061303 | SHERWOOD | OR | | 07/27/2016 | | 11,368,405 | 0 | 0 | 0 | 0 | 0 | 0 | 207,509 | 207,509 | 0 | 0 | 0 |
| B7102502 | SHERWOOD | OR | | 01/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,490,495 | 1,490,495 | 0 | 0 | 0 |
| A8042804 | SISTERS | OR | | 07/08/2008 | | 218,366 | 0 | 0 | 0 | 0 | 0 | 0 | 10,032 | 10,032 | 0 | 0 | 0 |
| B2081001 | SPRINGFIELD | OR | | 10/01/2012 | | 676,991 | 0 | 0 | 0 | 0 | 0 | 0 | 20,927 | 20,927 | 0 | 0 | 0 |
| B7100303 | ST. HELENS | OR | | 12/05/2017 | | 1,850,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,016,861 | 1,016,861 | 0 | 0 | 0 |
| A7060101 | THE DALLES | OR | | 08/10/2007 | | 71,057 | 0 | 0 | 0 | 0 | 0 | 0 | 5,808 | 5,808 | 0 | 0 | 0 |
| B1120702 | THE DALLES | OR | | 02/16/2012 | | 587,458 | 0 | 0 | 0 | 0 | 0 | 0 | 27,963 | 27,963 | 0 | 0 | 0 |
| B3030111 | THE DALLES | OR | | 05/09/2013 | | 70,627 | 0 | 0 | 0 | 0 | 0 | 0 | 3,097 | 3,097 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5031303 | THE DALLES | OR | | 05/29/2015 | | 4,562,256 | 0 | 0 | 0 | 0 | 0 | 0 | 119,956 | 119,956 | 0 | 0 | 0 |
| B6042901 | THE DALLES | OR | | 07/29/2016 | | 6,217,284 | 0 | 0 | 0 | 0 | 0 | 0 | 150,722 | 150,722 | 0 | 0 | 0 |
| B3103102 | TIGARD | OR | | 12/17/2013 | | 1,598,739 | 0 | 0 | 0 | 0 | 0 | 0 | 46,551 | 46,551 | 0 | 0 | 0 |
| B5090102 | TIGARD | OR | | 10/30/2015 | | 457,492 | 0 | 0 | 0 | 0 | 0 | 0 | 26,514 | 26,514 | 0 | 0 | 0 |
| B7121503 | TIGARD | OR | | 02/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,063,571 | 1,063,571 | 0 | 0 | 0 |
| 17340 | TROUTDALE | OR | | 11/09/1993 | | 16,265 | 0 | 0 | 0 | 0 | 0 | 0 | 2,760 | 2,760 | 0 | 0 | 0 |
| B0063002 | TROUTDALE | OR | | 09/14/2010 | | 201,527 | 0 | 0 | 0 | 0 | 0 | 0 | 6,360 | 6,360 | 0 | 0 | 0 |
| A4030309 | TUALATIN | OR | | 04/22/2004 | | 206,622 | 0 | 0 | 0 | 0 | 0 | 0 | 144,215 | 144,215 | 0 | 0 | 0 |
| A6110601 | TUALATIN | OR | | 01/26/2007 | | 302,523 | 0 | 0 | 0 | 0 | 0 | 0 | 15,629 | 15,629 | 0 | 0 | 0 |
| A8012905 | TUALATIN | OR | | 04/24/2008 | | 705,112 | 0 | 0 | 0 | 0 | 0 | 0 | 31,426 | 31,426 | 0 | 0 | 0 |
| B0020505 | TUALATIN | OR | | 03/30/2010 | | 677,154 | 0 | 0 | 0 | 0 | 0 | 0 | 40,018 | 40,018 | 0 | 0 | 0 |
| B0070101 | TUALATIN | OR | | 06/12/2013 | | 4,915,906 | 0 | 0 | 0 | 0 | 0 | 0 | 124,888 | 124,888 | 0 | 0 | 0 |
| B4033102 | TUALATIN | OR | | 06/13/2014 | | 1,302,150 | 0 | 0 | 0 | 0 | 0 | 0 | 34,420 | 34,420 | 0 | 0 | 0 |
| B5021801 | TUALATIN | OR | | 06/05/2015 | | 1,175,827 | 0 | 0 | 0 | 0 | 0 | 0 | 44,385 | 44,385 | 0 | 0 | 0 |
| B5090103 | TUALATIN | OR | | 10/30/2015 | | 141,452 | 0 | 0 | 0 | 0 | 0 | 0 | 26,435 | 26,435 | 0 | 0 | 0 |
| B6081602 | TUALATIN | OR | | 10/03/2016 | | 993,219 | 0 | 0 | 0 | 0 | 0 | 0 | 25,737 | 25,737 | 0 | 0 | 0 |
| B2121801 | WARRENTON | OR | | 02/22/2013 | | 353,068 | 0 | 0 | 0 | 0 | 0 | 0 | 10,061 | 10,061 | 0 | 0 | 0 |
| B6062002 | WARRENTON | OR | | 08/17/2016 | | 6,011,139 | 0 | 0 | 0 | 0 | 0 | 0 | 109,173 | 109,173 | 0 | 0 | 0 |
| B6062002-1 | WARRENTON | OR | | 04/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,432 | 6,432 | 0 | 0 | 0 |
| A7011206 | WEST LINN | OR | | 03/23/2007 | | 930,601 | 0 | 0 | 0 | 0 | 0 | 0 | 29,717 | 29,717 | 0 | 0 | 0 |
| A7080912 | WEST LINN | OR | | 10/12/2007 | | 3,104,187 | 0 | 0 | 0 | 0 | 0 | 0 | 87,276 | 87,276 | 0 | 0 | 0 |
| B3062603 | WILSONVILLE | OR | | 09/27/2013 | | 501,809 | 0 | 0 | 0 | 0 | 0 | 0 | 14,048 | 14,048 | 0 | 0 | 0 |
| A3120304 | WOOD VILLAGE | OR | | 03/10/2004 | | 844,558 | 0 | 0 | 0 | 0 | 0 | 0 | 31,409 | 31,409 | 0 | 0 | 0 |
| A31203043 | WOOD VILLAGE | OR | | 05/22/2008 | | 456,842 | 0 | 0 | 0 | 0 | 0 | 0 | 18,471 | 18,471 | 0 | 0 | 0 |
| A8040701 | WOOD VILLAGE | OR | | 05/22/2008 | | 335,128 | 0 | 0 | 0 | 0 | 0 | 0 | 13,545 | 13,545 | 0 | 0 | 0 |
| B3062101 | ASTON | PA | | 10/24/2013 | | 1,292,556 | 0 | 0 | 0 | 0 | 0 | 0 | 55,118 | 55,118 | 0 | 0 | 0 |
| B6030101 | BERWYN | PA | | 05/13/2016 | | 2,821,856 | 0 | 0 | 0 | 0 | 0 | 0 | 71,513 | 71,513 | 0 | 0 | 0 |
| B1061601 | BOOTHWYN | PA | | 08/25/2011 | | 295,886 | 0 | 0 | 0 | 0 | 0 | 0 | 73,314 | 73,314 | 0 | 0 | 0 |
| A4020204 | BRADFORD | PA | | 04/02/2004 | | 448,935 | 0 | 0 | 0 | 0 | 0 | 0 | 28,049 | 28,049 | 0 | 0 | 0 |
| B7111501 | DOWNINGTOWN | PA | | 01/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,589,049 | 1,589,049 | 0 | 0 | 0 |
| B3010406 | ELWYN | PA | | 06/27/2013 | | 934,325 | 0 | 0 | 0 | 0 | 0 | 0 | 68,725 | 68,725 | 0 | 0 | 0 |
| A8022105 | ERIE | PA | | 05/22/2008 | | 217,423 | 0 | 0 | 0 | 0 | 0 | 0 | 34,211 | 34,211 | 0 | 0 | 0 |
| A7032703 | EXPORT | PA | | 06/19/2007 | | 323,306 | 0 | 0 | 0 | 0 | 0 | 0 | 25,304 | 25,304 | 0 | 0 | 0 |
| B6111004 | HARRISBURG | PA | | 01/12/2017 | | 10,570,046 | 0 | 0 | 0 | 0 | 0 | 0 | 247,654 | 247,654 | 0 | 0 | 0 |
| B7121801 | HARRISBURG | PA | | 04/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,320,610 | 3,320,610 | 0 | 0 | 0 |
| B7051601 | HORSHAM | PA | | 07/27/2017 | | 2,854,349 | 0 | 0 | 0 | 0 | 0 | 0 | 63,537 | 63,537 | 0 | 0 | 0 |
| A1112901 | KING OF PRUSSIA | PA | | 01/28/2002 | | 766,335 | 0 | 0 | 0 | 0 | 0 | 0 | 106,629 | 106,629 | 0 | 0 | 0 |
| B7012002 | LANCASTER | PA | | 04/12/2017 | | 2,268,185 | 0 | 0 | 0 | 0 | 0 | 0 | 52,253 | 52,253 | 0 | 0 | 0 |
| A8031010 | LIMERICK | PA | | 08/22/2008 | | 239,175 | 0 | 0 | 0 | 0 | 0 | 0 | 8,943 | 8,943 | 0 | 0 | 0 |
| B6082303 | MIDDLETOWN BOROUGH | PA | | 11/29/2016 | | 1,764,841 | 0 | 0 | 0 | 0 | 0 | 0 | 43,256 | 43,256 | 0 | 0 | 0 |
| A7030601 | NEW CASTLE | PA | | 05/31/2007 | | 450,748 | 0 | 0 | 0 | 0 | 0 | 0 | 30,478 | 30,478 | 0 | 0 | 0 |
| B0061402 | NEW HOPE | PA | | 10/01/2010 | | 1,112,048 | 0 | 0 | 0 | 0 | 0 | 0 | 33,521 | 33,521 | 0 | 0 | 0 |
| B5111302 | NEWTOWN SQUARE | PA | | 02/09/2016 | | 1,845,123 | 0 | 0 | 0 | 0 | 0 | 0 | 46,792 | 46,792 | 0 | 0 | 0 |
| B3031904 | PHILADELPHIA | PA | | 05/23/2013 | | 1,273,985 | 0 | 0 | 0 | 0 | 0 | 0 | 173,255 | 173,255 | 0 | 0 | 0 |
| B6101001 | PHILADELPHIA | PA | | 12/09/2016 | | 6,780,000 | 0 | 0 | 0 | 0 | 0 | 0 | 85,350 | 85,350 | 0 | 0 | 0 |
| B7030704 | PHILADELPHIA | PA | | 06/01/2017 | | 3,717,059 | 0 | 0 | 0 | 0 | 0 | 0 | 89,428 | 89,428 | 0 | 0 | 0 |
| B7102301 | PHILADELPHIA | PA | | 11/29/2017 | | 2,535,000 | 0 | 0 | 0 | 0 | 0 | 0 | 57,170 | 57,170 | 0 | 0 | 0 |
| A6040701 | PHOENIXVILLE | PA | | 12/31/2006 | | 107,741 | 0 | 0 | 0 | 0 | 0 | 0 | 26,957 | 26,957 | 0 | 0 | 0 |
| A7120605 | PHOENIXVILLE | PA | | 02/26/2008 | | 393,212 | 0 | 0 | 0 | 0 | 0 | 0 | 17,264 | 17,264 | 0 | 0 | 0 |
| A6021302 | PITTSBURGH | PA | | 12/31/2006 | | 81,723 | 0 | 0 | 0 | 0 | 0 | 0 | 21,629 | 21,629 | 0 | 0 | 0 |
| B1063015 | PITTSBURGH | PA | | 09/21/2011 | | 1,334,581 | 0 | 0 | 0 | 0 | 0 | 0 | 39,666 | 39,666 | 0 | 0 | 0 |
| B6072201 | PITTSBURGH | PA | | 09/01/2016 | | 5,639,855 | 0 | 0 | 0 | 0 | 0 | 0 | 207,494 | 207,494 | 0 | 0 | 0 |
| B6121301 | PITTSBURGH | PA | | 03/24/2017 | | 677,941 | 0 | 0 | 0 | 0 | 0 | 0 | 21,940 | 21,940 | 0 | 0 | 0 |
| B2010902 | PROSPECT PARK | PA | | 04/27/2012 | | 1,076,156 | 0 | 0 | 0 | 0 | 0 | 0 | 90,242 | 90,242 | 0 | 0 | 0 |
| B4060402 | ROCHESTER BOROUGH | PA | | 10/14/2014 | | 1,083,256 | 0 | 0 | 0 | 0 | 0 | 0 | 28,361 | 28,361 | 0 | 0 | 0 |
| A5041801 | SCRANTON | PA | | 07/08/2005 | | 346,937 | 0 | 0 | 0 | 0 | 0 | 0 | 123,804 | 123,804 | 0 | 0 | 0 |
| B6061401 | SCRANTON | PA | | 08/08/2016 | | 2,654,933 | 0 | 0 | 0 | 0 | 0 | 0 | 94,297 | 94,297 | 0 | 0 | 0 |
| A5080202 | SHARON HILL | PA | | 09/28/2005 | | 226,624 | 0 | 0 | 0 | 0 | 0 | 0 | 18,613 | 18,613 | 0 | 0 | 0 |
| B5042401 | SHIPPENSBURG | PA | | 08/20/2015 | | 2,295,364 | 0 | 0 | 0 | 0 | 0 | 0 | 43,422 | 43,422 | 0 | 0 | 0 |
| B8061807 | SHIPPENSBURG | PA | | 09/19/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,501,683 | 1,501,683 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8092101 | SPRINGFIELD | PA | | 11/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 684,548 | 684,548 | 0 | 0 | 0 |
| B8072701 | VERONA | PA | | 10/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,556 | 1,556 | 0 | 0 | 0 |
| B3010405 | WEST CHESTER | PA | | 05/23/2013 | | 928,728 | 0 | 0 | 0 | 0 | 0 | 0 | 69,011 | 69,011 | 0 | 0 | 0 |
| B4102707 | WEST CHESTER | PA | | 02/11/2015 | | 478,450 | 0 | 0 | 0 | 0 | 0 | 0 | 30,196 | 30,196 | 0 | 0 | 0 |
| B6061502 | WEST CHESTER | PA | | 08/01/2016 | | 1,892,484 | 0 | 0 | 0 | 0 | 0 | 0 | 48,753 | 48,753 | 0 | 0 | 0 |
| B2091402 | YORK | PA | | 11/01/2012 | | 2,664,517 | 0 | 0 | 0 | 0 | 0 | 0 | 82,945 | 82,945 | 0 | 0 | 0 |
| B6010403 | JOHNSTON | RI | | 04/01/2016 | | 885,934 | 0 | 0 | 0 | 0 | 0 | 0 | 21,493 | 21,493 | 0 | 0 | 0 |
| B5120301 | MIDDLETOWN | RI | | 02/24/2016 | | 932,904 | 0 | 0 | 0 | 0 | 0 | 0 | 20,389 | 20,389 | 0 | 0 | 0 |
| B3061202 | AIKEN | SC | | 09/12/2013 | | 1,536,076 | 0 | 0 | 0 | 0 | 0 | 0 | 44,908 | 44,908 | 0 | 0 | 0 |
| A7091603 | CHARLESTON | SC | | 11/30/2007 | | 406,516 | 0 | 0 | 0 | 0 | 0 | 0 | 29,675 | 29,675 | 0 | 0 | 0 |
| A7091605 | CHARLESTON | SC | | 11/30/2007 | | 323,172 | 0 | 0 | 0 | 0 | 0 | 0 | 23,582 | 23,582 | 0 | 0 | 0 |
| A7091607 | CHARLESTON | SC | | 11/30/2007 | | 367,555 | 0 | 0 | 0 | 0 | 0 | 0 | 26,822 | 26,822 | 0 | 0 | 0 |
| A7091611 | CHARLESTON | SC | | 11/30/2007 | | 362,133 | 0 | 0 | 0 | 0 | 0 | 0 | 26,435 | 26,435 | 0 | 0 | 0 |
| A7091614 | CHARLESTON | SC | | 11/30/2007 | | 278,408 | 0 | 0 | 0 | 0 | 0 | 0 | 20,323 | 20,323 | 0 | 0 | 0 |
| A7091615 | CHARLESTON | SC | | 11/30/2007 | | 200,400 | 0 | 0 | 0 | 0 | 0 | 0 | 14,629 | 14,629 | 0 | 0 | 0 |
| A7091616 | CHARLESTON | SC | | 11/30/2007 | | 222,886 | 0 | 0 | 0 | 0 | 0 | 0 | 16,279 | 16,279 | 0 | 0 | 0 |
| A7091619 | CHARLESTON | SC | | 11/30/2007 | | 261,638 | 0 | 0 | 0 | 0 | 0 | 0 | 19,090 | 19,090 | 0 | 0 | 0 |
| A7091620 | CHARLESTON | SC | | 11/30/2007 | | 139,161 | 0 | 0 | 0 | 0 | 0 | 0 | 10,168 | 10,168 | 0 | 0 | 0 |
| A9042403 | CHARLESTON | SC | | 08/28/2009 | | 833,693 | 0 | 0 | 0 | 0 | 0 | 0 | 25,608 | 25,608 | 0 | 0 | 0 |
| A9042403-1 | CHARLESTON | SC | | 09/14/2015 | | 163,419 | 0 | 0 | 0 | 0 | 0 | 0 | 6,604 | 6,604 | 0 | 0 | 0 |
| B2032905 | CHARLESTON | SC | | 06/28/2012 | | 371,753 | 0 | 0 | 0 | 0 | 0 | 0 | 17,603 | 17,603 | 0 | 0 | 0 |
| B2032906 | CHARLESTON | SC | | 06/28/2012 | | 371,753 | 0 | 0 | 0 | 0 | 0 | 0 | 17,603 | 17,603 | 0 | 0 | 0 |
| B7041202 | CHESTER | SC | | 07/14/2017 | | 665,529 | 0 | 0 | 0 | 0 | 0 | 0 | 19,874 | 19,874 | 0 | 0 | 0 |
| A3050604 | COLUMBIA | SC | | 08/13/2003 | | 594,957 | 0 | 0 | 0 | 0 | 0 | 0 | 34,298 | 34,298 | 0 | 0 | 0 |
| A7040602 | COLUMBIA | SC | | 06/20/2007 | | 1,009,324 | 0 | 0 | 0 | 0 | 0 | 0 | 79,909 | 79,909 | 0 | 0 | 0 |
| B0080902 | COLUMBIA | SC | | 11/17/2010 | | 471,378 | 0 | 0 | 0 | 0 | 0 | 0 | 27,999 | 27,999 | 0 | 0 | 0 |
| B1020705 | COLUMBIA | SC | | 04/08/2011 | | 1,891,588 | 0 | 0 | 0 | 0 | 0 | 0 | 55,873 | 55,873 | 0 | 0 | 0 |
| B2073004 | COLUMBIA | SC | | 10/31/2012 | | 920,630 | 0 | 0 | 0 | 0 | 0 | 0 | 28,071 | 28,071 | 0 | 0 | 0 |
| B3061211 | COLUMBIA | SC | | 09/13/2013 | | 115,758 | 0 | 0 | 0 | 0 | 0 | 0 | 3,196 | 3,196 | 0 | 0 | 0 |
| B5022708 | COLUMBIA | SC | | 06/30/2015 | | 371,504 | 0 | 0 | 0 | 0 | 0 | 0 | 13,376 | 13,376 | 0 | 0 | 0 |
| B5092904 | COLUMBIA | SC | | 11/23/2015 | | 872,703 | 0 | 0 | 0 | 0 | 0 | 0 | 23,997 | 23,997 | 0 | 0 | 0 |
| B6042101 | COLUMBIA | SC | | 06/14/2016 | | 412,957 | 0 | 0 | 0 | 0 | 0 | 0 | 13,234 | 13,234 | 0 | 0 | 0 |
| B8061505 | COLUMBIA | SC | | 08/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,518,639 | 2,518,639 | 0 | 0 | 0 |
| B3121205 | FLORENCE | SC | | 02/05/2014 | | 145,943 | 0 | 0 | 0 | 0 | 0 | 0 | 5,910 | 5,910 | 0 | 0 | 0 |
| B8042305 | FORT MILL | SC | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,638,149 | 5,638,149 | 0 | 0 | 0 |
| A7091602 | GOOSE CREEK | SC | | 11/30/2007 | | 369,884 | 0 | 0 | 0 | 0 | 0 | 0 | 26,997 | 26,997 | 0 | 0 | 0 |
| B1030705 | GOOSE CREEK | SC | | 06/30/2011 | | 480,477 | 0 | 0 | 0 | 0 | 0 | 0 | 14,150 | 14,150 | 0 | 0 | 0 |
| B3050205 | GOOSE CREEK | SC | | 07/29/2013 | | 735,166 | 0 | 0 | 0 | 0 | 0 | 0 | 31,742 | 31,742 | 0 | 0 | 0 |
| A7032301 | GREENVILLE | SC | | 06/07/2007 | | 454,024 | 0 | 0 | 0 | 0 | 0 | 0 | 21,914 | 21,914 | 0 | 0 | 0 |
| A8080406 | GREENVILLE | SC | | 09/25/2008 | | 591,127 | 0 | 0 | 0 | 0 | 0 | 0 | 25,934 | 25,934 | 0 | 0 | 0 |
| B0032201 | GREENVILLE | SC | | 05/26/2010 | | 1,222,682 | 0 | 0 | 0 | 0 | 0 | 0 | 48,695 | 48,695 | 0 | 0 | 0 |
| B2100303 | GREENVILLE | SC | | 12/31/2012 | | 840,035 | 0 | 0 | 0 | 0 | 0 | 0 | 24,932 | 24,932 | 0 | 0 | 0 |
| B2112603 | GREENVILLE | SC | | 01/23/2013 | | 613,868 | 0 | 0 | 0 | 0 | 0 | 0 | 43,004 | 43,004 | 0 | 0 | 0 |
| B4111702 | GREENVILLE | SC | | 04/08/2015 | | 535,185 | 0 | 0 | 0 | 0 | 0 | 0 | 21,703 | 21,703 | 0 | 0 | 0 |
| W5090903 | GREENVILLE | SC | | 01/08/2016 | | 3,109,674 | 0 | 0 | 0 | 0 | 0 | 0 | 51,173 | 51,173 | 0 | 0 | 0 |
| B1021504 | HOLLY HILL | SC | | 04/29/2011 | | 331,202 | 0 | 0 | 0 | 0 | 0 | 0 | 30,895 | 30,895 | 0 | 0 | 0 |
| B0120801 | IRMO | SC | | 02/16/2011 | | 547,672 | 0 | 0 | 0 | 0 | 0 | 0 | 16,428 | 16,428 | 0 | 0 | 0 |
| A7091617 | JOHNS ISLAND | SC | | 11/30/2007 | | 234,025 | 0 | 0 | 0 | 0 | 0 | 0 | 17,083 | 17,083 | 0 | 0 | 0 |
| A7091618 | JOHNS ISLAND | SC | | 11/30/2007 | | 306,021 | 0 | 0 | 0 | 0 | 0 | 0 | 22,330 | 22,330 | 0 | 0 | 0 |
| A7091609 | LADSON | SC | | 11/30/2007 | | 373,272 | 0 | 0 | 0 | 0 | 0 | 0 | 27,239 | 27,239 | 0 | 0 | 0 |
| B6111504 | LORIS | SC | | 02/01/2017 | | 967,579 | 0 | 0 | 0 | 0 | 0 | 0 | 21,780 | 21,780 | 0 | 0 | 0 |
| B7091204 | LYMAN | SC | | 12/08/2017 | | 3,985,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,243,077 | 2,243,077 | 0 | 0 | 0 |
| B3081501 | MANNING | SC | | 11/25/2013 | | 758,794 | 0 | 0 | 0 | 0 | 0 | 0 | 21,914 | 21,914 | 0 | 0 | 0 |
| B4102703 | MAULDIN | SC | | 12/19/2014 | | 427,495 | 0 | 0 | 0 | 0 | 0 | 0 | 11,403 | 11,403 | 0 | 0 | 0 |
| B5092903 | MAULDIN | SC | | 12/04/2015 | | 2,544,431 | 0 | 0 | 0 | 0 | 0 | 0 | 69,581 | 69,581 | 0 | 0 | 0 |
| B5040306 | MCCOLL | SC | | 08/20/2015 | | 554,105 | 0 | 0 | 0 | 0 | 0 | 0 | 20,391 | 20,391 | 0 | 0 | 0 |
| A7091606 | MONCKS CORNER | SC | | 11/30/2007 | | 289,547 | 0 | 0 | 0 | 0 | 0 | 0 | 21,127 | 21,127 | 0 | 0 | 0 |
| B5030603 | MOUNT PLEASANT | SC | | 08/31/2015 | | 6,030,102 | 0 | 0 | 0 | 0 | 0 | 0 | 118,718 | 118,718 | 0 | 0 | 0 |
| B8080302 | MOUNT PLEASANT | SC | | 10/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,073,248 | 3,073,248 | 0 | 0 | 0 |
| A3050605 | MT PLEASANT | SC | | 08/13/2003 | | 566,207 | 0 | 0 | 0 | 0 | 0 | 0 | 32,632 | 32,632 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7091604 | MT PLEASANT | SC | | 11/30/2007 | | 234,025 | 0 | 0 | 0 | 0 | 0 | 0 | 17,083 | 17,083 | 0 | 0 | 0 |
| A9110601 | MURRELLS INLET | SC | | 01/22/2010 | | 1,785,494 | 0 | 0 | 0 | 0 | 0 | 0 | 72,221 | 72,221 | 0 | 0 | 0 |
| B6042204 | NEWBERRY | SC | | 07/11/2016 | | 1,086,828 | 0 | 0 | 0 | 0 | 0 | 0 | 27,243 | 27,243 | 0 | 0 | 0 |
| B4031402 | NORTH AUGUSTA | SC | | 06/26/2014 | | 1,684,562 | 0 | 0 | 0 | 0 | 0 | 0 | 42,455 | 42,455 | 0 | 0 | 0 |
| B8031202 | NORTH AUGUSTA | SC | | 05/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,127,733 | 1,127,733 | 0 | 0 | 0 |
| A5020902 | NORTH CHARLESTON | SC | | 03/08/2005 | | 93,553 | 0 | 0 | 0 | 0 | 0 | 0 | 40,032 | 40,032 | 0 | 0 | 0 |
| A7091608 | NORTH CHARLESTON | SC | | 11/30/2007 | | 167,069 | 0 | 0 | 0 | 0 | 0 | 0 | 12,205 | 12,205 | 0 | 0 | 0 |
| A7101704 | NORTH CHARLESTON | SC | | 01/07/2008 | | 370,620 | 0 | 0 | 0 | 0 | 0 | 0 | 16,846 | 16,846 | 0 | 0 | 0 |
| B1072205 | NORTH CHARLESTON | SC | | 09/22/2011 | | 804,523 | 0 | 0 | 0 | 0 | 0 | 0 | 37,824 | 37,824 | 0 | 0 | 0 |
| B1072205-1 | NORTH CHARLESTON | SC | | 09/14/2015 | | 757,674 | 0 | 0 | 0 | 0 | 0 | 0 | 27,025 | 27,025 | 0 | 0 | 0 |
| B6090601 | NORTH CHARLESTON | SC | | 12/16/2016 | | 880,091 | 0 | 0 | 0 | 0 | 0 | 0 | 21,827 | 21,827 | 0 | 0 | 0 |
| A2061001 | ROCK HILL | SC | | 08/01/2002 | | 163,342 | 0 | 0 | 0 | 0 | 0 | 0 | 30,102 | 30,102 | 0 | 0 | 0 |
| A8022205 | ROCK HILL | SC | | 04/21/2008 | | 623,390 | 0 | 0 | 0 | 0 | 0 | 0 | 26,870 | 26,870 | 0 | 0 | 0 |
| B7032402 | SPARTANBURG | SC | | 06/05/2017 | | 2,404,716 | 0 | 0 | 0 | 0 | 0 | 0 | 36,449 | 36,449 | 0 | 0 | 0 |
| A3031305 | SUMMERVILLE | SC | | 05/13/2003 | | 294,595 | 0 | 0 | 0 | 0 | 0 | 0 | 46,095 | 46,095 | 0 | 0 | 0 |
| A7091610 | WALTERBORO | SC | | 11/30/2007 | | 200,400 | 0 | 0 | 0 | 0 | 0 | 0 | 14,629 | 14,629 | 0 | 0 | 0 |
| B4101701 | WALTERBORO | SC | | 03/13/2015 | | 1,337,197 | 0 | 0 | 0 | 0 | 0 | 0 | 27,004 | 27,004 | 0 | 0 | 0 |
| B5012103 | WELLFORD | SC | | 03/20/2015 | | 895,072 | 0 | 0 | 0 | 0 | 0 | 0 | 58,189 | 58,189 | 0 | 0 | 0 |
| B8050403 | WEST COLUMBIA | SC | | 08/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,270,262 | 1,270,262 | 0 | 0 | 0 |
| B2121901 | WINNSBORO | SC | | 04/23/2013 | | 822,323 | 0 | 0 | 0 | 0 | 0 | 0 | 35,024 | 35,024 | 0 | 0 | 0 |
| B2121901-1 | WINNSBORO | SC | | 08/12/2016 | | 309,535 | 0 | 0 | 0 | 0 | 0 | 0 | 10,096 | 10,096 | 0 | 0 | 0 |
| B6052001 | WINNSBORO | SC | | 09/16/2016 | | 446,446 | 0 | 0 | 0 | 0 | 0 | 0 | 11,251 | 11,251 | 0 | 0 | 0 |
| B5082006 | GREGORY | SD | | 10/15/2015 | | 192,049 | 0 | 0 | 0 | 0 | 0 | 0 | 6,637 | 6,637 | 0 | 0 | 0 |
| B8032602 | ALCOA | TN | | 05/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 761,715 | 761,715 | 0 | 0 | 0 |
| A6052607 | ATHENS | TN | | 12/31/2006 | | 74,606 | 0 | 0 | 0 | 0 | 0 | 0 | 18,090 | 18,090 | 0 | 0 | 0 |
| A8051601 | BARTLETT | TN | | 08/20/2008 | | 191,585 | 0 | 0 | 0 | 0 | 0 | 0 | 6,925 | 6,925 | 0 | 0 | 0 |
| B0061702 | BARTLETT | TN | | 11/08/2010 | | 618,569 | 0 | 0 | 0 | 0 | 0 | 0 | 36,429 | 36,429 | 0 | 0 | 0 |
| B4061112 | BROWNSVILLE | TN | | 08/21/2014 | | 161,013 | 0 | 0 | 0 | 0 | 0 | 0 | 20,969 | 20,969 | 0 | 0 | 0 |
| B2091401 | CHATTANOOGA | TN | | 12/18/2012 | | 5,149,075 | 0 | 0 | 0 | 0 | 0 | 0 | 221,005 | 221,005 | 0 | 0 | 0 |
| B2091401-1 | CHATTANOOGA | TN | | 08/04/2014 | | 953,140 | 0 | 0 | 0 | 0 | 0 | 0 | 40,912 | 40,912 | 0 | 0 | 0 |
| B2103107 | CHATTANOOGA | TN | | 01/08/2013 | | 637,722 | 0 | 0 | 0 | 0 | 0 | 0 | 50,620 | 50,620 | 0 | 0 | 0 |
| B4110603 | CHATTANOOGA | TN | | 12/18/2014 | | 1,076,185 | 0 | 0 | 0 | 0 | 0 | 0 | 39,943 | 39,943 | 0 | 0 | 0 |
| B4110604 | CHATTANOOGA | TN | | 12/18/2014 | | 470,831 | 0 | 0 | 0 | 0 | 0 | 0 | 17,475 | 17,475 | 0 | 0 | 0 |
| B8091804 | CHATTANOOGA | TN | | 11/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,480,750 | 3,480,750 | 0 | 0 | 0 |
| B5111701 | CLEVELAND | TN | | 01/20/2016 | | 389,200 | 0 | 0 | 0 | 0 | 0 | 0 | 9,307 | 9,307 | 0 | 0 | 0 |
| A6060201 | CLINTON | TN | | 12/31/2006 | | 78,244 | 0 | 0 | 0 | 0 | 0 | 0 | 18,956 | 18,956 | 0 | 0 | 0 |
| A8012202 | CORDOVA | TN | | 03/31/2008 | | 242,272 | 0 | 0 | 0 | 0 | 0 | 0 | 9,741 | 9,741 | 0 | 0 | 0 |
| B0061709 | CORDOVA | TN | | 11/08/2010 | | 809,879 | 0 | 0 | 0 | 0 | 0 | 0 | 47,706 | 47,706 | 0 | 0 | 0 |
| B8010901 | CORDOVA | TN | | 02/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 744,348 | 744,348 | 0 | 0 | 0 |
| A7080101 | COVINGTON | TN | | 10/19/2007 | | 255,308 | 0 | 0 | 0 | 0 | 0 | 0 | 10,150 | 10,150 | 0 | 0 | 0 |
| B5051303 | DYERSBURG | TN | | 07/31/2015 | | 605,733 | 0 | 0 | 0 | 0 | 0 | 0 | 15,748 | 15,748 | 0 | 0 | 0 |
| A5091603 | FAIRVIEW | TN | | 12/31/2006 | | 951,080 | 0 | 0 | 0 | 0 | 0 | 0 | 21,338 | 21,338 | 0 | 0 | 0 |
| B6040403 | FAIRVIEW | TN | | 06/24/2016 | | 1,011,793 | 0 | 0 | 0 | 0 | 0 | 0 | 24,671 | 24,671 | 0 | 0 | 0 |
| B1053001 | FRANKLIN | TN | | 08/09/2011 | | 1,338,617 | 0 | 0 | 0 | 0 | 0 | 0 | 38,827 | 38,827 | 0 | 0 | 0 |
| B6032306 | FRANKLIN | TN | | 06/06/2016 | | 3,740,805 | 0 | 0 | 0 | 0 | 0 | 0 | 95,842 | 95,842 | 0 | 0 | 0 |
| B4092401 | GALLATIN | TN | | 01/16/2015 | | 1,190,942 | 0 | 0 | 0 | 0 | 0 | 0 | 29,664 | 29,664 | 0 | 0 | 0 |
| B0061719 | GERMANTOWN | TN | | 11/08/2010 | | 680,753 | 0 | 0 | 0 | 0 | 0 | 0 | 40,099 | 40,099 | 0 | 0 | 0 |
| A6060202 | HENDERSON | TN | | 08/10/2006 | | 269,720 | 0 | 0 | 0 | 0 | 0 | 0 | 65,444 | 65,444 | 0 | 0 | 0 |
| A6021005 | JACKSON | TN | | 12/31/2006 | | 853,545 | 0 | 0 | 0 | 0 | 0 | 0 | 19,761 | 19,761 | 0 | 0 | 0 |
| B4061126 | JACKSON | TN | | 09/25/2014 | | 218,037 | 0 | 0 | 0 | 0 | 0 | 0 | 14,071 | 14,071 | 0 | 0 | 0 |
| A5031601 | JOHNSON CITY | TN | | 06/09/2005 | | 276,718 | 0 | 0 | 0 | 0 | 0 | 0 | 101,972 | 101,972 | 0 | 0 | 0 |
| B2103101 | JOHNSON CITY | TN | | 12/14/2012 | | 632,558 | 0 | 0 | 0 | 0 | 0 | 0 | 29,124 | 29,124 | 0 | 0 | 0 |
| B4022501 | JOHNSON CITY | TN | | 04/25/2014 | | 607,167 | 0 | 0 | 0 | 0 | 0 | 0 | 17,254 | 17,254 | 0 | 0 | 0 |
| B4022502 | JOHNSON CITY | TN | | 04/25/2014 | | 840,698 | 0 | 0 | 0 | 0 | 0 | 0 | 23,888 | 23,888 | 0 | 0 | 0 |
| B4022503 | JOHNSON CITY | TN | | 04/25/2014 | | 1,681,395 | 0 | 0 | 0 | 0 | 0 | 0 | 47,776 | 47,776 | 0 | 0 | 0 |
| B4022504 | JOHNSON CITY | TN | | 04/29/2014 | | 1,447,864 | 0 | 0 | 0 | 0 | 0 | 0 | 41,141 | 41,141 | 0 | 0 | 0 |
| B3051501 | KINGSPORT | TN | | 07/30/2013 | | 1,775,084 | 0 | 0 | 0 | 0 | 0 | 0 | 54,064 | 54,064 | 0 | 0 | 0 |
| A4091002 | KNOXVILLE | TN | | 12/03/2004 | | 82,598 | 0 | 0 | 0 | 0 | 0 | 0 | 38,442 | 38,442 | 0 | 0 | 0 |
| A6090504 | KNOXVILLE | TN | | 11/10/2006 | | 304,540 | 0 | 0 | 0 | 0 | 0 | 0 | 13,680 | 13,680 | 0 | 0 | 0 |
| B8032802 | LA VERGNE | TN | | 06/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,768,019 | 6,768,019 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6061201 | LENOIR CITY | TN | | 08/29/2006 | | 2,042,765 | 0 | 0 | 0 | 0 | 0 | 0 | 55,327 | 55,327 | 0 | 0 | 0 |
| A60612013 | LENOIR CITY | TN | | 01/15/2010 | | 112,476 | 0 | 0 | 0 | 0 | 0 | 0 | 3,053 | 3,053 | 0 | 0 | 0 |
| B6070804 | MCKENZIE | TN | | 10/11/2016 | | 350,600 | 0 | 0 | 0 | 0 | 0 | 0 | 18,061 | 18,061 | 0 | 0 | 0 |
| B4061113 | MEDINA | TN | | 08/21/2014 | | 86,113 | 0 | 0 | 0 | 0 | 0 | 0 | 11,213 | 11,213 | 0 | 0 | 0 |
| A6113001 | MEMPHIS | TN | | 02/08/2007 | | 414,624 | 0 | 0 | 0 | 0 | 0 | 0 | 21,251 | 21,251 | 0 | 0 | 0 |
| A8012310 | MEMPHIS | TN | | 04/01/2008 | | 411,462 | 0 | 0 | 0 | 0 | 0 | 0 | 17,624 | 17,624 | 0 | 0 | 0 |
| B0061703 | MEMPHIS | TN | | 11/08/2010 | | 638,513 | 0 | 0 | 0 | 0 | 0 | 0 | 37,605 | 37,605 | 0 | 0 | 0 |
| B0061704 | MEMPHIS | TN | | 11/08/2010 | | 989,862 | 0 | 0 | 0 | 0 | 0 | 0 | 58,298 | 58,298 | 0 | 0 | 0 |
| B0061705 | MEMPHIS | TN | | 11/08/2010 | | 860,737 | 0 | 0 | 0 | 0 | 0 | 0 | 50,691 | 50,691 | 0 | 0 | 0 |
| B0061706 | MEMPHIS | TN | | 11/08/2010 | | 888,117 | 0 | 0 | 0 | 0 | 0 | 0 | 52,306 | 52,306 | 0 | 0 | 0 |
| B0061707 | MEMPHIS | TN | | 11/08/2010 | | 1,005,516 | 0 | 0 | 0 | 0 | 0 | 0 | 59,222 | 59,222 | 0 | 0 | 0 |
| B0061708 | MEMPHIS | TN | | 11/08/2010 | | 790,298 | 0 | 0 | 0 | 0 | 0 | 0 | 46,548 | 46,548 | 0 | 0 | 0 |
| B0061710 | MEMPHIS | TN | | 11/08/2010 | | 786,371 | 0 | 0 | 0 | 0 | 0 | 0 | 46,314 | 46,314 | 0 | 0 | 0 |
| B0061712 | MEMPHIS | TN | | 11/08/2010 | | 966,330 | 0 | 0 | 0 | 0 | 0 | 0 | 56,919 | 56,919 | 0 | 0 | 0 |
| B0061713 | MEMPHIS | TN | | 11/08/2010 | | 950,756 | 0 | 0 | 0 | 0 | 0 | 0 | 55,991 | 55,991 | 0 | 0 | 0 |
| B0061714 | MEMPHIS | TN | | 11/08/2010 | | 1,001,589 | 0 | 0 | 0 | 0 | 0 | 0 | 58,989 | 58,989 | 0 | 0 | 0 |
| B0061715 | MEMPHIS | TN | | 11/08/2010 | | 770,718 | 0 | 0 | 0 | 0 | 0 | 0 | 45,390 | 45,390 | 0 | 0 | 0 |
| B0061716 | MEMPHIS | TN | | 11/08/2010 | | 1,381,112 | 0 | 0 | 0 | 0 | 0 | 0 | 81,343 | 81,343 | 0 | 0 | 0 |
| B0061717 | MEMPHIS | TN | | 11/08/2010 | | 849,010 | 0 | 0 | 0 | 0 | 0 | 0 | 50,000 | 50,000 | 0 | 0 | 0 |
| B0061718 | MEMPHIS | TN | | 11/08/2010 | | 892,044 | 0 | 0 | 0 | 0 | 0 | 0 | 52,540 | 52,540 | 0 | 0 | 0 |
| B0061720 | MEMPHIS | TN | | 11/08/2010 | | 1,021,169 | 0 | 0 | 0 | 0 | 0 | 0 | 60,147 | 60,147 | 0 | 0 | 0 |
| B0061721 | MEMPHIS | TN | | 11/08/2010 | | 696,407 | 0 | 0 | 0 | 0 | 0 | 0 | 41,024 | 41,024 | 0 | 0 | 0 |
| B0061722 | MEMPHIS | TN | | 11/08/2010 | | 868,512 | 0 | 0 | 0 | 0 | 0 | 0 | 51,161 | 51,161 | 0 | 0 | 0 |
| B0061723 | MEMPHIS | TN | | 11/08/2010 | | 923,351 | 0 | 0 | 0 | 0 | 0 | 0 | 54,389 | 54,389 | 0 | 0 | 0 |
| B0082603 | MEMPHIS | TN | | 12/09/2010 | | 627,060 | 0 | 0 | 0 | 0 | 0 | 0 | 112,921 | 112,921 | 0 | 0 | 0 |
| B1070501 | MEMPHIS | TN | | 09/22/2011 | | 679,155 | 0 | 0 | 0 | 0 | 0 | 0 | 61,100 | 61,100 | 0 | 0 | 0 |
| B2041209 | MEMPHIS | TN | | 08/31/2012 | | 582,763 | 0 | 0 | 0 | 0 | 0 | 0 | 47,025 | 47,025 | 0 | 0 | 0 |
| B7110102 | MEMPHIS | TN | | 12/19/2017 | | 2,100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 42,570 | 42,570 | 0 | 0 | 0 |
| A3062705 | MT JULIET | TN | | 09/23/2003 | | 1,179,413 | 0 | 0 | 0 | 0 | 0 | 0 | 87,612 | 87,612 | 0 | 0 | 0 |
| B4012801 | MURFREESBORO | TN | | 03/10/2014 | | 239,463 | 0 | 0 | 0 | 0 | 0 | 0 | 9,837 | 9,837 | 0 | 0 | 0 |
| B4091102 | MURFREESBORO | TN | | 11/10/2014 | | 597,956 | 0 | 0 | 0 | 0 | 0 | 0 | 23,976 | 23,976 | 0 | 0 | 0 |
| B6120702 | MURFREESBORO | TN | | 04/12/2017 | | 2,837,814 | 0 | 0 | 0 | 0 | 0 | 0 | 60,971 | 60,971 | 0 | 0 | 0 |
| A8022102 | NASHVILLE | TN | | 05/22/2008 | | 195,365 | 0 | 0 | 0 | 0 | 0 | 0 | 13,420 | 13,420 | 0 | 0 | 0 |
| B2110502 | NASHVILLE | TN | | 01/11/2013 | | 65,380 | 0 | 0 | 0 | 0 | 0 | 0 | 5,126 | 5,126 | 0 | 0 | 0 |
| B4121501 | NASHVILLE | TN | | 03/20/2015 | | 836,156 | 0 | 0 | 0 | 0 | 0 | 0 | 22,595 | 22,595 | 0 | 0 | 0 |
| B5071705 | NASHVILLE | TN | | 09/03/2015 | | 15,153,958 | 0 | 0 | 0 | 0 | 0 | 0 | 181,275 | 181,275 | 0 | 0 | 0 |
| B8040301 | NASHVILLE | TN | | 06/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,185,692 | 5,185,692 | 0 | 0 | 0 |
| B4121102 | PLEASANT VIEW | TN | | 04/09/2015 | | 1,328,584 | 0 | 0 | 0 | 0 | 0 | 0 | 33,523 | 33,523 | 0 | 0 | 0 |
| B4061114 | SAVANNAH | TN | | 08/21/2014 | | 89,462 | 0 | 0 | 0 | 0 | 0 | 0 | 11,652 | 11,652 | 0 | 0 | 0 |
| B6072106 | SEVIERVILLE | TN | | 10/11/2016 | | 311,251 | 0 | 0 | 0 | 0 | 0 | 0 | 7,938 | 7,938 | 0 | 0 | 0 |
| B4092901 | SMYRNA | TN | | 10/29/2014 | | 836,127 | 0 | 0 | 0 | 0 | 0 | 0 | 21,221 | 21,221 | 0 | 0 | 0 |
| B5111702 | SPEEDWELL | TN | | 01/20/2016 | | 462,763 | 0 | 0 | 0 | 0 | 0 | 0 | 11,058 | 11,058 | 0 | 0 | 0 |
| A7032106 | TULLAHOMA | TN | | 06/15/2007 | | 434,531 | 0 | 0 | 0 | 0 | 0 | 0 | 34,203 | 34,203 | 0 | 0 | 0 |
| A7102205 | ABILENE | TX | | 02/28/2008 | | 127,384 | 0 | 0 | 0 | 0 | 0 | 0 | 4,799 | 4,799 | 0 | 0 | 0 |
| B6042001 | ABILENE | TX | | 07/20/2016 | | 2,331,483 | 0 | 0 | 0 | 0 | 0 | 0 | 56,520 | 56,520 | 0 | 0 | 0 |
| B5050602 | ALVIN | TX | | 07/13/2015 | | 1,241,009 | 0 | 0 | 0 | 0 | 0 | 0 | 30,750 | 30,750 | 0 | 0 | 0 |
| B6101301 | ALVIN | TX | | 01/11/2017 | | 2,016,981 | 0 | 0 | 0 | 0 | 0 | 0 | 70,558 | 70,558 | 0 | 0 | 0 |
| B3011807 | AMARILLO | TX | | 03/25/2013 | | 825,303 | 0 | 0 | 0 | 0 | 0 | 0 | 25,571 | 25,571 | 0 | 0 | 0 |
| B4111302 | ANDREWS | TX | | 02/27/2015 | | 784,642 | 0 | 0 | 0 | 0 | 0 | 0 | 21,330 | 21,330 | 0 | 0 | 0 |
| B2041902 | ANGLETON | TX | | 06/19/2012 | | 729,149 | 0 | 0 | 0 | 0 | 0 | 0 | 22,218 | 22,218 | 0 | 0 | 0 |
| A4030308 | ARLINGTON | TX | | 05/14/2004 | | 517,659 | 0 | 0 | 0 | 0 | 0 | 0 | 70,409 | 70,409 | 0 | 0 | 0 |
| A4030403 | ARLINGTON | TX | | 03/29/2004 | | 87,929 | 0 | 0 | 0 | 0 | 0 | 0 | 65,332 | 65,332 | 0 | 0 | 0 |
| A5020401 | ARLINGTON | TX | | 04/07/2005 | | 862,395 | 0 | 0 | 0 | 0 | 0 | 0 | 54,330 | 54,330 | 0 | 0 | 0 |
| A9080501 | ARLINGTON | TX | | 09/30/2009 | | 156,085 | 0 | 0 | 0 | 0 | 0 | 0 | 4,594 | 4,594 | 0 | 0 | 0 |
| A9122102 | ARLINGTON | TX | | 02/16/2010 | | 1,069,589 | 0 | 0 | 0 | 0 | 0 | 0 | 68,015 | 68,015 | 0 | 0 | 0 |
| B0061004 | ARLINGTON | TX | | 08/20/2010 | | 555,530 | 0 | 0 | 0 | 0 | 0 | 0 | 19,955 | 19,955 | 0 | 0 | 0 |
| B2121905 | ARLINGTON | TX | | 02/27/2013 | | 659,663 | 0 | 0 | 0 | 0 | 0 | 0 | 20,159 | 20,159 | 0 | 0 | 0 |
| B2121906 | ARLINGTON | TX | | 02/27/2013 | | 375,322 | 0 | 0 | 0 | 0 | 0 | 0 | 11,470 | 11,470 | 0 | 0 | 0 |
| B3012403 | ARLINGTON | TX | | 05/17/2013 | | 1,185,391 | 0 | 0 | 0 | 0 | 0 | 0 | 36,546 | 36,546 | 0 | 0 | 0 |
| B3062005 | ARLINGTON | TX | | 09/13/2013 | | 676,785 | 0 | 0 | 0 | 0 | 0 | 0 | 230,180 | 230,180 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3062105 | ARLINGTON | TX | | 09/09/2013 | | 1,085,749 | 0 | 0 | 0 | 0 | 0 | 0 | 31,739 | 31,739 | 0 | 0 | 0 |
| B4013102 | ARLINGTON | TX | | 05/01/2014 | | 824,971 | 0 | 0 | 0 | 0 | 0 | 0 | 21,620 | 21,620 | 0 | 0 | 0 |
| B4031803 | ARLINGTON | TX | | 06/13/2014 | | 570,706 | 0 | 0 | 0 | 0 | 0 | 0 | 20,969 | 20,969 | 0 | 0 | 0 |
| B6051802 | ARLINGTON | TX | | 07/01/2016 | | 616,465 | 0 | 0 | 0 | 0 | 0 | 0 | 15,974 | 15,974 | 0 | 0 | 0 |
| B6100603 | ARLINGTON | TX | | 12/13/2016 | | 996,869 | 0 | 0 | 0 | 0 | 0 | 0 | 35,102 | 35,102 | 0 | 0 | 0 |
| B7032802 | ARLINGTON | TX | | 05/19/2017 | | 5,639,234 | 0 | 0 | 0 | 0 | 0 | 0 | 133,727 | 133,727 | 0 | 0 | 0 |
| A6092501 | ATASCOCITA | TX | | 11/20/2006 | | 308,681 | 0 | 0 | 0 | 0 | 0 | 0 | 28,772 | 28,772 | 0 | 0 | 0 |
| A7042003 | AUSTIN | TX | | 07/13/2007 | | 343,821 | 0 | 0 | 0 | 0 | 0 | 0 | 16,468 | 16,468 | 0 | 0 | 0 |
| A7060702 | AUSTIN | TX | | 08/27/2007 | | 132,573 | 0 | 0 | 0 | 0 | 0 | 0 | 24,630 | 24,630 | 0 | 0 | 0 |
| A7091102 | AUSTIN | TX | | 12/13/2007 | | 948,998 | 0 | 0 | 0 | 0 | 0 | 0 | 30,143 | 30,143 | 0 | 0 | 0 |
| A8041804 | AUSTIN | TX | | 07/16/2008 | | 178,858 | 0 | 0 | 0 | 0 | 0 | 0 | 7,114 | 7,114 | 0 | 0 | 0 |
| A8052802 | AUSTIN | TX | | 07/23/2008 | | 249,776 | 0 | 0 | 0 | 0 | 0 | 0 | 11,316 | 11,316 | 0 | 0 | 0 |
| A8080802 | AUSTIN | TX | | 10/15/2008 | | 2,284,606 | 0 | 0 | 0 | 0 | 0 | 0 | 101,588 | 101,588 | 0 | 0 | 0 |
| A8082003 | AUSTIN | TX | | 10/23/2008 | | 842,159 | 0 | 0 | 0 | 0 | 0 | 0 | 23,394 | 23,394 | 0 | 0 | 0 |
| A8091203 | AUSTIN | TX | | 11/18/2008 | | 1,075,947 | 0 | 0 | 0 | 0 | 0 | 0 | 46,022 | 46,022 | 0 | 0 | 0 |
| B0052102 | AUSTIN | TX | | 07/28/2010 | | 103,477 | 0 | 0 | 0 | 0 | 0 | 0 | 6,407 | 6,407 | 0 | 0 | 0 |
| B1021702 | AUSTIN | TX | | 05/09/2011 | | 1,090,186 | 0 | 0 | 0 | 0 | 0 | 0 | 52,652 | 52,652 | 0 | 0 | 0 |
| B1090201 | AUSTIN | TX | | 11/18/2011 | | 391,676 | 0 | 0 | 0 | 0 | 0 | 0 | 34,600 | 34,600 | 0 | 0 | 0 |
| B2110602 | AUSTIN | TX | | 01/30/2013 | | 955,112 | 0 | 0 | 0 | 0 | 0 | 0 | 43,365 | 43,365 | 0 | 0 | 0 |
| B2121702 | AUSTIN | TX | | 03/12/2013 | | 673,706 | 0 | 0 | 0 | 0 | 0 | 0 | 21,039 | 21,039 | 0 | 0 | 0 |
| B3010802 | AUSTIN | TX | | 04/03/2013 | | 1,005,499 | 0 | 0 | 0 | 0 | 0 | 0 | 21,672 | 21,672 | 0 | 0 | 0 |
| B3012803 | AUSTIN | TX | | 03/29/2013 | | 261,954 | 0 | 0 | 0 | 0 | 0 | 0 | 20,505 | 20,505 | 0 | 0 | 0 |
| B3032201 | AUSTIN | TX | | 06/03/2013 | | 892,061 | 0 | 0 | 0 | 0 | 0 | 0 | 39,625 | 39,625 | 0 | 0 | 0 |
| B3070802 | AUSTIN | TX | | 09/19/2013 | | 462,712 | 0 | 0 | 0 | 0 | 0 | 0 | 19,063 | 19,063 | 0 | 0 | 0 |
| B4013002 | AUSTIN | TX | | 04/30/2014 | | 281,458 | 0 | 0 | 0 | 0 | 0 | 0 | 7,648 | 7,648 | 0 | 0 | 0 |
| B4021204 | AUSTIN | TX | | 04/30/2014 | | 470,417 | 0 | 0 | 0 | 0 | 0 | 0 | 12,404 | 12,404 | 0 | 0 | 0 |
| B4031004 | AUSTIN | TX | | 05/30/2014 | | 1,971,784 | 0 | 0 | 0 | 0 | 0 | 0 | 54,050 | 54,050 | 0 | 0 | 0 |
| B4070703 | AUSTIN | TX | | 09/24/2014 | | 676,930 | 0 | 0 | 0 | 0 | 0 | 0 | 17,832 | 17,832 | 0 | 0 | 0 |
| B4090802 | AUSTIN | TX | | 11/10/2014 | | 397,614 | 0 | 0 | 0 | 0 | 0 | 0 | 10,029 | 10,029 | 0 | 0 | 0 |
| B4112001 | AUSTIN | TX | | 03/10/2015 | | 946,886 | 0 | 0 | 0 | 0 | 0 | 0 | 25,198 | 25,198 | 0 | 0 | 0 |
| B5022706 | AUSTIN | TX | | 06/17/2015 | | 1,126,187 | 0 | 0 | 0 | 0 | 0 | 0 | 31,338 | 31,338 | 0 | 0 | 0 |
| B5031102 | AUSTIN | TX | | 05/26/2015 | | 549,557 | 0 | 0 | 0 | 0 | 0 | 0 | 33,786 | 33,786 | 0 | 0 | 0 |
| B5040103 | AUSTIN | TX | | 11/10/2015 | | 2,340,805 | 0 | 0 | 0 | 0 | 0 | 0 | 57,531 | 57,531 | 0 | 0 | 0 |
| B5041303 | AUSTIN | TX | | 06/25/2015 | | 1,584,387 | 0 | 0 | 0 | 0 | 0 | 0 | 43,409 | 43,409 | 0 | 0 | 0 |
| B5050503 | AUSTIN | TX | | 07/22/2015 | | 482,898 | 0 | 0 | 0 | 0 | 0 | 0 | 12,157 | 12,157 | 0 | 0 | 0 |
| B5051201 | AUSTIN | TX | | 08/14/2015 | | 1,808,951 | 0 | 0 | 0 | 0 | 0 | 0 | 45,997 | 45,997 | 0 | 0 | 0 |
| B5051302 | AUSTIN | TX | | 06/19/2015 | | 3,114,157 | 0 | 0 | 0 | 0 | 0 | 0 | 82,692 | 82,692 | 0 | 0 | 0 |
| B5061001 | AUSTIN | TX | | 08/28/2015 | | 759,748 | 0 | 0 | 0 | 0 | 0 | 0 | 19,324 | 19,324 | 0 | 0 | 0 |
| B6012101 | AUSTIN | TX | | 03/18/2016 | | 1,514,917 | 0 | 0 | 0 | 0 | 0 | 0 | 38,206 | 38,206 | 0 | 0 | 0 |
| B6041401 | AUSTIN | TX | | 07/08/2016 | | 6,503,938 | 0 | 0 | 0 | 0 | 0 | 0 | 239,303 | 239,303 | 0 | 0 | 0 |
| B6051104 | AUSTIN | TX | | 08/08/2016 | | 2,314,259 | 0 | 0 | 0 | 0 | 0 | 0 | 58,645 | 58,645 | 0 | 0 | 0 |
| B6051804 | AUSTIN | TX | | 07/22/2016 | | 3,879,381 | 0 | 0 | 0 | 0 | 0 | 0 | 98,846 | 98,846 | 0 | 0 | 0 |
| B6062801 | AUSTIN | TX | | 09/30/2016 | | 3,753,520 | 0 | 0 | 0 | 0 | 0 | 0 | 89,967 | 89,967 | 0 | 0 | 0 |
| B6091502 | AUSTIN | TX | | 12/01/2016 | | 3,017,106 | 0 | 0 | 0 | 0 | 0 | 0 | 74,790 | 74,790 | 0 | 0 | 0 |
| B6110907 | AUSTIN | TX | | 02/28/2017 | | 694,840 | 0 | 0 | 0 | 0 | 0 | 0 | 36,269 | 36,269 | 0 | 0 | 0 |
| B7031306 | AUSTIN | TX | | 06/21/2017 | | 1,364,391 | 0 | 0 | 0 | 0 | 0 | 0 | 65,232 | 65,232 | 0 | 0 | 0 |
| B7060601 | AUSTIN | TX | | 08/01/2017 | | 505,055 | 0 | 0 | 0 | 0 | 0 | 0 | 10,607 | 10,607 | 0 | 0 | 0 |
| B7100901 | AUSTIN | TX | | 11/21/2017 | | 666,900 | 0 | 0 | 0 | 0 | 0 | 0 | 15,307 | 15,307 | 0 | 0 | 0 |
| B8050401 | AUSTIN | TX | | 07/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,706,084 | 2,706,084 | 0 | 0 | 0 |
| B8060102 | AUSTIN | TX | | 08/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,412 | 3,412 | 0 | 0 | 0 |
| B8092002 | AUSTIN | TX | | 11/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,730,000 | 2,730,000 | 0 | 0 | 0 |
| B2072703 | AZLE | TX | | 10/04/2012 | | 368,363 | 0 | 0 | 0 | 0 | 0 | 0 | 11,231 | 11,231 | 0 | 0 | 0 |
| B6080301 | AZLE | TX | | 09/30/2016 | | 2,496,253 | 0 | 0 | 0 | 0 | 0 | 0 | 65,022 | 65,022 | 0 | 0 | 0 |
| B5012304 | BASTROP | TX | | 04/17/2015 | | 413,959 | 0 | 0 | 0 | 0 | 0 | 0 | 11,126 | 11,126 | 0 | 0 | 0 |
| B8061401 | BASTROP | TX | | 08/22/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 863,982 | 863,982 | 0 | 0 | 0 |
| A7092005 | BAYTOWN | TX | | 12/12/2007 | | 985,402 | 0 | 0 | 0 | 0 | 0 | 0 | 39,194 | 39,194 | 0 | 0 | 0 |
| A8052901 | BAYTOWN | TX | | 08/15/2008 | | 517,830 | 0 | 0 | 0 | 0 | 0 | 0 | 34,749 | 34,749 | 0 | 0 | 0 |
| B3022201 | BAYTOWN | TX | | 05/06/2013 | | 532,596 | 0 | 0 | 0 | 0 | 0 | 0 | 16,421 | 16,421 | 0 | 0 | 0 |
| B3022702 | BAYTOWN | TX | | 05/07/2013 | | 306,801 | 0 | 0 | 0 | 0 | 0 | 0 | 14,298 | 14,298 | 0 | 0 | 0 |
| B7092002 | BAYTOWN | TX | | 11/13/2017 | | 1,463,760 | 0 | 0 | 0 | 0 | 0 | 0 | 32,428 | 32,428 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0032604 | BEAUMONT | TX | | 06/08/2010 | | 916,239 | 0 | 0 | 0 | 0 | 0 | 0 | 46,308 | 46,308 | 0 | 0 | 0 |
| B0070901 | BEAUMONT | TX | | 09/14/2010 | | 536,041 | 0 | 0 | 0 | 0 | 0 | 0 | 54,522 | 54,522 | 0 | 0 | 0 |
| B1072101 | BEAUMONT | TX | | 09/26/2011 | | 411,194 | 0 | 0 | 0 | 0 | 0 | 0 | 99,095 | 99,095 | 0 | 0 | 0 |
| B4120907 | BEAUMONT | TX | | 02/26/2015 | | 1,004,607 | 0 | 0 | 0 | 0 | 0 | 0 | 41,286 | 41,286 | 0 | 0 | 0 |
| B6030204 | BEDFORD | TX | | 10/03/2016 | | 1,387,046 | 0 | 0 | 0 | 0 | 0 | 0 | 31,959 | 31,959 | 0 | 0 | 0 |
| B8091703 | BEDFORD | TX | | 11/21/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,808,625 | 1,808,625 | 0 | 0 | 0 |
| B3051710 | BELTON | TX | | 08/15/2013 | | 784,639 | 0 | 0 | 0 | 0 | 0 | 0 | 23,759 | 23,759 | 0 | 0 | 0 |
| A5082303 | BOERNE | TX | | 11/30/2005 | | 224,859 | 0 | 0 | 0 | 0 | 0 | 0 | 70,546 | 70,546 | 0 | 0 | 0 |
| B0011903 | BOERNE | TX | | 03/12/2010 | | 352,762 | 0 | 0 | 0 | 0 | 0 | 0 | 14,270 | 14,270 | 0 | 0 | 0 |
| B2053102 | BOERNE | TX | | 09/12/2012 | | 451,129 | 0 | 0 | 0 | 0 | 0 | 0 | 13,290 | 13,290 | 0 | 0 | 0 |
| A5081004 | BROWNSVILLE | TX | | 11/03/2005 | | 257,217 | 0 | 0 | 0 | 0 | 0 | 0 | 80,800 | 80,800 | 0 | 0 | 0 |
| A5081007 | BROWNSVILLE | TX | | 11/03/2005 | | 702,982 | 0 | 0 | 0 | 0 | 0 | 0 | 220,740 | 220,740 | 0 | 0 | 0 |
| B7051501 | BRYAN | TX | | 07/20/2017 | | 668,243 | 0 | 0 | 0 | 0 | 0 | 0 | 14,874 | 14,874 | 0 | 0 | 0 |
| A5091602 | BUDA | TX | | 12/16/2005 | | 112,396 | 0 | 0 | 0 | 0 | 0 | 0 | 34,273 | 34,273 | 0 | 0 | 0 |
| B8062001 | BUDA | TX | | 08/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,629,509 | 2,629,509 | 0 | 0 | 0 |
| A4031801 | BURLESON | TX | | 06/18/2004 | | 255,657 | 0 | 0 | 0 | 0 | 0 | 0 | 34,404 | 34,404 | 0 | 0 | 0 |
| A7030704 | BURLESON | TX | | 04/30/2007 | | 421,923 | 0 | 0 | 0 | 0 | 0 | 0 | 13,563 | 13,563 | 0 | 0 | 0 |
| B6072801 | BURLESON | TX | | 10/03/2016 | | 4,326,962 | 0 | 0 | 0 | 0 | 0 | 0 | 106,644 | 106,644 | 0 | 0 | 0 |
| B5052203 | CARRIZO SPRINGS | TX | | 07/21/2015 | | 780,464 | 0 | 0 | 0 | 0 | 0 | 0 | 19,650 | 19,650 | 0 | 0 | 0 |
| B0082401 | CARROLLTON | TX | | 11/01/2010 | | 907,626 | 0 | 0 | 0 | 0 | 0 | 0 | 33,915 | 33,915 | 0 | 0 | 0 |
| B3090302 | CARROLLTON | TX | | 12/11/2013 | | 2,772,072 | 0 | 0 | 0 | 0 | 0 | 0 | 116,442 | 116,442 | 0 | 0 | 0 |
| B8042605 | CARROLLTON | TX | | 06/01/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,921,973 | 2,921,973 | 0 | 0 | 0 |
| B8051002 | CARROLLTON | TX | | 07/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,906,287 | 3,906,287 | 0 | 0 | 0 |
| B0061002 | CEDAR HILL | TX | | 08/20/2010 | | 268,141 | 0 | 0 | 0 | 0 | 0 | 0 | 8,318 | 8,318 | 0 | 0 | 0 |
| A5032801 | CEDAR PARK | TX | | 06/22/2005 | | 152,915 | 0 | 0 | 0 | 0 | 0 | 0 | 56,323 | 56,323 | 0 | 0 | 0 |
| B6121304 | CEDAR PARK | TX | | 03/10/2017 | | 1,127,914 | 0 | 0 | 0 | 0 | 0 | 0 | 36,494 | 36,494 | 0 | 0 | 0 |
| B7031305 | CEDAR PARK | TX | | 06/21/2017 | | 650,494 | 0 | 0 | 0 | 0 | 0 | 0 | 31,098 | 31,098 | 0 | 0 | 0 |
| B8040905 | CEDAR PARK | TX | | 06/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,891 | 65,891 | 0 | 0 | 0 |
| B8082101 | CLUTE | TX | | 10/29/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,650,182 | 2,650,182 | 0 | 0 | 0 |
| B6011201 | COLLEGE STATION | TX | | 03/30/2016 | | 673,751 | 0 | 0 | 0 | 0 | 0 | 0 | 16,719 | 16,719 | 0 | 0 | 0 |
| A9042803 | CONROE | TX | | 08/25/2009 | | 101,227 | 0 | 0 | 0 | 0 | 0 | 0 | 3,071 | 3,071 | 0 | 0 | 0 |
| B1020410 | CONROE | TX | | 04/28/2011 | | 1,100,947 | 0 | 0 | 0 | 0 | 0 | 0 | 34,214 | 34,214 | 0 | 0 | 0 |
| B1081002 | CONROE | TX | | 10/24/2011 | | 921,588 | 0 | 0 | 0 | 0 | 0 | 0 | 26,340 | 26,340 | 0 | 0 | 0 |
| B1111702 | CONROE | TX | | 01/18/2012 | | 1,009,951 | 0 | 0 | 0 | 0 | 0 | 0 | 47,119 | 47,119 | 0 | 0 | 0 |
| B2071202 | CONROE | TX | | 10/05/2012 | | 280,896 | 0 | 0 | 0 | 0 | 0 | 0 | 12,754 | 12,754 | 0 | 0 | 0 |
| B3011701 | CONROE | TX | | 02/27/2013 | | 627,453 | 0 | 0 | 0 | 0 | 0 | 0 | 27,593 | 27,593 | 0 | 0 | 0 |
| B3102102 | CONROE | TX | | 01/14/2014 | | 1,071,086 | 0 | 0 | 0 | 0 | 0 | 0 | 29,231 | 29,231 | 0 | 0 | 0 |
| B4041102 | CONROE | TX | | 06/03/2014 | | 673,313 | 0 | 0 | 0 | 0 | 0 | 0 | 26,462 | 26,462 | 0 | 0 | 0 |
| B4042403 | CONROE | TX | | 07/31/2014 | | 753,588 | 0 | 0 | 0 | 0 | 0 | 0 | 20,102 | 20,102 | 0 | 0 | 0 |
| B4100202 | CONROE | TX | | 12/11/2014 | | 551,668 | 0 | 0 | 0 | 0 | 0 | 0 | 14,940 | 14,940 | 0 | 0 | 0 |
| B7100909 | CONROE | TX | | 12/22/2017 | | 3,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,914,339 | 1,914,339 | 0 | 0 | 0 |
| B7100910 | CONROE | TX | | 12/22/2017 | | 6,150,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,462,697 | 3,462,697 | 0 | 0 | 0 |
| B7110201 | CONROE | TX | | 12/19/2017 | | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 675,847 | 675,847 | 0 | 0 | 0 |
| B7012401 | COPPELL | TX | | 04/06/2017 | | 498,064 | 0 | 0 | 0 | 0 | 0 | 0 | 16,656 | 16,656 | 0 | 0 | 0 |
| A4041402 | CORPUS CHRISTI | TX | | 07/13/2004 | | 113,623 | 0 | 0 | 0 | 0 | 0 | 0 | 66,940 | 66,940 | 0 | 0 | 0 |
| A5081005 | CORPUS CHRISTI | TX | | 12/31/2006 | | 666,568 | 0 | 0 | 0 | 0 | 0 | 0 | 215,832 | 215,832 | 0 | 0 | 0 |
| A6071301 | CORPUS CHRISTI | TX | | 09/28/2006 | | 377,572 | 0 | 0 | 0 | 0 | 0 | 0 | 8,899 | 8,899 | 0 | 0 | 0 |
| A8012307 | CORPUS CHRISTI | TX | | 03/14/2008 | | 307,834 | 0 | 0 | 0 | 0 | 0 | 0 | 45,989 | 45,989 | 0 | 0 | 0 |
| A8090403 | CORPUS CHRISTI | TX | | 11/24/2008 | | 1,595,069 | 0 | 0 | 0 | 0 | 0 | 0 | 57,379 | 57,379 | 0 | 0 | 0 |
| B0082503 | CORPUS CHRISTI | TX | | 11/22/2010 | | 393,320 | 0 | 0 | 0 | 0 | 0 | 0 | 14,346 | 14,346 | 0 | 0 | 0 |
| B1092102 | CORPUS CHRISTI | TX | | 12/16/2011 | | 714,955 | 0 | 0 | 0 | 0 | 0 | 0 | 22,096 | 22,096 | 0 | 0 | 0 |
| B3032202 | CORPUS CHRISTI | TX | | 06/26/2013 | | 895,192 | 0 | 0 | 0 | 0 | 0 | 0 | 26,292 | 26,292 | 0 | 0 | 0 |
| B3082301 | CORPUS CHRISTI | TX | | 11/15/2013 | | 1,527,361 | 0 | 0 | 0 | 0 | 0 | 0 | 41,592 | 41,592 | 0 | 0 | 0 |
| B5061801 | CORPUS CHRISTI | TX | | 08/27/2015 | | 1,792,231 | 0 | 0 | 0 | 0 | 0 | 0 | 46,309 | 46,309 | 0 | 0 | 0 |
| B6101804 | CORPUS CHRISTI | TX | | 01/13/2017 | | 458,867 | 0 | 0 | 0 | 0 | 0 | 0 | 16,055 | 16,055 | 0 | 0 | 0 |
| B7032707 | CORPUS CHRISTI | TX | | 07/27/2017 | | 11,936,263 | 0 | 0 | 0 | 0 | 0 | 0 | 188,078 | 188,078 | 0 | 0 | 0 |
| B7092103 | CORPUS CHRISTI | TX | | 12/01/2017 | | 1,845,000 | 0 | 0 | 0 | 0 | 0 | 0 | 167,958 | 167,958 | 0 | 0 | 0 |
| B7112801 | CORPUS CHRISTI | TX | | 02/02/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,063,354 | 1,063,354 | 0 | 0 | 0 |
| B7022304 | CROWLEY | TX | | 05/10/2017 | | 507,106 | 0 | 0 | 0 | 0 | 0 | 0 | 24,673 | 24,673 | 0 | 0 | 0 |
| A7080103 | CYPRESS | TX | | 10/23/2007 | | 57,827 | 0 | 0 | 0 | 0 | 0 | 0 | 29,318 | 29,318 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2071301 | CYPRESS | TX | | 09/27/2012 | | 582,316 | 0 | 0 | 0 | 0 | 0 | 0 | 26,394 | 26,394 | 0 | 0 | 0 |
| B2091302 | CYPRESS | TX | | 11/20/2012 | | 438,110 | 0 | 0 | 0 | 0 | 0 | 0 | 20,130 | 20,130 | 0 | 0 | 0 |
| B4080502 | CYPRESS | TX | | 09/30/2014 | | 864,743 | 0 | 0 | 0 | 0 | 0 | 0 | 24,949 | 24,949 | 0 | 0 | 0 |
| B5080702 | CYPRESS | TX | | 10/30/2015 | | 701,633 | 0 | 0 | 0 | 0 | 0 | 0 | 18,205 | 18,205 | 0 | 0 | 0 |
| B5111105 | CYPRESS | TX | | 01/26/2016 | | 929,617 | 0 | 0 | 0 | 0 | 0 | 0 | 23,330 | 23,330 | 0 | 0 | 0 |
| B6051602 | CYPRESS | TX | | 07/27/2016 | | 853,931 | 0 | 0 | 0 | 0 | 0 | 0 | 21,409 | 21,409 | 0 | 0 | 0 |
| B8021301 | CYPRESS | TX | | 04/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,569,536 | 2,569,536 | 0 | 0 | 0 |
| A4091003 | DALLAS | TX | | 11/17/2004 | | 109,387 | 0 | 0 | 0 | 0 | 0 | 0 | 53,142 | 53,142 | 0 | 0 | 0 |
| A5021001 | DALLAS | TX | | 04/04/2005 | | 382,801 | 0 | 0 | 0 | 0 | 0 | 0 | 21,085 | 21,085 | 0 | 0 | 0 |
| A8013001 | DALLAS | TX | | 03/31/2008 | | 493,839 | 0 | 0 | 0 | 0 | 0 | 0 | 20,260 | 20,260 | 0 | 0 | 0 |
| A9021001 | DALLAS | TX | | 03/31/2009 | | 1,231,656 | 0 | 0 | 0 | 0 | 0 | 0 | 70,654 | 70,654 | 0 | 0 | 0 |
| A9113001 | DALLAS | TX | | 12/30/2009 | | 961,847 | 0 | 0 | 0 | 0 | 0 | 0 | 26,865 | 26,865 | 0 | 0 | 0 |
| A9113002 | DALLAS | TX | | 12/30/2009 | | 874,396 | 0 | 0 | 0 | 0 | 0 | 0 | 24,426 | 24,426 | 0 | 0 | 0 |
| B0042702 | DALLAS | TX | | 07/01/2010 | | 799,201 | 0 | 0 | 0 | 0 | 0 | 0 | 31,778 | 31,778 | 0 | 0 | 0 |
| B0122201 | DALLAS | TX | | 04/01/2011 | | 1,038,707 | 0 | 0 | 0 | 0 | 0 | 0 | 38,017 | 38,017 | 0 | 0 | 0 |
| B1021807 | DALLAS | TX | | 05/11/2011 | | 345,497 | 0 | 0 | 0 | 0 | 0 | 0 | 10,526 | 10,526 | 0 | 0 | 0 |
| B1081101 | DALLAS | TX | | 11/16/2011 | | 803,961 | 0 | 0 | 0 | 0 | 0 | 0 | 39,237 | 39,237 | 0 | 0 | 0 |
| B1092101 | DALLAS | TX | | 11/18/2011 | | 2,094,567 | 0 | 0 | 0 | 0 | 0 | 0 | 74,202 | 74,202 | 0 | 0 | 0 |
| B2032901 | DALLAS | TX | | 11/16/2012 | | 1,954,278 | 0 | 0 | 0 | 0 | 0 | 0 | 79,250 | 79,250 | 0 | 0 | 0 |
| B2040906 | DALLAS | TX | | 09/13/2012 | | 1,432,621 | 0 | 0 | 0 | 0 | 0 | 0 | 41,610 | 41,610 | 0 | 0 | 0 |
| B2040906-1 | DALLAS | TX | | 12/11/2017 | | 1,717,000 | 0 | 0 | 0 | 0 | 0 | 0 | 368,843 | 368,843 | 0 | 0 | 0 |
| B2052404 | DALLAS | TX | | 08/31/2012 | | 885,273 | 0 | 0 | 0 | 0 | 0 | 0 | 27,720 | 27,720 | 0 | 0 | 0 |
| B2070203 | DALLAS | TX | | 08/31/2012 | | 2,588,187 | 0 | 0 | 0 | 0 | 0 | 0 | 58,306 | 58,306 | 0 | 0 | 0 |
| B3020501 | DALLAS | TX | | 04/26/2013 | | 910,043 | 0 | 0 | 0 | 0 | 0 | 0 | 29,840 | 29,840 | 0 | 0 | 0 |
| B3030702 | DALLAS | TX | | 06/10/2013 | | 695,487 | 0 | 0 | 0 | 0 | 0 | 0 | 20,434 | 20,434 | 0 | 0 | 0 |
| B3032503 | DALLAS | TX | | 06/17/2013 | | 1,356,240 | 0 | 0 | 0 | 0 | 0 | 0 | 39,836 | 39,836 | 0 | 0 | 0 |
| B3051705 | DALLAS | TX | | 08/29/2013 | | 572,076 | 0 | 0 | 0 | 0 | 0 | 0 | 16,354 | 16,354 | 0 | 0 | 0 |
| B3051705-1 | DALLAS | TX | | 05/15/2015 | | 140,169 | 0 | 0 | 0 | 0 | 0 | 0 | 4,008 | 4,008 | 0 | 0 | 0 |
| B3051706 | DALLAS | TX | | 07/25/2013 | | 1,191,865 | 0 | 0 | 0 | 0 | 0 | 0 | 34,289 | 34,289 | 0 | 0 | 0 |
| B3071202 | DALLAS | TX | | 10/31/2013 | | 1,197,150 | 0 | 0 | 0 | 0 | 0 | 0 | 30,024 | 30,024 | 0 | 0 | 0 |
| B3071202-1 | DALLAS | TX | | 10/26/2017 | | 356,255 | 0 | 0 | 0 | 0 | 0 | 0 | 8,936 | 8,936 | 0 | 0 | 0 |
| B3071203 | DALLAS | TX | | 09/25/2013 | | 682,455 | 0 | 0 | 0 | 0 | 0 | 0 | 18,650 | 18,650 | 0 | 0 | 0 |
| B3071803 | DALLAS | TX | | 09/30/2013 | | 782,858 | 0 | 0 | 0 | 0 | 0 | 0 | 24,580 | 24,580 | 0 | 0 | 0 |
| B3110501 | DALLAS | TX | | 01/22/2014 | | 304,266 | 0 | 0 | 0 | 0 | 0 | 0 | 8,812 | 8,812 | 0 | 0 | 0 |
| B4012404 | DALLAS | TX | | 04/22/2014 | | 261,128 | 0 | 0 | 0 | 0 | 0 | 0 | 6,190 | 6,190 | 0 | 0 | 0 |
| B4012404-1 | DALLAS | TX | | 05/12/2016 | | 61,719 | 0 | 0 | 0 | 0 | 0 | 0 | 1,459 | 1,459 | 0 | 0 | 0 |
| B5021101 | DALLAS | TX | | 06/01/2015 | | 1,015,290 | 0 | 0 | 0 | 0 | 0 | 0 | 28,238 | 28,238 | 0 | 0 | 0 |
| B5050510 | DALLAS | TX | | 08/11/2015 | | 575,601 | 0 | 0 | 0 | 0 | 0 | 0 | 20,927 | 20,927 | 0 | 0 | 0 |
| B5112501 | DALLAS | TX | | 01/28/2016 | | 1,968,168 | 0 | 0 | 0 | 0 | 0 | 0 | 43,279 | 43,279 | 0 | 0 | 0 |
| B6021704 | DALLAS | TX | | 04/14/2016 | | 458,776 | 0 | 0 | 0 | 0 | 0 | 0 | 11,508 | 11,508 | 0 | 0 | 0 |
| B6031403 | DALLAS | TX | | 05/05/2016 | | 494,186 | 0 | 0 | 0 | 0 | 0 | 0 | 17,969 | 17,969 | 0 | 0 | 0 |
| B6041403 | DALLAS | TX | | 06/06/2016 | | 2,243,128 | 0 | 0 | 0 | 0 | 0 | 0 | 58,423 | 58,423 | 0 | 0 | 0 |
| B6042201 | DALLAS | TX | | 06/27/2016 | | 3,630,737 | 0 | 0 | 0 | 0 | 0 | 0 | 91,505 | 91,505 | 0 | 0 | 0 |
| B6062001 | DALLAS | TX | | 08/23/2016 | | 2,175,145 | 0 | 0 | 0 | 0 | 0 | 0 | 54,208 | 54,208 | 0 | 0 | 0 |
| B7031309 | DALLAS | TX | | 06/09/2017 | | 2,173,772 | 0 | 0 | 0 | 0 | 0 | 0 | 65,334 | 65,334 | 0 | 0 | 0 |
| B7032404 | DALLAS | TX | | 05/31/2017 | | 822,182 | 0 | 0 | 0 | 0 | 0 | 0 | 17,878 | 17,878 | 0 | 0 | 0 |
| B7042103 | DALLAS | TX | | 06/14/2017 | | 1,078,022 | 0 | 0 | 0 | 0 | 0 | 0 | 34,665 | 34,665 | 0 | 0 | 0 |
| B7082901 | DALLAS | TX | | 10/12/2017 | | 1,651,793 | 0 | 0 | 0 | 0 | 0 | 0 | 51,761 | 51,761 | 0 | 0 | 0 |
| B7110801 | DALLAS | TX | | 12/21/2017 | | 3,600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,027,531 | 2,027,531 | 0 | 0 | 0 |
| B8012906 | DALLAS | TX | | 04/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 941,152 | 941,152 | 0 | 0 | 0 |
| B8061502 | DALLAS | TX | | 08/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 121,388 | 121,388 | 0 | 0 | 0 |
| B8061504 | DALLAS | TX | | 08/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 321,892 | 321,892 | 0 | 0 | 0 |
| B8062902 | DALLAS | TX | | 08/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,374,814 | 1,374,814 | 0 | 0 | 0 |
| B8072002 | DALLAS | TX | | 09/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,006,731 | 6,006,731 | 0 | 0 | 0 |
| B3031504 | DEER PARK | TX | | 05/30/2013 | | 1,306,951 | 0 | 0 | 0 | 0 | 0 | 0 | 40,299 | 40,299 | 0 | 0 | 0 |
| B5020202 | DEER PARK | TX | | 05/15/2015 | | 1,032,658 | 0 | 0 | 0 | 0 | 0 | 0 | 27,159 | 27,159 | 0 | 0 | 0 |
| B5111707 | DEER PARK | TX | | 01/25/2016 | | 770,571 | 0 | 0 | 0 | 0 | 0 | 0 | 43,536 | 43,536 | 0 | 0 | 0 |
| B5121101 | DEER PARK | TX | | 03/11/2016 | | 2,382,565 | 0 | 0 | 0 | 0 | 0 | 0 | 132,341 | 132,341 | 0 | 0 | 0 |
| B7031301 | DEER PARK | TX | | 06/05/2017 | | 1,486,824 | 0 | 0 | 0 | 0 | 0 | 0 | 32,704 | 32,704 | 0 | 0 | 0 |
| A9113005 | DENTON | TX | | 12/30/2009 | | 563,957 | 0 | 0 | 0 | 0 | 0 | 0 | 15,756 | 15,756 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5102702 | DENTON | TX | | 01/08/2016 | | 1,351,283 | 0 | 0 | 0 | 0 | 0 | 0 | 30,727 | 30,727 | 0 | 0 | 0 |
| B6110301 | DENTON | TX | | 12/29/2016 | | 1,908,266 | 0 | 0 | 0 | 0 | 0 | 0 | 44,968 | 44,968 | 0 | 0 | 0 |
| B7022301 | DENTON | TX | | 05/10/2017 | | 1,487,220 | 0 | 0 | 0 | 0 | 0 | 0 | 72,358 | 72,358 | 0 | 0 | 0 |
| B0043001 | DESOTO | TX | | 06/24/2010 | | 193,629 | 0 | 0 | 0 | 0 | 0 | 0 | 11,900 | 11,900 | 0 | 0 | 0 |
| B7050103 | DESOTO | TX | | 07/07/2017 | | 2,068,640 | 0 | 0 | 0 | 0 | 0 | 0 | 45,241 | 45,241 | 0 | 0 | 0 |
| A7050101 | DICKINSON | TX | | 07/27/2007 | | 436,297 | 0 | 0 | 0 | 0 | 0 | 0 | 18,335 | 18,335 | 0 | 0 | 0 |
| B3021203 | DICKINSON | TX | | 04/29/2013 | | 1,066,170 | 0 | 0 | 0 | 0 | 0 | 0 | 30,620 | 30,620 | 0 | 0 | 0 |
| B6111101 | DICKINSON | TX | | 01/24/2017 | | 1,017,384 | 0 | 0 | 0 | 0 | 0 | 0 | 24,251 | 24,251 | 0 | 0 | 0 |
| B3021201 | DRIPPING SPRINGS | TX | | 04/17/2013 | | 625,884 | 0 | 0 | 0 | 0 | 0 | 0 | 19,690 | 19,690 | 0 | 0 | 0 |
| B6072803 | DUNCANVILLE | TX | | 10/06/2016 | | 1,211,545 | 0 | 0 | 0 | 0 | 0 | 0 | 29,865 | 29,865 | 0 | 0 | 0 |
| A5081006 | EDINBURG | TX | | 11/03/2005 | | 629,075 | 0 | 0 | 0 | 0 | 0 | 0 | 197,573 | 197,573 | 0 | 0 | 0 |
| A8091501 | EDINBURG | TX | | 11/19/2008 | | 376,238 | 0 | 0 | 0 | 0 | 0 | 0 | 13,245 | 13,245 | 0 | 0 | 0 |
| B6111001 | EDINBURG | TX | | 02/28/2017 | | 2,243,452 | 0 | 0 | 0 | 0 | 0 | 0 | 205,683 | 205,683 | 0 | 0 | 0 |
| A3112003 | EL PASO | TX | | 01/28/2004 | | 242,472 | 0 | 0 | 0 | 0 | 0 | 0 | 206,774 | 206,774 | 0 | 0 | 0 |
| A4021304 | EL PASO | TX | | 04/15/2004 | | 119,758 | 0 | 0 | 0 | 0 | 0 | 0 | 83,570 | 83,570 | 0 | 0 | 0 |
| A4032608 | EL PASO | TX | | 06/14/2004 | | 145,775 | 0 | 0 | 0 | 0 | 0 | 0 | 90,541 | 90,541 | 0 | 0 | 0 |
| A4052113 | EL PASO | TX | | 08/27/2004 | | 578,886 | 0 | 0 | 0 | 0 | 0 | 0 | 70,100 | 70,100 | 0 | 0 | 0 |
| A4060102 | EL PASO | TX | | 08/19/2004 | | 567,407 | 0 | 0 | 0 | 0 | 0 | 0 | 68,741 | 68,741 | 0 | 0 | 0 |
| A4072102 | EL PASO | TX | | 08/31/2004 | | 277,110 | 0 | 0 | 0 | 0 | 0 | 0 | 33,293 | 33,293 | 0 | 0 | 0 |
| A5042201 | EL PASO | TX | | 08/30/2005 | | 635,214 | 0 | 0 | 0 | 0 | 0 | 0 | 49,457 | 49,457 | 0 | 0 | 0 |
| A5042205 | EL PASO | TX | | 08/30/2005 | | 169,398 | 0 | 0 | 0 | 0 | 0 | 0 | 13,188 | 13,188 | 0 | 0 | 0 |
| A6122301 | EL PASO | TX | | 03/29/2007 | | 482,761 | 0 | 0 | 0 | 0 | 0 | 0 | 20,897 | 20,897 | 0 | 0 | 0 |
| A9040101 | EL PASO | TX | | 06/09/2009 | | 260,709 | 0 | 0 | 0 | 0 | 0 | 0 | 17,936 | 17,936 | 0 | 0 | 0 |
| A9040701 | EL PASO | TX | | 06/26/2009 | | 889,056 | 0 | 0 | 0 | 0 | 0 | 0 | 76,810 | 76,810 | 0 | 0 | 0 |
| B0020904 | EL PASO | TX | | 03/31/2010 | | 521,767 | 0 | 0 | 0 | 0 | 0 | 0 | 20,352 | 20,352 | 0 | 0 | 0 |
| B0060202 | EL PASO | TX | | 08/05/2010 | | 313,466 | 0 | 0 | 0 | 0 | 0 | 0 | 32,474 | 32,474 | 0 | 0 | 0 |
| B0121601 | EL PASO | TX | | 02/28/2011 | | 1,104,559 | 0 | 0 | 0 | 0 | 0 | 0 | 55,328 | 55,328 | 0 | 0 | 0 |
| B1020301 | EL PASO | TX | | 04/13/2011 | | 314,523 | 0 | 0 | 0 | 0 | 0 | 0 | 29,473 | 29,473 | 0 | 0 | 0 |
| B1020702 | EL PASO | TX | | 04/13/2011 | | 125,694 | 0 | 0 | 0 | 0 | 0 | 0 | 11,781 | 11,781 | 0 | 0 | 0 |
| B1020706 | EL PASO | TX | | 04/13/2011 | | 360,549 | 0 | 0 | 0 | 0 | 0 | 0 | 33,787 | 33,787 | 0 | 0 | 0 |
| B1030102 | EL PASO | TX | | 05/26/2011 | | 734,419 | 0 | 0 | 0 | 0 | 0 | 0 | 67,277 | 67,277 | 0 | 0 | 0 |
| B2022807 | EL PASO | TX | | 04/13/2012 | | 274,095 | 0 | 0 | 0 | 0 | 0 | 0 | 8,132 | 8,132 | 0 | 0 | 0 |
| B2031603 | EL PASO | TX | | 05/23/2012 | | 503,746 | 0 | 0 | 0 | 0 | 0 | 0 | 42,014 | 42,014 | 0 | 0 | 0 |
| B2042003 | EL PASO | TX | | 08/01/2012 | | 1,996,083 | 0 | 0 | 0 | 0 | 0 | 0 | 41,151 | 41,151 | 0 | 0 | 0 |
| B2060503 | EL PASO | TX | | 08/02/2012 | | 415,117 | 0 | 0 | 0 | 0 | 0 | 0 | 35,810 | 35,810 | 0 | 0 | 0 |
| B2061304 | EL PASO | TX | | 08/24/2012 | | 1,590,155 | 0 | 0 | 0 | 0 | 0 | 0 | 130,624 | 130,624 | 0 | 0 | 0 |
| B2092804 | EL PASO | TX | | 01/30/2013 | | 320,228 | 0 | 0 | 0 | 0 | 0 | 0 | 14,484 | 14,484 | 0 | 0 | 0 |
| B2112601 | EL PASO | TX | | 02/27/2013 | | 191,766 | 0 | 0 | 0 | 0 | 0 | 0 | 22,983 | 22,983 | 0 | 0 | 0 |
| B3042901 | EL PASO | TX | | 07/17/2013 | | 665,735 | 0 | 0 | 0 | 0 | 0 | 0 | 29,350 | 29,350 | 0 | 0 | 0 |
| B3051410 | EL PASO | TX | | 08/28/2013 | | 527,230 | 0 | 0 | 0 | 0 | 0 | 0 | 15,733 | 15,733 | 0 | 0 | 0 |
| B3082601 | EL PASO | TX | | 11/21/2013 | | 539,242 | 0 | 0 | 0 | 0 | 0 | 0 | 21,405 | 21,405 | 0 | 0 | 0 |
| B4030707 | EL PASO | TX | | 11/14/2014 | | 217,413 | 0 | 0 | 0 | 0 | 0 | 0 | 17,222 | 17,222 | 0 | 0 | 0 |
| B5111804 | EL PASO | TX | | 01/29/2016 | | 444,492 | 0 | 0 | 0 | 0 | 0 | 0 | 25,327 | 25,327 | 0 | 0 | 0 |
| B7032701 | EL PASO | TX | | 06/07/2017 | | 736,932 | 0 | 0 | 0 | 0 | 0 | 0 | 35,911 | 35,911 | 0 | 0 | 0 |
| B7032702 | EL PASO | TX | | 06/07/2017 | | 1,040,583 | 0 | 0 | 0 | 0 | 0 | 0 | 50,226 | 50,226 | 0 | 0 | 0 |
| B7112102 | EL PASO | TX | | 02/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,076,419 | 2,076,419 | 0 | 0 | 0 |
| B7112103 | EL PASO | TX | | 01/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,325,849 | 2,325,849 | 0 | 0 | 0 |
| B8032803 | EL PASO | TX | | 06/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,203,204 | 1,203,204 | 0 | 0 | 0 |
| B2091306 | EULESS | TX | | 12/19/2012 | | 395,360 | 0 | 0 | 0 | 0 | 0 | 0 | 11,248 | 11,248 | 0 | 0 | 0 |
| A4060103 | FABENS | TX | | 08/27/2004 | | 257,611 | 0 | 0 | 0 | 0 | 0 | 0 | 31,309 | 31,309 | 0 | 0 | 0 |
| B7062101 | FARMERS BRANCH | TX | | 08/31/2017 | | 9,723,730 | 0 | 0 | 0 | 0 | 0 | 0 | 215,217 | 215,217 | 0 | 0 | 0 |
| W6061301 | FARMERS BRANCH | TX | | 07/22/2016 | | 2,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 10,714 | 10,714 | 0 | 0 | 0 |
| B7020804 | FLOWER MOUND | TX | | 04/26/2017 | | 1,844,168 | 0 | 0 | 0 | 0 | 0 | 0 | 40,325 | 40,325 | 0 | 0 | 0 |
| B8080301 | FOREST HILL | TX | | 09/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100,210 | 100,210 | 0 | 0 | 0 |
| A4040101 | FORT WORTH | TX | | 06/17/2004 | | 74,622 | 0 | 0 | 0 | 0 | 0 | 0 | 46,415 | 46,415 | 0 | 0 | 0 |
| A4040102 | FORT WORTH | TX | | 06/17/2004 | | 59,745 | 0 | 0 | 0 | 0 | 0 | 0 | 37,127 | 37,127 | 0 | 0 | 0 |
| A4041201 | FORT WORTH | TX | | 08/02/2004 | | 163,644 | 0 | 0 | 0 | 0 | 0 | 0 | 91,645 | 91,645 | 0 | 0 | 0 |
| A5092603 | FORT WORTH | TX | | 11/30/2005 | | 284,925 | 0 | 0 | 0 | 0 | 0 | 0 | 28,629 | 28,629 | 0 | 0 | 0 |
| A5092604 | FORT WORTH | TX | | 12/16/2005 | | 563,106 | 0 | 0 | 0 | 0 | 0 | 0 | 32,085 | 32,085 | 0 | 0 | 0 |
| A6030905 | FORT WORTH | TX | | 12/31/2006 | | 76,200 | 0 | 0 | 0 | 0 | 0 | 0 | 6,910 | 6,910 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6091504 | FORT WORTH | TX | | 01/10/2007 | | 640,336 | 0 | 0 | 0 | 0 | 0 | 0 | 33,379 | 33,379 | 0 | 0 | 0 |
| A7062502 | FORT WORTH | TX | | 08/16/2007 | | 1,027,607 | 0 | 0 | 0 | 0 | 0 | 0 | 48,823 | 48,823 | 0 | 0 | 0 |
| B0061003 | FORT WORTH | TX | | 08/20/2010 | | 693,122 | 0 | 0 | 0 | 0 | 0 | 0 | 21,497 | 21,497 | 0 | 0 | 0 |
| B0090703 | FORT WORTH | TX | | 11/12/2010 | | 538,245 | 0 | 0 | 0 | 0 | 0 | 0 | 15,892 | 15,892 | 0 | 0 | 0 |
| B1072103 | FORT WORTH | TX | | 11/09/2011 | | 1,399,700 | 0 | 0 | 0 | 0 | 0 | 0 | 48,963 | 48,963 | 0 | 0 | 0 |
| B4111404 | FORT WORTH | TX | | 02/05/2015 | | 509,415 | 0 | 0 | 0 | 0 | 0 | 0 | 13,635 | 13,635 | 0 | 0 | 0 |
| B5121604 | FORT WORTH | TX | | 03/09/2016 | | 370,555 | 0 | 0 | 0 | 0 | 0 | 0 | 9,200 | 9,200 | 0 | 0 | 0 |
| B6033003 | FORT WORTH | TX | | 07/15/2016 | | 2,718,583 | 0 | 0 | 0 | 0 | 0 | 0 | 67,013 | 67,013 | 0 | 0 | 0 |
| B6101302 | FORT WORTH | TX | | 11/18/2016 | | 436,728 | 0 | 0 | 0 | 0 | 0 | 0 | 15,471 | 15,471 | 0 | 0 | 0 |
| B7031304 | FORT WORTH | TX | | 06/21/2017 | | 950,474 | 0 | 0 | 0 | 0 | 0 | 0 | 45,443 | 45,443 | 0 | 0 | 0 |
| B7031307 | FORT WORTH | TX | | 06/21/2017 | | 843,163 | 0 | 0 | 0 | 0 | 0 | 0 | 40,312 | 40,312 | 0 | 0 | 0 |
| B7100915 | FORT WORTH | TX | | 12/07/2017 | | 2,075,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,167,979 | 1,167,979 | 0 | 0 | 0 |
| B7011701 | FRIENDSWOOD | TX | | 03/10/2017 | | 996,945 | 0 | 0 | 0 | 0 | 0 | 0 | 23,499 | 23,499 | 0 | 0 | 0 |
| B1011102 | FRISCO | TX | | 03/23/2011 | | 3,625,645 | 0 | 0 | 0 | 0 | 0 | 0 | 208,340 | 208,340 | 0 | 0 | 0 |
| B1021806 | FRISCO | TX | | 05/09/2011 | | 1,174,748 | 0 | 0 | 0 | 0 | 0 | 0 | 35,778 | 35,778 | 0 | 0 | 0 |
| B1072102 | FRISCO | TX | | 10/03/2011 | | 1,275,651 | 0 | 0 | 0 | 0 | 0 | 0 | 46,059 | 46,059 | 0 | 0 | 0 |
| B5120701 | FRISCO | TX | | 02/11/2016 | | 695,313 | 0 | 0 | 0 | 0 | 0 | 0 | 24,243 | 24,243 | 0 | 0 | 0 |
| B5063002 | GALVESTON | TX | | 08/14/2015 | | 470,312 | 0 | 0 | 0 | 0 | 0 | 0 | 11,967 | 11,967 | 0 | 0 | 0 |
| B7072601 | GALVESTON | TX | | 10/12/2017 | | 834,488 | 0 | 0 | 0 | 0 | 0 | 0 | 18,593 | 18,593 | 0 | 0 | 0 |
| A7070601 | GARLAND | TX | | 09/19/2007 | | 748,887 | 0 | 0 | 0 | 0 | 0 | 0 | 30,734 | 30,734 | 0 | 0 | 0 |
| B2072702 | GARLAND | TX | | 11/09/2012 | | 856,831 | 0 | 0 | 0 | 0 | 0 | 0 | 68,593 | 68,593 | 0 | 0 | 0 |
| B2082202 | GARLAND | TX | | 10/29/2012 | | 859,497 | 0 | 0 | 0 | 0 | 0 | 0 | 26,209 | 26,209 | 0 | 0 | 0 |
| B5040204 | GARLAND | TX | | 06/26/2015 | | 298,321 | 0 | 0 | 0 | 0 | 0 | 0 | 11,269 | 11,269 | 0 | 0 | 0 |
| B5050505 | GARLAND | TX | | 09/01/2015 | | 583,136 | 0 | 0 | 0 | 0 | 0 | 0 | 34,642 | 34,642 | 0 | 0 | 0 |
| B5120703 | GARLAND | TX | | 02/11/2016 | | 665,666 | 0 | 0 | 0 | 0 | 0 | 0 | 16,612 | 16,612 | 0 | 0 | 0 |
| B4090301 | GEORGETOWN | TX | | 11/21/2014 | | 301,735 | 0 | 0 | 0 | 0 | 0 | 0 | 8,101 | 8,101 | 0 | 0 | 0 |
| B5081902 | GEORGETOWN | TX | | 10/29/2015 | | 192,270 | 0 | 0 | 0 | 0 | 0 | 0 | 4,914 | 4,914 | 0 | 0 | 0 |
| B7031303 | GEORGETOWN | TX | | 06/07/2017 | | 1,579,017 | 0 | 0 | 0 | 0 | 0 | 0 | 75,486 | 75,486 | 0 | 0 | 0 |
| B8053002 | GEORGETOWN | TX | | 07/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,931,713 | 2,931,713 | 0 | 0 | 0 |
| B6040701 | GRANBURY | TX | | 09/23/2016 | | 2,357,101 | 0 | 0 | 0 | 0 | 0 | 0 | 58,422 | 58,422 | 0 | 0 | 0 |
| A9113004 | GRAND PRAIRIE | TX | | 12/30/2009 | | 773,888 | 0 | 0 | 0 | 0 | 0 | 0 | 21,612 | 21,612 | 0 | 0 | 0 |
| B2121907 | GRAND PRAIRIE | TX | | 02/27/2013 | | 671,061 | 0 | 0 | 0 | 0 | 0 | 0 | 20,500 | 20,500 | 0 | 0 | 0 |
| B3120603 | GRAND PRAIRIE | TX | | 02/14/2014 | | 755,908 | 0 | 0 | 0 | 0 | 0 | 0 | 21,427 | 21,427 | 0 | 0 | 0 |
| B3121704 | GRAND PRAIRIE | TX | | 03/25/2014 | | 922,016 | 0 | 0 | 0 | 0 | 0 | 0 | 24,843 | 24,843 | 0 | 0 | 0 |
| B4041801 | GRAND PRAIRIE | TX | | 06/30/2014 | | 768,572 | 0 | 0 | 0 | 0 | 0 | 0 | 22,567 | 22,567 | 0 | 0 | 0 |
| B5050103 | GRAND PRAIRIE | TX | | 07/27/2015 | | 2,330,900 | 0 | 0 | 0 | 0 | 0 | 0 | 63,592 | 63,592 | 0 | 0 | 0 |
| B5092208 | GRAND PRAIRIE | TX | | 12/16/2015 | | 287,064 | 0 | 0 | 0 | 0 | 0 | 0 | 10,155 | 10,155 | 0 | 0 | 0 |
| B6071801 | GRAND PRAIRIE | TX | | 10/05/2016 | | 934,195 | 0 | 0 | 0 | 0 | 0 | 0 | 23,418 | 23,418 | 0 | 0 | 0 |
| B5030401 | GRAPEVINE | TX | | 05/15/2015 | | 1,014,072 | 0 | 0 | 0 | 0 | 0 | 0 | 27,945 | 27,945 | 0 | 0 | 0 |
| B6021901 | GRAPEVINE | TX | | 05/09/2016 | | 1,108,603 | 0 | 0 | 0 | 0 | 0 | 0 | 27,188 | 27,188 | 0 | 0 | 0 |
| B6050602 | GRAPEVINE | TX | | 06/24/2016 | | 5,767,227 | 0 | 0 | 0 | 0 | 0 | 0 | 147,755 | 147,755 | 0 | 0 | 0 |
| A8020809 | HARKER HEIGHTS | TX | | 04/18/2008 | | 311,695 | 0 | 0 | 0 | 0 | 0 | 0 | 13,353 | 13,353 | 0 | 0 | 0 |
| B1011702 | HARLINGEN | TX | | 03/22/2011 | | 1,254,465 | 0 | 0 | 0 | 0 | 0 | 0 | 61,177 | 61,177 | 0 | 0 | 0 |
| B5042301 | HASLET | TX | | 06/19/2015 | | 486,994 | 0 | 0 | 0 | 0 | 0 | 0 | 13,554 | 13,554 | 0 | 0 | 0 |
| B7022303 | HASLET | TX | | 05/10/2017 | | 1,417,554 | 0 | 0 | 0 | 0 | 0 | 0 | 68,968 | 68,968 | 0 | 0 | 0 |
| B5060402 | HIDALGO | TX | | 08/20/2015 | | 254,138 | 0 | 0 | 0 | 0 | 0 | 0 | 15,109 | 15,109 | 0 | 0 | 0 |
| B8051606 | HORSESHOE BAY | TX | | 07/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,706,312 | 2,706,312 | 0 | 0 | 0 |
| A3031404 | HOUSTON | TX | | 06/05/2003 | | 232,685 | 0 | 0 | 0 | 0 | 0 | 0 | 37,842 | 37,842 | 0 | 0 | 0 |
| A4011202 | HOUSTON | TX | | 03/30/2004 | | 212,103 | 0 | 0 | 0 | 0 | 0 | 0 | 129,428 | 129,428 | 0 | 0 | 0 |
| A4011203 | HOUSTON | TX | | 03/30/2004 | | 168,470 | 0 | 0 | 0 | 0 | 0 | 0 | 102,866 | 102,866 | 0 | 0 | 0 |
| A4030201 | HOUSTON | TX | | 04/21/2004 | | 172,218 | 0 | 0 | 0 | 0 | 0 | 0 | 120,164 | 120,164 | 0 | 0 | 0 |
| A4030301 | HOUSTON | TX | | 05/03/2004 | | 1,118,995 | 0 | 0 | 0 | 0 | 0 | 0 | 77,126 | 77,126 | 0 | 0 | 0 |
| A4040107 | HOUSTON | TX | | 06/22/2004 | | 163,731 | 0 | 0 | 0 | 0 | 0 | 0 | 101,779 | 101,779 | 0 | 0 | 0 |
| A4052502 | HOUSTON | TX | | 08/19/2004 | | 476,540 | 0 | 0 | 0 | 0 | 0 | 0 | 56,800 | 56,800 | 0 | 0 | 0 |
| A4090904 | HOUSTON | TX | | 11/08/2004 | | 301,361 | 0 | 0 | 0 | 0 | 0 | 0 | 17,844 | 17,844 | 0 | 0 | 0 |
| A4102305 | HOUSTON | TX | | 01/31/2005 | | 482,474 | 0 | 0 | 0 | 0 | 0 | 0 | 27,787 | 27,787 | 0 | 0 | 0 |
| A4121601 | HOUSTON | TX | | 04/27/2005 | | 150,387 | 0 | 0 | 0 | 0 | 0 | 0 | 59,604 | 59,604 | 0 | 0 | 0 |
| A5022403 | HOUSTON | TX | | 05/20/2005 | | 130,654 | 0 | 0 | 0 | 0 | 0 | 0 | 50,016 | 50,016 | 0 | 0 | 0 |
| A5022404 | HOUSTON | TX | | 05/20/2005 | | 118,756 | 0 | 0 | 0 | 0 | 0 | 0 | 45,471 | 45,471 | 0 | 0 | 0 |
| A5072101 | HOUSTON | TX | | 09/29/2005 | | 151,503 | 0 | 0 | 0 | 0 | 0 | 0 | 50,748 | 50,748 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A5080506 | HOUSTON | TX | | 11/14/2005 | | 140,618 | 0 | 0 | 0 | 0 | 0 | 0 | 44,145 | 44,145 | 0 | 0 | 0 |
| A5090906 | HOUSTON | TX | | 12/07/2005 | | 404,221 | 0 | 0 | 0 | 0 | 0 | 0 | 40,263 | 40,263 | 0 | 0 | 0 |
| A5091205 | HOUSTON | TX | | 11/29/2005 | | 168,654 | 0 | 0 | 0 | 0 | 0 | 0 | 53,124 | 53,124 | 0 | 0 | 0 |
| A5102602 | HOUSTON | TX | | 12/31/2006 | | 120,524 | 0 | 0 | 0 | 0 | 0 | 0 | 35,675 | 35,675 | 0 | 0 | 0 |
| A51026023 | HOUSTON | TX | | 06/30/2011 | | 179,623 | 0 | 0 | 0 | 0 | 0 | 0 | 16,247 | 16,247 | 0 | 0 | 0 |
| A5102603 | HOUSTON | TX | | 01/24/2006 | | 177,189 | 0 | 0 | 0 | 0 | 0 | 0 | 52,470 | 52,470 | 0 | 0 | 0 |
| A5102607 | HOUSTON | TX | | 12/31/2006 | | 198,788 | 0 | 0 | 0 | 0 | 0 | 0 | 19,366 | 19,366 | 0 | 0 | 0 |
| A6061902 | HOUSTON | TX | | 09/06/2006 | | 544,357 | 0 | 0 | 0 | 0 | 0 | 0 | 51,357 | 51,357 | 0 | 0 | 0 |
| A6062601 | HOUSTON | TX | | 09/14/2006 | | 1,175,230 | 0 | 0 | 0 | 0 | 0 | 0 | 278,004 | 278,004 | 0 | 0 | 0 |
| A6090801 | HOUSTON | TX | | 11/17/2006 | | 424,841 | 0 | 0 | 0 | 0 | 0 | 0 | 19,430 | 19,430 | 0 | 0 | 0 |
| A6091202 | HOUSTON | TX | | 11/30/2006 | | 367,960 | 0 | 0 | 0 | 0 | 0 | 0 | 19,662 | 19,662 | 0 | 0 | 0 |
| A7030603 | HOUSTON | TX | | 05/11/2007 | | 223,496 | 0 | 0 | 0 | 0 | 0 | 0 | 44,616 | 44,616 | 0 | 0 | 0 |
| A7082104 | HOUSTON | TX | | 01/14/2008 | | 265,666 | 0 | 0 | 0 | 0 | 0 | 0 | 7,815 | 7,815 | 0 | 0 | 0 |
| A7092104 | HOUSTON | TX | | 12/06/2007 | | 328,060 | 0 | 0 | 0 | 0 | 0 | 0 | 20,427 | 20,427 | 0 | 0 | 0 |
| A7101103 | HOUSTON | TX | | 12/20/2007 | | 452,971 | 0 | 0 | 0 | 0 | 0 | 0 | 20,629 | 20,629 | 0 | 0 | 0 |
| A7102403 | HOUSTON | TX | | 01/09/2008 | | 216,841 | 0 | 0 | 0 | 0 | 0 | 0 | 9,788 | 9,788 | 0 | 0 | 0 |
| A7103109 | HOUSTON | TX | | 01/15/2008 | | 258,123 | 0 | 0 | 0 | 0 | 0 | 0 | 43,817 | 43,817 | 0 | 0 | 0 |
| A7112007 | HOUSTON | TX | | 01/23/2008 | | 271,939 | 0 | 0 | 0 | 0 | 0 | 0 | 16,761 | 16,761 | 0 | 0 | 0 |
| A7121903 | HOUSTON | TX | | 02/12/2008 | | 76,506 | 0 | 0 | 0 | 0 | 0 | 0 | 21,871 | 21,871 | 0 | 0 | 0 |
| A8012401 | HOUSTON | TX | | 05/05/2008 | | 885,963 | 0 | 0 | 0 | 0 | 0 | 0 | 39,647 | 39,647 | 0 | 0 | 0 |
| A8061301 | HOUSTON | TX | | 09/17/2008 | | 2,009,993 | 0 | 0 | 0 | 0 | 0 | 0 | 90,968 | 90,968 | 0 | 0 | 0 |
| A8071801 | HOUSTON | TX | | 09/29/2008 | | 106,434 | 0 | 0 | 0 | 0 | 0 | 0 | 35,238 | 35,238 | 0 | 0 | 0 |
| A8091101 | HOUSTON | TX | | 11/21/2008 | | 927,460 | 0 | 0 | 0 | 0 | 0 | 0 | 67,135 | 67,135 | 0 | 0 | 0 |
| A8091802 | HOUSTON | TX | | 11/25/2008 | | 891,496 | 0 | 0 | 0 | 0 | 0 | 0 | 39,366 | 39,366 | 0 | 0 | 0 |
| A8092904 | HOUSTON | TX | | 11/25/2008 | | 282,482 | 0 | 0 | 0 | 0 | 0 | 0 | 12,345 | 12,345 | 0 | 0 | 0 |
| A8112101 | HOUSTON | TX | | 01/30/2009 | | 476,676 | 0 | 0 | 0 | 0 | 0 | 0 | 20,092 | 20,092 | 0 | 0 | 0 |
| A8112603 | HOUSTON | TX | | 02/24/2009 | | 256,186 | 0 | 0 | 0 | 0 | 0 | 0 | 8,493 | 8,493 | 0 | 0 | 0 |
| A9030411 | HOUSTON | TX | | 04/29/2009 | | 746,766 | 0 | 0 | 0 | 0 | 0 | 0 | 25,466 | 25,466 | 0 | 0 | 0 |
| A9031307 | HOUSTON | TX | | 06/03/2009 | | 145,953 | 0 | 0 | 0 | 0 | 0 | 0 | 8,545 | 8,545 | 0 | 0 | 0 |
| B0021001 | HOUSTON | TX | | 03/31/2010 | | 1,117,094 | 0 | 0 | 0 | 0 | 0 | 0 | 57,741 | 57,741 | 0 | 0 | 0 |
| B0022604 | HOUSTON | TX | | 04/30/2010 | | 617,310 | 0 | 0 | 0 | 0 | 0 | 0 | 72,352 | 72,352 | 0 | 0 | 0 |
| B0030103 | HOUSTON | TX | | 05/24/2010 | | 2,357,592 | 0 | 0 | 0 | 0 | 0 | 0 | 92,802 | 92,802 | 0 | 0 | 0 |
| B0082602 | HOUSTON | TX | | 12/10/2010 | | 1,478,474 | 0 | 0 | 0 | 0 | 0 | 0 | 266,227 | 266,227 | 0 | 0 | 0 |
| B0092901 | HOUSTON | TX | | 12/30/2010 | | 610,219 | 0 | 0 | 0 | 0 | 0 | 0 | 31,066 | 31,066 | 0 | 0 | 0 |
| B1012404 | HOUSTON | TX | | 03/29/2011 | | 1,399,677 | 0 | 0 | 0 | 0 | 0 | 0 | 143,741 | 143,741 | 0 | 0 | 0 |
| B1013101 | HOUSTON | TX | | 04/14/2011 | | 638,277 | 0 | 0 | 0 | 0 | 0 | 0 | 30,769 | 30,769 | 0 | 0 | 0 |
| B1021006 | HOUSTON | TX | | 04/19/2011 | | 1,852,549 | 0 | 0 | 0 | 0 | 0 | 0 | 62,288 | 62,288 | 0 | 0 | 0 |
| B1021701 | HOUSTON | TX | | 05/09/2011 | | 1,154,255 | 0 | 0 | 0 | 0 | 0 | 0 | 55,761 | 55,761 | 0 | 0 | 0 |
| B1031501 | HOUSTON | TX | | 05/17/2011 | | 586,548 | 0 | 0 | 0 | 0 | 0 | 0 | 16,955 | 16,955 | 0 | 0 | 0 |
| B1032202 | HOUSTON | TX | | 06/30/2011 | | 1,108,164 | 0 | 0 | 0 | 0 | 0 | 0 | 53,524 | 53,524 | 0 | 0 | 0 |
| B1041505 | HOUSTON | TX | | 07/01/2011 | | 393,241 | 0 | 0 | 0 | 0 | 0 | 0 | 99,032 | 99,032 | 0 | 0 | 0 |
| B1042801 | HOUSTON | TX | | 06/30/2011 | | 932,617 | 0 | 0 | 0 | 0 | 0 | 0 | 29,471 | 29,471 | 0 | 0 | 0 |
| B1042802 | HOUSTON | TX | | 07/11/2011 | | 1,158,301 | 0 | 0 | 0 | 0 | 0 | 0 | 55,938 | 55,938 | 0 | 0 | 0 |
| B1053102 | HOUSTON | TX | | 07/22/2011 | | 891,438 | 0 | 0 | 0 | 0 | 0 | 0 | 42,284 | 42,284 | 0 | 0 | 0 |
| B1060204 | HOUSTON | TX | | 08/04/2011 | | 424,054 | 0 | 0 | 0 | 0 | 0 | 0 | 15,700 | 15,700 | 0 | 0 | 0 |
| B1071103 | HOUSTON | TX | | 09/29/2011 | | 531,053 | 0 | 0 | 0 | 0 | 0 | 0 | 47,017 | 47,017 | 0 | 0 | 0 |
| B1081501 | HOUSTON | TX | | 11/01/2011 | | 870,992 | 0 | 0 | 0 | 0 | 0 | 0 | 42,508 | 42,508 | 0 | 0 | 0 |
| B1081502 | HOUSTON | TX | | 11/01/2011 | | 1,360,958 | 0 | 0 | 0 | 0 | 0 | 0 | 66,413 | 66,413 | 0 | 0 | 0 |
| B1081701 | HOUSTON | TX | | 10/31/2011 | | 688,569 | 0 | 0 | 0 | 0 | 0 | 0 | 33,596 | 33,596 | 0 | 0 | 0 |
| B1121502 | HOUSTON | TX | | 02/15/2012 | | 859,211 | 0 | 0 | 0 | 0 | 0 | 0 | 74,131 | 74,131 | 0 | 0 | 0 |
| B1122901 | HOUSTON | TX | | 02/21/2012 | | 567,710 | 0 | 0 | 0 | 0 | 0 | 0 | 27,269 | 27,269 | 0 | 0 | 0 |
| B2041004 | HOUSTON | TX | | 06/29/2012 | | 590,583 | 0 | 0 | 0 | 0 | 0 | 0 | 26,914 | 26,914 | 0 | 0 | 0 |
| B2041901 | HOUSTON | TX | | 06/22/2012 | | 1,249,982 | 0 | 0 | 0 | 0 | 0 | 0 | 38,085 | 38,085 | 0 | 0 | 0 |
| B2042301 | HOUSTON | TX | | 07/25/2012 | | 1,070,915 | 0 | 0 | 0 | 0 | 0 | 0 | 33,307 | 33,307 | 0 | 0 | 0 |
| B2042401 | HOUSTON | TX | | 05/30/2012 | | 1,004,772 | 0 | 0 | 0 | 0 | 0 | 0 | 48,428 | 48,428 | 0 | 0 | 0 |
| B2060401 | HOUSTON | TX | | 09/19/2012 | | 2,377,410 | 0 | 0 | 0 | 0 | 0 | 0 | 77,034 | 77,034 | 0 | 0 | 0 |
| B2060504 | HOUSTON | TX | | 09/27/2012 | | 529,557 | 0 | 0 | 0 | 0 | 0 | 0 | 23,478 | 23,478 | 0 | 0 | 0 |
| B2061303 | HOUSTON | TX | | 09/28/2012 | | 4,262,962 | 0 | 0 | 0 | 0 | 0 | 0 | 130,823 | 130,823 | 0 | 0 | 0 |
| B2070204 | HOUSTON | TX | | 09/25/2012 | | 1,036,528 | 0 | 0 | 0 | 0 | 0 | 0 | 30,537 | 30,537 | 0 | 0 | 0 |
| B2070204-1 | HOUSTON | TX | | 01/20/2017 | | 467,749 | 0 | 0 | 0 | 0 | 0 | 0 | 21,242 | 21,242 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2070603 | HOUSTON | TX | | 09/19/2012 | | 845,259 | 0 | 0 | 0 | 0 | 0 | 0 | 27,399 | 27,399 | 0 | 0 | 0 |
| B2070604 | HOUSTON | TX | | 09/19/2012 | | 1,690,574 | 0 | 0 | 0 | 0 | 0 | 0 | 54,786 | 54,786 | 0 | 0 | 0 |
| B2090401 | HOUSTON | TX | | 10/29/2012 | | 744,000 | 0 | 0 | 0 | 0 | 0 | 0 | 60,188 | 60,188 | 0 | 0 | 0 |
| B2101101 | HOUSTON | TX | | 12/21/2012 | | 878,641 | 0 | 0 | 0 | 0 | 0 | 0 | 27,943 | 27,943 | 0 | 0 | 0 |
| B2101701 | HOUSTON | TX | | 12/19/2012 | | 851,970 | 0 | 0 | 0 | 0 | 0 | 0 | 51,878 | 51,878 | 0 | 0 | 0 |
| B2112101 | HOUSTON | TX | | 02/26/2013 | | 530,386 | 0 | 0 | 0 | 0 | 0 | 0 | 16,659 | 16,659 | 0 | 0 | 0 |
| B2122801 | HOUSTON | TX | | 02/21/2013 | | 1,137,363 | 0 | 0 | 0 | 0 | 0 | 0 | 34,753 | 34,753 | 0 | 0 | 0 |
| B3012301 | HOUSTON | TX | | 03/27/2013 | | 1,130,513 | 0 | 0 | 0 | 0 | 0 | 0 | 52,400 | 52,400 | 0 | 0 | 0 |
| B3022503 | HOUSTON | TX | | 06/10/2013 | | 1,025,377 | 0 | 0 | 0 | 0 | 0 | 0 | 43,529 | 43,529 | 0 | 0 | 0 |
| B3022701 | HOUSTON | TX | | 04/25/2013 | | 490,216 | 0 | 0 | 0 | 0 | 0 | 0 | 37,749 | 37,749 | 0 | 0 | 0 |
| B3030403 | HOUSTON | TX | | 05/21/2013 | | 610,301 | 0 | 0 | 0 | 0 | 0 | 0 | 101,838 | 101,838 | 0 | 0 | 0 |
| B3032007 | HOUSTON | TX | | 06/28/2013 | | 1,071,273 | 0 | 0 | 0 | 0 | 0 | 0 | 121,821 | 121,821 | 0 | 0 | 0 |
| B3050601 | HOUSTON | TX | | 07/16/2013 | | 617,695 | 0 | 0 | 0 | 0 | 0 | 0 | 28,363 | 28,363 | 0 | 0 | 0 |
| B3051001 | HOUSTON | TX | | 08/12/2013 | | 643,129 | 0 | 0 | 0 | 0 | 0 | 0 | 19,466 | 19,466 | 0 | 0 | 0 |
| B3112204 | HOUSTON | TX | | 02/21/2014 | | 499,057 | 0 | 0 | 0 | 0 | 0 | 0 | 13,734 | 13,734 | 0 | 0 | 0 |
| B3112205 | HOUSTON | TX | | 02/27/2014 | | 326,514 | 0 | 0 | 0 | 0 | 0 | 0 | 46,609 | 46,609 | 0 | 0 | 0 |
| B3120502 | HOUSTON | TX | | 02/28/2014 | | 1,019,680 | 0 | 0 | 0 | 0 | 0 | 0 | 25,647 | 25,647 | 0 | 0 | 0 |
| B3122001 | HOUSTON | TX | | 03/11/2014 | | 733,168 | 0 | 0 | 0 | 0 | 0 | 0 | 31,111 | 31,111 | 0 | 0 | 0 |
| B4021402 | HOUSTON | TX | | 05/01/2014 | | 516,404 | 0 | 0 | 0 | 0 | 0 | 0 | 14,161 | 14,161 | 0 | 0 | 0 |
| B4030704 | HOUSTON | TX | | 05/29/2014 | | 658,174 | 0 | 0 | 0 | 0 | 0 | 0 | 17,776 | 17,776 | 0 | 0 | 0 |
| B4030705 | HOUSTON | TX | | 05/29/2014 | | 1,880,505 | 0 | 0 | 0 | 0 | 0 | 0 | 50,785 | 50,785 | 0 | 0 | 0 |
| B4070201 | HOUSTON | TX | | 09/09/2014 | | 271,394 | 0 | 0 | 0 | 0 | 0 | 0 | 10,196 | 10,196 | 0 | 0 | 0 |
| B4092202 | HOUSTON | TX | | 12/03/2014 | | 628,267 | 0 | 0 | 0 | 0 | 0 | 0 | 25,016 | 25,016 | 0 | 0 | 0 |
| B4120906 | HOUSTON | TX | | 02/09/2015 | | 1,008,467 | 0 | 0 | 0 | 0 | 0 | 0 | 40,051 | 40,051 | 0 | 0 | 0 |
| B4120909 | HOUSTON | TX | | 02/11/2015 | | 397,614 | 0 | 0 | 0 | 0 | 0 | 0 | 10,975 | 10,975 | 0 | 0 | 0 |
| B4121901 | HOUSTON | TX | | 02/27/2015 | | 1,337,738 | 0 | 0 | 0 | 0 | 0 | 0 | 55,601 | 55,601 | 0 | 0 | 0 |
| B5020203 | HOUSTON | TX | | 04/23/2015 | | 1,024,185 | 0 | 0 | 0 | 0 | 0 | 0 | 40,586 | 40,586 | 0 | 0 | 0 |
| B5021301 | HOUSTON | TX | | 04/14/2015 | | 1,860,117 | 0 | 0 | 0 | 0 | 0 | 0 | 75,433 | 75,433 | 0 | 0 | 0 |
| B5033101 | HOUSTON | TX | | 06/12/2015 | | 1,161,329 | 0 | 0 | 0 | 0 | 0 | 0 | 30,357 | 30,357 | 0 | 0 | 0 |
| B5040201 | HOUSTON | TX | | 06/11/2015 | | 4,913,656 | 0 | 0 | 0 | 0 | 0 | 0 | 568,476 | 568,476 | 0 | 0 | 0 |
| B5040202 | HOUSTON | TX | | 06/15/2015 | | 2,373,516 | 0 | 0 | 0 | 0 | 0 | 0 | 94,988 | 94,988 | 0 | 0 | 0 |
| B5041001 | HOUSTON | TX | | 06/19/2015 | | 319,116 | 0 | 0 | 0 | 0 | 0 | 0 | 19,295 | 19,295 | 0 | 0 | 0 |
| B5042703 | HOUSTON | TX | | 06/25/2015 | | 1,529,886 | 0 | 0 | 0 | 0 | 0 | 0 | 60,518 | 60,518 | 0 | 0 | 0 |
| B5042801 | HOUSTON | TX | | 07/10/2015 | | 1,538,455 | 0 | 0 | 0 | 0 | 0 | 0 | 59,751 | 59,751 | 0 | 0 | 0 |
| B5072201 | HOUSTON | TX | | 09/02/2015 | | 159,273 | 0 | 0 | 0 | 0 | 0 | 0 | 2,880 | 2,880 | 0 | 0 | 0 |
| B5072703 | HOUSTON | TX | | 10/05/2015 | | 225,908 | 0 | 0 | 0 | 0 | 0 | 0 | 5,677 | 5,677 | 0 | 0 | 0 |
| B5082603 | HOUSTON | TX | | 11/13/2015 | | 803,042 | 0 | 0 | 0 | 0 | 0 | 0 | 27,731 | 27,731 | 0 | 0 | 0 |
| B5083101 | HOUSTON | TX | | 11/10/2015 | | 639,238 | 0 | 0 | 0 | 0 | 0 | 0 | 23,891 | 23,891 | 0 | 0 | 0 |
| B5092902 | HOUSTON | TX | | 11/18/2015 | | 1,606,085 | 0 | 0 | 0 | 0 | 0 | 0 | 55,462 | 55,462 | 0 | 0 | 0 |
| B5102201 | HOUSTON | TX | | 02/22/2016 | | 1,574,735 | 0 | 0 | 0 | 0 | 0 | 0 | 40,588 | 40,588 | 0 | 0 | 0 |
| B5111301 | HOUSTON | TX | | 01/26/2016 | | 904,172 | 0 | 0 | 0 | 0 | 0 | 0 | 30,973 | 30,973 | 0 | 0 | 0 |
| B5111303 | HOUSTON | TX | | 02/10/2016 | | 968,934 | 0 | 0 | 0 | 0 | 0 | 0 | 23,782 | 23,782 | 0 | 0 | 0 |
| B6011901 | HOUSTON | TX | | 03/22/2016 | | 1,095,597 | 0 | 0 | 0 | 0 | 0 | 0 | 26,734 | 26,734 | 0 | 0 | 0 |
| B6040802 | HOUSTON | TX | | 06/15/2016 | | 1,572,069 | 0 | 0 | 0 | 0 | 0 | 0 | 39,622 | 39,622 | 0 | 0 | 0 |
| B6050201 | HOUSTON | TX | | 09/29/2016 | | 1,501,406 | 0 | 0 | 0 | 0 | 0 | 0 | 35,989 | 35,989 | 0 | 0 | 0 |
| B6050202 | HOUSTON | TX | | 07/29/2016 | | 1,991,637 | 0 | 0 | 0 | 0 | 0 | 0 | 46,702 | 46,702 | 0 | 0 | 0 |
| B6051601 | HOUSTON | TX | | 07/27/2016 | | 970,386 | 0 | 0 | 0 | 0 | 0 | 0 | 24,321 | 24,321 | 0 | 0 | 0 |
| B6051701 | HOUSTON | TX | | 07/12/2016 | | 6,986,797 | 0 | 0 | 0 | 0 | 0 | 0 | 175,098 | 175,098 | 0 | 0 | 0 |
| B6052601 | HOUSTON | TX | | 09/28/2016 | | 882,662 | 0 | 0 | 0 | 0 | 0 | 0 | 31,265 | 31,265 | 0 | 0 | 0 |
| B6061701 | HOUSTON | TX | | 09/13/2016 | | 1,842,723 | 0 | 0 | 0 | 0 | 0 | 0 | 42,703 | 42,703 | 0 | 0 | 0 |
| B6070801 | HOUSTON | TX | | 09/09/2016 | | 2,499,961 | 0 | 0 | 0 | 0 | 0 | 0 | 61,958 | 61,958 | 0 | 0 | 0 |
| B6072701 | HOUSTON | TX | | 10/13/2016 | | 1,073,087 | 0 | 0 | 0 | 0 | 0 | 0 | 26,447 | 26,447 | 0 | 0 | 0 |
| B6072702 | HOUSTON | TX | | 10/13/2016 | | 2,007,706 | 0 | 0 | 0 | 0 | 0 | 0 | 49,487 | 49,487 | 0 | 0 | 0 |
| B6081201 | HOUSTON | TX | | 11/02/2016 | | 408,694 | 0 | 0 | 0 | 0 | 0 | 0 | 9,852 | 9,852 | 0 | 0 | 0 |
| B6081601 | HOUSTON | TX | | 11/04/2016 | | 1,061,279 | 0 | 0 | 0 | 0 | 0 | 0 | 26,899 | 26,899 | 0 | 0 | 0 |
| B6091902 | HOUSTON | TX | | 11/23/2016 | | 498,084 | 0 | 0 | 0 | 0 | 0 | 0 | 12,417 | 12,417 | 0 | 0 | 0 |
| B6100605 | HOUSTON | TX | | 12/09/2016 | | 1,006,968 | 0 | 0 | 0 | 0 | 0 | 0 | 23,726 | 23,726 | 0 | 0 | 0 |
| B6101701 | HOUSTON | TX | | 01/01/2017 | | 386,474 | 0 | 0 | 0 | 0 | 0 | 0 | 9,369 | 9,369 | 0 | 0 | 0 |
| B6101801 | HOUSTON | TX | | 01/12/2017 | | 453,821 | 0 | 0 | 0 | 0 | 0 | 0 | 15,875 | 15,875 | 0 | 0 | 0 |
| B6102401 | HOUSTON | TX | | 01/26/2017 | | 1,693,881 | 0 | 0 | 0 | 0 | 0 | 0 | 42,471 | 42,471 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B6110904 | HOUSTON | TX | | 01/13/2017 | | 1,391,486 | 0 | 0 | 0 | 0 | 0 | 0 | 34,891 | 34,891 | 0 | 0 | 0 |
| B6120201 | HOUSTON | TX | | 03/10/2017 | | 655,572 | 0 | 0 | 0 | 0 | 0 | 0 | 14,673 | 14,673 | 0 | 0 | 0 |
| B7011801 | HOUSTON | TX | | 03/22/2017 | | 708,205 | 0 | 0 | 0 | 0 | 0 | 0 | 35,015 | 35,015 | 0 | 0 | 0 |
| B7020901 | HOUSTON | TX | | 04/20/2017 | | 864,742 | 0 | 0 | 0 | 0 | 0 | 0 | 19,928 | 19,928 | 0 | 0 | 0 |
| B7021001 | HOUSTON | TX | | 04/20/2017 | | 2,274,956 | 0 | 0 | 0 | 0 | 0 | 0 | 53,319 | 53,319 | 0 | 0 | 0 |
| B7050501 | HOUSTON | TX | | 07/25/2017 | | 917,325 | 0 | 0 | 0 | 0 | 0 | 0 | 20,420 | 20,420 | 0 | 0 | 0 |
| B7051505 | HOUSTON | TX | | 07/31/2017 | | 1,056,866 | 0 | 0 | 0 | 0 | 0 | 0 | 22,314 | 22,314 | 0 | 0 | 0 |
| B7051602 | HOUSTON | TX | | 08/07/2017 | | 803,956 | 0 | 0 | 0 | 0 | 0 | 0 | 17,487 | 17,487 | 0 | 0 | 0 |
| B7071401 | HOUSTON | TX | | 09/29/2017 | | 1,876,999 | 0 | 0 | 0 | 0 | 0 | 0 | 41,309 | 41,309 | 0 | 0 | 0 |
| B7100201 | HOUSTON | TX | | 12/15/2017 | | 4,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,533,682 | 2,533,682 | 0 | 0 | 0 |
| B7100202 | HOUSTON | TX | | 12/15/2017 | | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,735,539 | 3,735,539 | 0 | 0 | 0 |
| B7100203 | HOUSTON | TX | | 12/15/2017 | | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 414,862 | 414,862 | 0 | 0 | 0 |
| B7100906 | HOUSTON | TX | | 12/22/2017 | | 1,075,000 | 0 | 0 | 0 | 0 | 0 | 0 | 605,272 | 605,272 | 0 | 0 | 0 |
| B7100907 | HOUSTON | TX | | 12/22/2017 | | 1,875,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,055,700 | 1,055,700 | 0 | 0 | 0 |
| B7100908 | HOUSTON | TX | | 12/22/2017 | | 3,175,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,787,653 | 1,787,653 | 0 | 0 | 0 |
| B7100912 | HOUSTON | TX | | 12/22/2017 | | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,815,201 | 2,815,201 | 0 | 0 | 0 |
| B7100913 | HOUSTON | TX | | 12/22/2017 | | 8,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,954,755 | 4,954,755 | 0 | 0 | 0 |
| B7102604 | HOUSTON | TX | | 01/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,814,889 | 2,814,889 | 0 | 0 | 0 |
| B7103003 | HOUSTON | TX | | 01/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 728,316 | 728,316 | 0 | 0 | 0 |
| B8012305 | HOUSTON | TX | | 05/24/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,522,126 | 4,522,126 | 0 | 0 | 0 |
| B8020210 | HOUSTON | TX | | 03/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 354,354 | 354,354 | 0 | 0 | 0 |
| B8020804 | HOUSTON | TX | | 04/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,791,408 | 2,791,408 | 0 | 0 | 0 |
| B8030201 | HOUSTON | TX | | 05/16/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,033,097 | 7,033,097 | 0 | 0 | 0 |
| B8032603 | HOUSTON | TX | | 07/23/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,389,215 | 2,389,215 | 0 | 0 | 0 |
| B8040303 | HOUSTON | TX | | 05/17/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,132,652 | 1,132,652 | 0 | 0 | 0 |
| B8041101 | HOUSTON | TX | | 06/21/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,936,803 | 1,936,803 | 0 | 0 | 0 |
| B8050901 | HOUSTON | TX | | 07/18/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 751,659 | 751,659 | 0 | 0 | 0 |
| B8060702 | HOUSTON | TX | | 08/10/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,460,677 | 6,460,677 | 0 | 0 | 0 |
| B8072303 | HOUSTON | TX | | 10/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,597,545 | 10,597,545 | 0 | 0 | 0 |
| B8080803 | HOUSTON | TX | | 10/09/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 92,383 | 92,383 | 0 | 0 | 0 |
| B8090603 | HOUSTON | TX | | 11/14/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,433,250 | 1,433,250 | 0 | 0 | 0 |
| A8022208 | HUMBLE | TX | | 04/22/2008 | | 220,449 | 0 | 0 | 0 | 0 | 0 | 0 | 8,698 | 8,698 | 0 | 0 | 0 |
| A8031903 | HUMBLE | TX | | 06/13/2008 | | 123,905 | 0 | 0 | 0 | 0 | 0 | 0 | 19,103 | 19,103 | 0 | 0 | 0 |
| B0081101 | HUMBLE | TX | | 10/26/2010 | | 335,227 | 0 | 0 | 0 | 0 | 0 | 0 | 10,236 | 10,236 | 0 | 0 | 0 |
| B3112002 | HUMBLE | TX | | 02/11/2014 | | 258,936 | 0 | 0 | 0 | 0 | 0 | 0 | 10,603 | 10,603 | 0 | 0 | 0 |
| B4022801 | HUMBLE | TX | | 05/02/2014 | | 845,239 | 0 | 0 | 0 | 0 | 0 | 0 | 55,799 | 55,799 | 0 | 0 | 0 |
| B8021303 | HUMBLE | TX | | 04/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,206,610 | 3,206,610 | 0 | 0 | 0 |
| B8080702 | HUMBLE | TX | | 10/11/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,130,405 | 1,130,405 | 0 | 0 | 0 |
| A3111903 | HUNTSVILLE | TX | | 03/22/2004 | | 525,587 | 0 | 0 | 0 | 0 | 0 | 0 | 71,847 | 71,847 | 0 | 0 | 0 |
| B4030501 | HURST | TX | | 05/29/2014 | | 656,338 | 0 | 0 | 0 | 0 | 0 | 0 | 19,116 | 19,116 | 0 | 0 | 0 |
| B5071603 | HUTTO | TX | | 09/24/2015 | | 910,443 | 0 | 0 | 0 | 0 | 0 | 0 | 23,761 | 23,761 | 0 | 0 | 0 |
| B7101203 | HUTTO | TX | | 12/19/2017 | | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 533,652 | 533,652 | 0 | 0 | 0 |
| A7090403 | IRVING | TX | | 10/10/2007 | | 430,392 | 0 | 0 | 0 | 0 | 0 | 0 | 17,868 | 17,868 | 0 | 0 | 0 |
| B2061402 | IRVING | TX | | 09/12/2012 | | 1,117,745 | 0 | 0 | 0 | 0 | 0 | 0 | 33,848 | 33,848 | 0 | 0 | 0 |
| B3041802 | IRVING | TX | | 05/13/2013 | | 1,406,006 | 0 | 0 | 0 | 0 | 0 | 0 | 41,554 | 41,554 | 0 | 0 | 0 |
| B4010804 | IRVING | TX | | 04/15/2014 | | 1,117,102 | 0 | 0 | 0 | 0 | 0 | 0 | 32,221 | 32,221 | 0 | 0 | 0 |
| B4123101 | IRVING | TX | | 05/01/2015 | | 1,048,649 | 0 | 0 | 0 | 0 | 0 | 0 | 41,279 | 41,279 | 0 | 0 | 0 |
| B7051703 | IRVING | TX | | 07/27/2017 | | 4,296,407 | 0 | 0 | 0 | 0 | 0 | 0 | 93,960 | 93,960 | 0 | 0 | 0 |
| B7051704 | IRVING | TX | | 07/27/2017 | | 2,582,758 | 0 | 0 | 0 | 0 | 0 | 0 | 56,488 | 56,488 | 0 | 0 | 0 |
| B7051705 | IRVING | TX | | 07/27/2017 | | 1,432,135 | 0 | 0 | 0 | 0 | 0 | 0 | 31,323 | 31,323 | 0 | 0 | 0 |
| A7022103 | KATY | TX | | 04/24/2007 | | 198,676 | 0 | 0 | 0 | 0 | 0 | 0 | 41,229 | 41,229 | 0 | 0 | 0 |
| A7032210 | KATY | TX | | 05/30/2007 | | 164,172 | 0 | 0 | 0 | 0 | 0 | 0 | 32,647 | 32,647 | 0 | 0 | 0 |
| A8060401 | KATY | TX | | 02/03/2009 | | 813,791 | 0 | 0 | 0 | 0 | 0 | 0 | 35,157 | 35,157 | 0 | 0 | 0 |
| A9040104 | KATY | TX | | 06/10/2009 | | 1,045,289 | 0 | 0 | 0 | 0 | 0 | 0 | 64,724 | 64,724 | 0 | 0 | 0 |
| B0040801 | KATY | TX | | 05/28/2010 | | 977,411 | 0 | 0 | 0 | 0 | 0 | 0 | 27,411 | 27,411 | 0 | 0 | 0 |
| B1050403 | KATY | TX | | 07/08/2011 | | 1,528,391 | 0 | 0 | 0 | 0 | 0 | 0 | 45,259 | 45,259 | 0 | 0 | 0 |
| B3041002 | KATY | TX | | 07/23/2013 | | 305,612 | 0 | 0 | 0 | 0 | 0 | 0 | 14,036 | 14,036 | 0 | 0 | 0 |
| B3050203 | KATY | TX | | 07/25/2013 | | 1,161,708 | 0 | 0 | 0 | 0 | 0 | 0 | 34,882 | 34,882 | 0 | 0 | 0 |
| B3101001 | KATY | TX | | 01/14/2014 | | 1,252,080 | 0 | 0 | 0 | 0 | 0 | 0 | 34,670 | 34,670 | 0 | 0 | 0 |
| B4030702 | KATY | TX | | 05/19/2014 | | 985,881 | 0 | 0 | 0 | 0 | 0 | 0 | 27,029 | 27,029 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5021003 | KATY | TX | | 03/19/2015 | | 1,079,874 | 0 | 0 | 0 | 0 | 0 | 0 | 31,036 | 31,036 | 0 | 0 | 0 |
| B5080501 | KATY | TX | | 10/14/2015 | | 234,523 | 0 | 0 | 0 | 0 | 0 | 0 | 18,164 | 18,164 | 0 | 0 | 0 |
| B5100802 | KATY | TX | | 01/14/2016 | | 850,637 | 0 | 0 | 0 | 0 | 0 | 0 | 24,824 | 24,824 | 0 | 0 | 0 |
| B6012201 | KATY | TX | | 03/18/2016 | | 1,555,690 | 0 | 0 | 0 | 0 | 0 | 0 | 34,936 | 34,936 | 0 | 0 | 0 |
| B6022204 | KATY | TX | | 03/31/2016 | | 2,154,558 | 0 | 0 | 0 | 0 | 0 | 0 | 54,331 | 54,331 | 0 | 0 | 0 |
| B6050601 | KATY | TX | | 07/20/2016 | | 1,301,035 | 0 | 0 | 0 | 0 | 0 | 0 | 32,071 | 32,071 | 0 | 0 | 0 |
| B6070601 | KATY | TX | | 10/26/2016 | | 1,297,501 | 0 | 0 | 0 | 0 | 0 | 0 | 32,518 | 32,518 | 0 | 0 | 0 |
| A8011605 | KELLER | TX | | 04/15/2008 | | 504,070 | 0 | 0 | 0 | 0 | 0 | 0 | 19,674 | 19,674 | 0 | 0 | 0 |
| B2052205 | KELLER | TX | | 07/31/2012 | | 988,491 | 0 | 0 | 0 | 0 | 0 | 0 | 30,329 | 30,329 | 0 | 0 | 0 |
| B2091703 | KELLER | TX | | 12/07/2012 | | 648,547 | 0 | 0 | 0 | 0 | 0 | 0 | 19,521 | 19,521 | 0 | 0 | 0 |
| A5091207 | KERRVILLE | TX | | 12/31/2006 | | 106,022 | 0 | 0 | 0 | 0 | 0 | 0 | 33,408 | 33,408 | 0 | 0 | 0 |
| B2050212 | KERRVILLE | TX | | 07/31/2012 | | 1,243,985 | 0 | 0 | 0 | 0 | 0 | 0 | 58,994 | 58,994 | 0 | 0 | 0 |
| A6042502 | KILLEEN | TX | | 12/31/2006 | | 229,484 | 0 | 0 | 0 | 0 | 0 | 0 | 12,443 | 12,443 | 0 | 0 | 0 |
| B2031501 | KILLEEN | TX | | 05/30/2012 | | 1,231,132 | 0 | 0 | 0 | 0 | 0 | 0 | 36,260 | 36,260 | 0 | 0 | 0 |
| A7032806 | KINGWOOD | TX | | 06/25/2007 | | 191,667 | 0 | 0 | 0 | 0 | 0 | 0 | 9,341 | 9,341 | 0 | 0 | 0 |
| B3101601 | KINGWOOD | TX | | 01/07/2014 | | 1,039,668 | 0 | 0 | 0 | 0 | 0 | 0 | 25,537 | 25,537 | 0 | 0 | 0 |
| A8041801 | KYLE | TX | | 06/30/2008 | | 337,810 | 0 | 0 | 0 | 0 | 0 | 0 | 13,753 | 13,753 | 0 | 0 | 0 |
| B2091102 | KYLE | TX | | 10/29/2012 | | 503,307 | 0 | 0 | 0 | 0 | 0 | 0 | 15,992 | 15,992 | 0 | 0 | 0 |
| A6042803 | LA PORTE | TX | | 07/26/2006 | | 2,088,488 | 0 | 0 | 0 | 0 | 0 | 0 | 156,112 | 156,112 | 0 | 0 | 0 |
| B1051001 | LA PORTE | TX | | 08/02/2011 | | 646,210 | 0 | 0 | 0 | 0 | 0 | 0 | 18,011 | 18,011 | 0 | 0 | 0 |
| A4031902 | LAKE DALLAS | TX | | 06/08/2004 | | 414,047 | 0 | 0 | 0 | 0 | 0 | 0 | 53,687 | 53,687 | 0 | 0 | 0 |
| B4021403 | LAKE JACKSON | TX | | 04/11/2014 | | 1,124,212 | 0 | 0 | 0 | 0 | 0 | 0 | 31,009 | 31,009 | 0 | 0 | 0 |
| B5091401 | LAKE JACKSON | TX | | 11/18/2015 | | 1,475,028 | 0 | 0 | 0 | 0 | 0 | 0 | 34,525 | 34,525 | 0 | 0 | 0 |
| B3081601 | LAKEWAY | TX | | 10/30/2013 | | 847,347 | 0 | 0 | 0 | 0 | 0 | 0 | 35,001 | 35,001 | 0 | 0 | 0 |
| A5051002 | LANCASTER | TX | | 08/19/2005 | | 337,911 | 0 | 0 | 0 | 0 | 0 | 0 | 37,453 | 37,453 | 0 | 0 | 0 |
| A7101102 | LANCASTER | TX | | 12/19/2007 | | 337,050 | 0 | 0 | 0 | 0 | 0 | 0 | 15,224 | 15,224 | 0 | 0 | 0 |
| A9021003 | LANCASTER | TX | | 03/31/2009 | | 1,483,507 | 0 | 0 | 0 | 0 | 0 | 0 | 85,119 | 85,119 | 0 | 0 | 0 |
| B3060702 | LANCASTER | TX | | 08/30/2013 | | 392,602 | 0 | 0 | 0 | 0 | 0 | 0 | 28,495 | 28,495 | 0 | 0 | 0 |
| A8070102 | LAREDO | TX | | 10/01/2008 | | 668,069 | 0 | 0 | 0 | 0 | 0 | 0 | 15,179 | 15,179 | 0 | 0 | 0 |
| B0030902 | LAREDO | TX | | 05/20/2010 | | 1,305,055 | 0 | 0 | 0 | 0 | 0 | 0 | 52,579 | 52,579 | 0 | 0 | 0 |
| B1021004 | LAREDO | TX | | 04/25/2011 | | 945,369 | 0 | 0 | 0 | 0 | 0 | 0 | 34,599 | 34,599 | 0 | 0 | 0 |
| B1101702 | LAREDO | TX | | 01/31/2012 | | 550,423 | 0 | 0 | 0 | 0 | 0 | 0 | 16,675 | 16,675 | 0 | 0 | 0 |
| B1101703 | LAREDO | TX | | 01/31/2012 | | 786,350 | 0 | 0 | 0 | 0 | 0 | 0 | 23,815 | 23,815 | 0 | 0 | 0 |
| B4122909 | LAREDO | TX | | 02/20/2015 | | 219,800 | 0 | 0 | 0 | 0 | 0 | 0 | 5,976 | 5,976 | 0 | 0 | 0 |
| B5090201 | LAREDO | TX | | 12/18/2015 | | 849,674 | 0 | 0 | 0 | 0 | 0 | 0 | 21,804 | 21,804 | 0 | 0 | 0 |
| B5090202 | LAREDO | TX | | 12/18/2015 | | 656,411 | 0 | 0 | 0 | 0 | 0 | 0 | 16,838 | 16,838 | 0 | 0 | 0 |
| B5111803 | LAREDO | TX | | 02/11/2016 | | 282,199 | 0 | 0 | 0 | 0 | 0 | 0 | 7,160 | 7,160 | 0 | 0 | 0 |
| B8012901 | LAREDO | TX | | 05/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 755,329 | 755,329 | 0 | 0 | 0 |
| B8050406 | LAREDO | TX | | 07/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,014,698 | 1,014,698 | 0 | 0 | 0 |
| B8091001 | LAREDO | TX | | 11/14/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,630,625 | 5,630,625 | 0 | 0 | 0 |
| B4011701 | LEAGUE CITY | TX | | 03/24/2014 | | 421,979 | 0 | 0 | 0 | 0 | 0 | 0 | 11,541 | 11,541 | 0 | 0 | 0 |
| B4042301 | LEAGUE CITY | TX | | 06/27/2014 | | 1,755,979 | 0 | 0 | 0 | 0 | 0 | 0 | 47,266 | 47,266 | 0 | 0 | 0 |
| B4070303 | LEAGUE CITY | TX | | 09/19/2014 | | 1,485,710 | 0 | 0 | 0 | 0 | 0 | 0 | 37,543 | 37,543 | 0 | 0 | 0 |
| B6030901 | LEAGUE CITY | TX | | 05/13/2016 | | 3,446,294 | 0 | 0 | 0 | 0 | 0 | 0 | 83,122 | 83,122 | 0 | 0 | 0 |
| B6112101 | LEAGUE CITY | TX | | 02/06/2017 | | 1,177,221 | 0 | 0 | 0 | 0 | 0 | 0 | 26,500 | 26,500 | 0 | 0 | 0 |
| B6112802 | LEAGUE CITY | TX | | 02/13/2017 | | 2,112,547 | 0 | 0 | 0 | 0 | 0 | 0 | 47,554 | 47,554 | 0 | 0 | 0 |
| A8093004 | LEWISVILLE | TX | | 11/25/2008 | | 452,101 | 0 | 0 | 0 | 0 | 0 | 0 | 15,576 | 15,576 | 0 | 0 | 0 |
| A9113003 | LEWISVILLE | TX | | 12/30/2009 | | 765,090 | 0 | 0 | 0 | 0 | 0 | 0 | 21,369 | 21,369 | 0 | 0 | 0 |
| B5030205 | LEWISVILLE | TX | | 04/17/2015 | | 748,513 | 0 | 0 | 0 | 0 | 0 | 0 | 20,779 | 20,779 | 0 | 0 | 0 |
| B3031403 | LONGVIEW | TX | | 06/27/2013 | | 893,578 | 0 | 0 | 0 | 0 | 0 | 0 | 26,619 | 26,619 | 0 | 0 | 0 |
| A4072103 | LUBBOCK | TX | | 08/30/2004 | | 249,538 | 0 | 0 | 0 | 0 | 0 | 0 | 30,007 | 30,007 | 0 | 0 | 0 |
| B3011806 | LUBBOCK | TX | | 03/25/2013 | | 766,916 | 0 | 0 | 0 | 0 | 0 | 0 | 23,759 | 23,759 | 0 | 0 | 0 |
| B5032401 | MADISONVILLE | TX | | 06/12/2015 | | 1,020,747 | 0 | 0 | 0 | 0 | 0 | 0 | 63,707 | 63,707 | 0 | 0 | 0 |
| A4081902 | MAGNOLIA | TX | | 11/18/2004 | | 818,441 | 0 | 0 | 0 | 0 | 0 | 0 | 17,824 | 17,824 | 0 | 0 | 0 |
| B2101602 | MAGNOLIA | TX | | 12/04/2012 | | 154,111 | 0 | 0 | 0 | 0 | 0 | 0 | 4,834 | 4,834 | 0 | 0 | 0 |
| B5021302 | MAGNOLIA | TX | | 04/15/2015 | | 851,179 | 0 | 0 | 0 | 0 | 0 | 0 | 23,587 | 23,587 | 0 | 0 | 0 |
| B5070801 | MAGNOLIA | TX | | 09/10/2015 | | 421,878 | 0 | 0 | 0 | 0 | 0 | 0 | 10,836 | 10,836 | 0 | 0 | 0 |
| B6111003 | MAGNOLIA | TX | | 01/25/2017 | | 1,177,462 | 0 | 0 | 0 | 0 | 0 | 0 | 40,141 | 40,141 | 0 | 0 | 0 |
| B1011901 | MANSFIELD | TX | | 02/28/2011 | | 1,048,117 | 0 | 0 | 0 | 0 | 0 | 0 | 32,641 | 32,641 | 0 | 0 | 0 |
| B4090404 | MANSFIELD | TX | | 10/16/2014 | | 763,104 | 0 | 0 | 0 | 0 | 0 | 0 | 21,241 | 21,241 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B4090405 | MARSHALL | TX | | 10/17/2014 | | 696,767 | 0 | 0 | 0 | 0 | 0 | 0 | 18,522 | 18,522 | 0 | 0 | 0 |
| B8042302 | MARSHALL | TX | | 06/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,128,175 | 1,128,175 | 0 | 0 | 0 |
| B4010902 | MATHIS | TX | | 03/19/2014 | | 374,190 | 0 | 0 | 0 | 0 | 0 | 0 | 25,901 | 25,901 | 0 | 0 | 0 |
| B3051403 | MCALLEN | TX | | 08/28/2013 | | 753,283 | 0 | 0 | 0 | 0 | 0 | 0 | 22,488 | 22,488 | 0 | 0 | 0 |
| B3051404 | MCALLEN | TX | | 08/28/2013 | | 327,497 | 0 | 0 | 0 | 0 | 0 | 0 | 9,782 | 9,782 | 0 | 0 | 0 |
| B3051405 | MCALLEN | TX | | 08/28/2013 | | 1,080,820 | 0 | 0 | 0 | 0 | 0 | 0 | 32,260 | 32,260 | 0 | 0 | 0 |
| B3051406 | MCALLEN | TX | | 08/28/2013 | | 720,533 | 0 | 0 | 0 | 0 | 0 | 0 | 21,510 | 21,510 | 0 | 0 | 0 |
| B3051407 | MCALLEN | TX | | 08/28/2013 | | 504,394 | 0 | 0 | 0 | 0 | 0 | 0 | 15,052 | 15,052 | 0 | 0 | 0 |
| B3051408 | MCALLEN | TX | | 08/28/2013 | | 233,192 | 0 | 0 | 0 | 0 | 0 | 0 | 6,961 | 6,961 | 0 | 0 | 0 |
| B3051409 | MCALLEN | TX | | 08/28/2013 | | 465,070 | 0 | 0 | 0 | 0 | 0 | 0 | 13,884 | 13,884 | 0 | 0 | 0 |
| B3051411 | MCALLEN | TX | | 08/28/2013 | | 170,282 | 0 | 0 | 0 | 0 | 0 | 0 | 5,091 | 5,091 | 0 | 0 | 0 |
| B3051412 | MCALLEN | TX | | 08/28/2013 | | 261,360 | 0 | 0 | 0 | 0 | 0 | 0 | 7,801 | 7,801 | 0 | 0 | 0 |
| B3051413 | MCALLEN | TX | | 08/28/2013 | | 261,997 | 0 | 0 | 0 | 0 | 0 | 0 | 7,826 | 7,826 | 0 | 0 | 0 |
| B3051414 | MCALLEN | TX | | 08/28/2013 | | 491,286 | 0 | 0 | 0 | 0 | 0 | 0 | 14,663 | 14,663 | 0 | 0 | 0 |
| B3103105 | MCALLEN | TX | | 01/23/2014 | | 358,079 | 0 | 0 | 0 | 0 | 0 | 0 | 9,485 | 9,485 | 0 | 0 | 0 |
| B3103106 | MCALLEN | TX | | 01/23/2014 | | 287,101 | 0 | 0 | 0 | 0 | 0 | 0 | 7,607 | 7,607 | 0 | 0 | 0 |
| B3103107 | MCALLEN | TX | | 01/23/2014 | | 322,572 | 0 | 0 | 0 | 0 | 0 | 0 | 8,551 | 8,551 | 0 | 0 | 0 |
| B3103108 | MCALLEN | TX | | 01/23/2014 | | 1,445,215 | 0 | 0 | 0 | 0 | 0 | 0 | 38,284 | 38,284 | 0 | 0 | 0 |
| B8091303 | MCALLEN | TX | | 11/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,381,375 | 6,381,375 | 0 | 0 | 0 |
| A4050603 | MCKINNEY | TX | | 07/23/2004 | | 112,783 | 0 | 0 | 0 | 0 | 0 | 0 | 66,395 | 66,395 | 0 | 0 | 0 |
| A7102407 | MCKINNEY | TX | | 12/11/2007 | | 368,637 | 0 | 0 | 0 | 0 | 0 | 0 | 15,357 | 15,357 | 0 | 0 | 0 |
| B4010805 | MCKINNEY | TX | | 03/31/2014 | | 580,289 | 0 | 0 | 0 | 0 | 0 | 0 | 14,498 | 14,498 | 0 | 0 | 0 |
| B4080701 | MCKINNEY | TX | | 11/26/2014 | | 857,425 | 0 | 0 | 0 | 0 | 0 | 0 | 23,006 | 23,006 | 0 | 0 | 0 |
| B4110302 | MCKINNEY | TX | | 12/11/2014 | | 1,789,333 | 0 | 0 | 0 | 0 | 0 | 0 | 68,838 | 68,838 | 0 | 0 | 0 |
| B5010905 | MCKINNEY | TX | | 04/23/2015 | | 527,989 | 0 | 0 | 0 | 0 | 0 | 0 | 13,747 | 13,747 | 0 | 0 | 0 |
| B5110303 | MCKINNEY | TX | | 02/03/2016 | | 396,083 | 0 | 0 | 0 | 0 | 0 | 0 | 14,510 | 14,510 | 0 | 0 | 0 |
| B8051101 | MCKINNEY | TX | | 07/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,540,965 | 1,540,965 | 0 | 0 | 0 |
| B0111102 | MESQUITE | TX | | 01/21/2011 | | 957,249 | 0 | 0 | 0 | 0 | 0 | 0 | 36,168 | 36,168 | 0 | 0 | 0 |
| B1020107 | MESQUITE | TX | | 03/31/2011 | | 831,860 | 0 | 0 | 0 | 0 | 0 | 0 | 25,709 | 25,709 | 0 | 0 | 0 |
| B3062605 | MESQUITE | TX | | 09/30/2013 | | 2,143,338 | 0 | 0 | 0 | 0 | 0 | 0 | 60,878 | 60,878 | 0 | 0 | 0 |
| B1042701 | MIDLAND | TX | | 07/29/2011 | | 1,581,741 | 0 | 0 | 0 | 0 | 0 | 0 | 56,769 | 56,769 | 0 | 0 | 0 |
| B1042701-1 | MIDLAND | TX | | 05/15/2015 | | 418,527 | 0 | 0 | 0 | 0 | 0 | 0 | 15,029 | 15,029 | 0 | 0 | 0 |
| B3042201 | MIDLAND | TX | | 07/02/2013 | | 824,598 | 0 | 0 | 0 | 0 | 0 | 0 | 25,114 | 25,114 | 0 | 0 | 0 |
| B5092304 | MIDLAND | TX | | 12/09/2015 | | 2,042,164 | 0 | 0 | 0 | 0 | 0 | 0 | 52,389 | 52,389 | 0 | 0 | 0 |
| B6092802 | MIDLAND | TX | | 12/09/2016 | | 1,559,051 | 0 | 0 | 0 | 0 | 0 | 0 | 38,005 | 38,005 | 0 | 0 | 0 |
| B8090504 | MIDLAND | TX | | 11/07/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 764,965 | 764,965 | 0 | 0 | 0 |
| B5082604 | MILLSAP | TX | | 11/10/2015 | | 1,442,811 | 0 | 0 | 0 | 0 | 0 | 0 | 82,216 | 82,216 | 0 | 0 | 0 |
| A5081002 | MISSION | TX | | 12/31/2006 | | 349,343 | 0 | 0 | 0 | 0 | 0 | 0 | 113,134 | 113,134 | 0 | 0 | 0 |
| B0041503 | MISSION | TX | | 06/04/2010 | | 1,161,182 | 0 | 0 | 0 | 0 | 0 | 0 | 46,478 | 46,478 | 0 | 0 | 0 |
| B6020201 | MISSION | TX | | 04/15/2016 | | 1,789,250 | 0 | 0 | 0 | 0 | 0 | 0 | 44,866 | 44,866 | 0 | 0 | 0 |
| B2080201 | MISSOURI CITY | TX | | 10/04/2012 | | 248,972 | 0 | 0 | 0 | 0 | 0 | 0 | 11,645 | 11,645 | 0 | 0 | 0 |
| B2080302 | MISSOURI CITY | TX | | 10/04/2012 | | 635,263 | 0 | 0 | 0 | 0 | 0 | 0 | 29,707 | 29,707 | 0 | 0 | 0 |
| B2080303 | MISSOURI CITY | TX | | 10/04/2012 | | 490,850 | 0 | 0 | 0 | 0 | 0 | 0 | 22,963 | 22,963 | 0 | 0 | 0 |
| B5092501 | MISSOURI CITY | TX | | 12/07/2015 | | 1,282,169 | 0 | 0 | 0 | 0 | 0 | 0 | 29,830 | 29,830 | 0 | 0 | 0 |
| B8041201 | MISSOURI CITY | TX | | 06/07/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,377,793 | 2,377,793 | 0 | 0 | 0 |
| A8012405 | NORTH RICHLAND HILLS | TX | | 03/26/2008 | | 229,411 | 0 | 0 | 0 | 0 | 0 | 0 | 9,997 | 9,997 | 0 | 0 | 0 |
| B1040706 | NORTH RICHLAND HILLS | TX | | 06/30/2011 | | 2,690,352 | 0 | 0 | 0 | 0 | 0 | 0 | 149,603 | 149,603 | 0 | 0 | 0 |
| B1122101 | NORTH RICHLAND HILLS | TX | | 03/29/2012 | | 1,238,979 | 0 | 0 | 0 | 0 | 0 | 0 | 42,804 | 42,804 | 0 | 0 | 0 |
| A7031902 | ODESSA | TX | | 05/31/2007 | | 182,671 | 0 | 0 | 0 | 0 | 0 | 0 | 19,802 | 19,802 | 0 | 0 | 0 |
| B5062201 | ORANGE | TX | | 10/16/2015 | | 1,003,191 | 0 | 0 | 0 | 0 | 0 | 0 | 25,615 | 25,615 | 0 | 0 | 0 |
| B2092801 | PALESTINE | TX | | 11/13/2012 | | 1,058,548 | 0 | 0 | 0 | 0 | 0 | 0 | 32,512 | 32,512 | 0 | 0 | 0 |
| A5091304 | PANTEGO | TX | | 12/31/2006 | | 592,320 | 0 | 0 | 0 | 0 | 0 | 0 | 47,703 | 47,703 | 0 | 0 | 0 |
| B0120903 | PARIS | TX | | 02/28/2011 | | 699,351 | 0 | 0 | 0 | 0 | 0 | 0 | 19,902 | 19,902 | 0 | 0 | 0 |
| A9050101 | PASADENA | TX | | 07/20/2009 | | 819,865 | 0 | 0 | 0 | 0 | 0 | 0 | 55,486 | 55,486 | 0 | 0 | 0 |
| B0122801 | PASADENA | TX | | 02/17/2011 | | 1,455,470 | 0 | 0 | 0 | 0 | 0 | 0 | 73,550 | 73,550 | 0 | 0 | 0 |
| B1041301 | PASADENA | TX | | 07/13/2011 | | 1,070,578 | 0 | 0 | 0 | 0 | 0 | 0 | 51,245 | 51,245 | 0 | 0 | 0 |
| B1041511 | PASADENA | TX | | 06/20/2011 | | 432,353 | 0 | 0 | 0 | 0 | 0 | 0 | 39,122 | 39,122 | 0 | 0 | 0 |
| B3061402 | PASADENA | TX | | 09/05/2013 | | 1,623,647 | 0 | 0 | 0 | 0 | 0 | 0 | 64,559 | 64,559 | 0 | 0 | 0 |
| B4101601 | PASADENA | TX | | 12/19/2014 | | 669,249 | 0 | 0 | 0 | 0 | 0 | 0 | 26,347 | 26,347 | 0 | 0 | 0 |
| B6091904 | PASADENA | TX | | 11/28/2016 | | 408,694 | 0 | 0 | 0 | 0 | 0 | 0 | 9,852 | 9,852 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B4082902 | PEARLAND | TX | | 12/19/2014 | | 1,354,911 | 0 | 0 | 0 | 0 | 0 | 0 | 27,781 | 27,781 | 0 | 0 | 0 |
| B5062901 | PEARLAND | TX | | 10/29/2015 | | 361,400 | 0 | 0 | 0 | 0 | 0 | 0 | 12,800 | 12,800 | 0 | 0 | 0 |
| B2032201 | PENITAS | TX | | 06/12/2012 | | 736,506 | 0 | 0 | 0 | 0 | 0 | 0 | 33,892 | 33,892 | 0 | 0 | 0 |
| B0032510 | PFLUGERVILLE | TX | | 06/03/2010 | | 121,251 | 0 | 0 | 0 | 0 | 0 | 0 | 6,286 | 6,286 | 0 | 0 | 0 |
| B0081702 | PFLUGERVILLE | TX | | 11/12/2010 | | 339,042 | 0 | 0 | 0 | 0 | 0 | 0 | 10,409 | 10,409 | 0 | 0 | 0 |
| B6032304 | PFLUGERVILLE | TX | | 08/01/2016 | | 4,040,705 | 0 | 0 | 0 | 0 | 0 | 0 | 95,779 | 95,779 | 0 | 0 | 0 |
| B6081704 | PFLUGERVILLE | TX | | 10/17/2016 | | 2,185,718 | 0 | 0 | 0 | 0 | 0 | 0 | 55,699 | 55,699 | 0 | 0 | 0 |
| A5081003 | PHARR | TX | | 11/03/2005 | | 185,585 | 0 | 0 | 0 | 0 | 0 | 0 | 58,275 | 58,275 | 0 | 0 | 0 |
| A3031101 | PLANO | TX | | 05/16/2003 | | 206,123 | 0 | 0 | 0 | 0 | 0 | 0 | 32,244 | 32,244 | 0 | 0 | 0 |
| A5051802 | PLANO | TX | | 09/14/2005 | | 749,032 | 0 | 0 | 0 | 0 | 0 | 0 | 77,240 | 77,240 | 0 | 0 | 0 |
| A8082703 | PLANO | TX | | 11/05/2008 | | 1,955,814 | 0 | 0 | 0 | 0 | 0 | 0 | 81,895 | 81,895 | 0 | 0 | 0 |
| A8090203 | PLANO | TX | | 10/08/2008 | | 884,353 | 0 | 0 | 0 | 0 | 0 | 0 | 40,380 | 40,380 | 0 | 0 | 0 |
| B1041402 | PLANO | TX | | 06/23/2011 | | 926,644 | 0 | 0 | 0 | 0 | 0 | 0 | 27,286 | 27,286 | 0 | 0 | 0 |
| B5090101 | PLANO | TX | | 11/09/2015 | | 367,310 | 0 | 0 | 0 | 0 | 0 | 0 | 9,325 | 9,325 | 0 | 0 | 0 |
| B5092305 | PLANO | TX | | 11/30/2015 | | 639,381 | 0 | 0 | 0 | 0 | 0 | 0 | 16,239 | 16,239 | 0 | 0 | 0 |
| B7101902 | PLANO | TX | | 12/20/2017 | | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 504,532 | 504,532 | 0 | 0 | 0 |
| A3011602 | PLEASANTON | TX | | 03/25/2003 | | 782,085 | 0 | 0 | 0 | 0 | 0 | 0 | 126,483 | 126,483 | 0 | 0 | 0 |
| B6050206 | POINT | TX | | 06/30/2016 | | 486,879 | 0 | 0 | 0 | 0 | 0 | 0 | 12,069 | 12,069 | 0 | 0 | 0 |
| A9120201 | PORT ARTHUR | TX | | 02/17/2010 | | 453,233 | 0 | 0 | 0 | 0 | 0 | 0 | 23,489 | 23,489 | 0 | 0 | 0 |
| B2021403 | PORT ARTHUR | TX | | 04/25/2012 | | 211,672 | 0 | 0 | 0 | 0 | 0 | 0 | 18,264 | 18,264 | 0 | 0 | 0 |
| B4021201 | PORTER | TX | | 04/10/2014 | | 679,207 | 0 | 0 | 0 | 0 | 0 | 0 | 18,736 | 18,736 | 0 | 0 | 0 |
| B6052602 | RICHARDSON | TX | | 07/26/2016 | | 2,327,634 | 0 | 0 | 0 | 0 | 0 | 0 | 59,303 | 59,303 | 0 | 0 | 0 |
| B2102502 | RICHMOND | TX | | 01/22/2013 | | 358,465 | 0 | 0 | 0 | 0 | 0 | 0 | 16,214 | 16,214 | 0 | 0 | 0 |
| B3102103 | RICHMOND | TX | | 12/20/2013 | | 255,287 | 0 | 0 | 0 | 0 | 0 | 0 | 18,432 | 18,432 | 0 | 0 | 0 |
| B6110102 | RICHMOND | TX | | 01/24/2017 | | 407,093 | 0 | 0 | 0 | 0 | 0 | 0 | 9,538 | 9,538 | 0 | 0 | 0 |
| B8011104 | RICHMOND | TX | | 03/14/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 82,421 | 82,421 | 0 | 0 | 0 |
| B8021302 | RICHMOND | TX | | 04/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,244,431 | 5,244,431 | 0 | 0 | 0 |
| B5061802 | Richwood | TX | | 08/27/2015 | | 1,641,629 | 0 | 0 | 0 | 0 | 0 | 0 | 42,414 | 42,414 | 0 | 0 | 0 |
| B2040201 | ROANOKE | TX | | 05/31/2012 | | 1,191,876 | 0 | 0 | 0 | 0 | 0 | 0 | 36,067 | 36,067 | 0 | 0 | 0 |
| B5022705 | ROANOKE | TX | | 05/29/2015 | | 1,166,475 | 0 | 0 | 0 | 0 | 0 | 0 | 32,643 | 32,643 | 0 | 0 | 0 |
| B5012803 | ROCKPORT | TX | | 04/16/2015 | | 651,608 | 0 | 0 | 0 | 0 | 0 | 0 | 17,782 | 17,782 | 0 | 0 | 0 |
| B2071605 | ROSENBERG | TX | | 10/02/2012 | | 221,920 | 0 | 0 | 0 | 0 | 0 | 0 | 10,377 | 10,377 | 0 | 0 | 0 |
| B3012402 | ROSENBERG | TX | | 04/25/2013 | | 363,852 | 0 | 0 | 0 | 0 | 0 | 0 | 10,371 | 10,371 | 0 | 0 | 0 |
| B6110101 | ROSENBERG | TX | | 01/24/2017 | | 644,559 | 0 | 0 | 0 | 0 | 0 | 0 | 15,107 | 15,107 | 0 | 0 | 0 |
| B6110402 | ROSENBERG | TX | | 01/27/2017 | | 759,644 | 0 | 0 | 0 | 0 | 0 | 0 | 18,112 | 18,112 | 0 | 0 | 0 |
| B7012302 | ROSENBERG | TX | | 06/15/2017 | | 4,991,607 | 0 | 0 | 0 | 0 | 0 | 0 | 113,711 | 113,711 | 0 | 0 | 0 |
| A7080201 | ROUND ROCK | TX | | 09/27/2007 | | 196,120 | 0 | 0 | 0 | 0 | 0 | 0 | 8,982 | 8,982 | 0 | 0 | 0 |
| A8091702 | ROUND ROCK | TX | | 11/20/2008 | | 1,186,060 | 0 | 0 | 0 | 0 | 0 | 0 | 42,669 | 42,669 | 0 | 0 | 0 |
| A9042702 | ROUND ROCK | TX | | 07/17/2009 | | 528,853 | 0 | 0 | 0 | 0 | 0 | 0 | 28,833 | 28,833 | 0 | 0 | 0 |
| B0020901 | ROUND ROCK | TX | | 03/29/2010 | | 2,055,894 | 0 | 0 | 0 | 0 | 0 | 0 | 83,932 | 83,932 | 0 | 0 | 0 |
| B2040502 | ROUND ROCK | TX | | 06/21/2012 | | 496,853 | 0 | 0 | 0 | 0 | 0 | 0 | 14,740 | 14,740 | 0 | 0 | 0 |
| B2091004 | ROUND ROCK | TX | | 11/28/2012 | | 514,088 | 0 | 0 | 0 | 0 | 0 | 0 | 41,158 | 41,158 | 0 | 0 | 0 |
| B3010203 | ROUND ROCK | TX | | 03/21/2013 | | 425,793 | 0 | 0 | 0 | 0 | 0 | 0 | 12,746 | 12,746 | 0 | 0 | 0 |
| B3051401 | ROUND ROCK | TX | | 08/21/2013 | | 333,062 | 0 | 0 | 0 | 0 | 0 | 0 | 6,768 | 6,768 | 0 | 0 | 0 |
| B3102101 | ROUND ROCK | TX | | 01/24/2014 | | 3,125,129 | 0 | 0 | 0 | 0 | 0 | 0 | 119,368 | 119,368 | 0 | 0 | 0 |
| B4101009 | ROUND ROCK | TX | | 01/07/2015 | | 414,494 | 0 | 0 | 0 | 0 | 0 | 0 | 11,159 | 11,159 | 0 | 0 | 0 |
| B4122910 | ROUND ROCK | TX | | 03/10/2015 | | 411,756 | 0 | 0 | 0 | 0 | 0 | 0 | 49,724 | 49,724 | 0 | 0 | 0 |
| B5032301 | ROUND ROCK | TX | | 05/18/2015 | | 984,388 | 0 | 0 | 0 | 0 | 0 | 0 | 26,706 | 26,706 | 0 | 0 | 0 |
| B5111001 | ROUND ROCK | TX | | 01/28/2016 | | 601,957 | 0 | 0 | 0 | 0 | 0 | 0 | 15,358 | 15,358 | 0 | 0 | 0 |
| B6030402 | ROUND ROCK | TX | | 06/08/2016 | | 1,740,505 | 0 | 0 | 0 | 0 | 0 | 0 | 43,868 | 43,868 | 0 | 0 | 0 |
| B7061502 | ROUND ROCK | TX | | 08/31/2017 | | 1,173,632 | 0 | 0 | 0 | 0 | 0 | 0 | 18,809 | 18,809 | 0 | 0 | 0 |
| A9050402 | ROWLETT | TX | | 06/29/2009 | | 512,087 | 0 | 0 | 0 | 0 | 0 | 0 | 34,976 | 34,976 | 0 | 0 | 0 |
| B5121001 | ROWLETT | TX | | 03/01/2016 | | 2,926,837 | 0 | 0 | 0 | 0 | 0 | 0 | 75,014 | 75,014 | 0 | 0 | 0 |
| A8091202 | SACHSE | TX | | 11/20/2008 | | 489,287 | 0 | 0 | 0 | 0 | 0 | 0 | 17,409 | 17,409 | 0 | 0 | 0 |
| B8013001 | SAN ANGELO | TX | | 05/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,578,914 | 1,578,914 | 0 | 0 | 0 |
| A3072201 | SAN ANTONIO | TX | | 12/31/2006 | | 387,401 | 0 | 0 | 0 | 0 | 0 | 0 | 54,961 | 54,961 | 0 | 0 | 0 |
| A4021906 | SAN ANTONIO | TX | | 04/28/2004 | | 91,884 | 0 | 0 | 0 | 0 | 0 | 0 | 64,078 | 64,078 | 0 | 0 | 0 |
| A4041401 | SAN ANTONIO | TX | | 08/04/2004 | | 132,584 | 0 | 0 | 0 | 0 | 0 | 0 | 78,938 | 78,938 | 0 | 0 | 0 |
| A4041601 | SAN ANTONIO | TX | | 06/15/2004 | | 149,242 | 0 | 0 | 0 | 0 | 0 | 0 | 93,101 | 93,101 | 0 | 0 | 0 |
| A4042303 | SAN ANTONIO | TX | | 12/31/2006 | | 504,869 | 0 | 0 | 0 | 0 | 0 | 0 | 62,570 | 62,570 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A4062901 | SAN ANTONIO | TX | | 12/31/2006 | | 282,586 | 0 | 0 | 0 | 0 | 0 | 0 | 33,967 | 33,967 | 0 | 0 | 0 |
| A40629013 | SAN ANTONIO | TX | | 12/31/2006 | | 546,867 | 0 | 0 | 0 | 0 | 0 | 0 | 24,781 | 24,781 | 0 | 0 | 0 |
| A4091402 | SAN ANTONIO | TX | | 11/29/2004 | | 1,190,853 | 0 | 0 | 0 | 0 | 0 | 0 | 140,054 | 140,054 | 0 | 0 | 0 |
| A4091403 | SAN ANTONIO | TX | | 11/29/2004 | | 657,936 | 0 | 0 | 0 | 0 | 0 | 0 | 77,381 | 77,381 | 0 | 0 | 0 |
| A5030103 | SAN ANTONIO | TX | | 05/13/2005 | | 387,509 | 0 | 0 | 0 | 0 | 0 | 0 | 41,831 | 41,831 | 0 | 0 | 0 |
| A5071503 | SAN ANTONIO | TX | | 09/26/2005 | | 103,911 | 0 | 0 | 0 | 0 | 0 | 0 | 34,797 | 34,797 | 0 | 0 | 0 |
| A6041101 | SAN ANTONIO | TX | | 12/31/2006 | | 100,770 | 0 | 0 | 0 | 0 | 0 | 0 | 8,928 | 8,928 | 0 | 0 | 0 |
| A6073101 | SAN ANTONIO | TX | | 10/04/2006 | | 147,112 | 0 | 0 | 0 | 0 | 0 | 0 | 34,092 | 34,092 | 0 | 0 | 0 |
| A6112803 | SAN ANTONIO | TX | | 04/30/2007 | | 623,707 | 0 | 0 | 0 | 0 | 0 | 0 | 80,981 | 80,981 | 0 | 0 | 0 |
| A7010401 | SAN ANTONIO | TX | | 03/02/2007 | | 183,764 | 0 | 0 | 0 | 0 | 0 | 0 | 38,139 | 38,139 | 0 | 0 | 0 |
| A7040903 | SAN ANTONIO | TX | | 06/11/2007 | | 175,503 | 0 | 0 | 0 | 0 | 0 | 0 | 34,302 | 34,302 | 0 | 0 | 0 |
| A7121202 | SAN ANTONIO | TX | | 01/31/2008 | | 380,447 | 0 | 0 | 0 | 0 | 0 | 0 | 17,464 | 17,464 | 0 | 0 | 0 |
| A8021204 | SAN ANTONIO | TX | | 07/01/2008 | | 478,740 | 0 | 0 | 0 | 0 | 0 | 0 | 72,917 | 72,917 | 0 | 0 | 0 |
| A8022703 | SAN ANTONIO | TX | | 05/09/2008 | | 244,005 | 0 | 0 | 0 | 0 | 0 | 0 | 10,393 | 10,393 | 0 | 0 | 0 |
| A9032303 | SAN ANTONIO | TX | | 05/21/2009 | | 646,128 | 0 | 0 | 0 | 0 | 0 | 0 | 27,029 | 27,029 | 0 | 0 | 0 |
| B0030501 | SAN ANTONIO | TX | | 05/10/2010 | | 1,035,616 | 0 | 0 | 0 | 0 | 0 | 0 | 42,694 | 42,694 | 0 | 0 | 0 |
| B0051101 | SAN ANTONIO | TX | | 06/16/2010 | | 1,239,263 | 0 | 0 | 0 | 0 | 0 | 0 | 130,739 | 130,739 | 0 | 0 | 0 |
| B0080607 | SAN ANTONIO | TX | | 10/25/2010 | | 121,591 | 0 | 0 | 0 | 0 | 0 | 0 | 13,203 | 13,203 | 0 | 0 | 0 |
| B1041501 | SAN ANTONIO | TX | | 06/16/2011 | | 1,489,487 | 0 | 0 | 0 | 0 | 0 | 0 | 44,439 | 44,439 | 0 | 0 | 0 |
| B1060901 | SAN ANTONIO | TX | | 08/10/2011 | | 801,251 | 0 | 0 | 0 | 0 | 0 | 0 | 28,939 | 28,939 | 0 | 0 | 0 |
| B1101902 | SAN ANTONIO | TX | | 01/30/2012 | | 956,165 | 0 | 0 | 0 | 0 | 0 | 0 | 82,051 | 82,051 | 0 | 0 | 0 |
| B2020101 | SAN ANTONIO | TX | | 03/27/2012 | | 1,156,876 | 0 | 0 | 0 | 0 | 0 | 0 | 59,906 | 59,906 | 0 | 0 | 0 |
| B2022808 | SAN ANTONIO | TX | | 05/08/2012 | | 1,149,570 | 0 | 0 | 0 | 0 | 0 | 0 | 36,348 | 36,348 | 0 | 0 | 0 |
| B2022809 | SAN ANTONIO | TX | | 05/08/2012 | | 1,352,490 | 0 | 0 | 0 | 0 | 0 | 0 | 42,751 | 42,751 | 0 | 0 | 0 |
| B2040503 | SAN ANTONIO | TX | | 06/21/2012 | | 348,533 | 0 | 0 | 0 | 0 | 0 | 0 | 10,196 | 10,196 | 0 | 0 | 0 |
| B2041101 | SAN ANTONIO | TX | | 06/06/2012 | | 483,093 | 0 | 0 | 0 | 0 | 0 | 0 | 15,106 | 15,106 | 0 | 0 | 0 |
| B2042402 | SAN ANTONIO | TX | | 07/11/2012 | | 189,088 | 0 | 0 | 0 | 0 | 0 | 0 | 5,568 | 5,568 | 0 | 0 | 0 |
| B2060801 | SAN ANTONIO | TX | | 08/14/2012 | | 697,287 | 0 | 0 | 0 | 0 | 0 | 0 | 21,249 | 21,249 | 0 | 0 | 0 |
| B2061403 | SAN ANTONIO | TX | | 09/25/2012 | | 1,843,349 | 0 | 0 | 0 | 0 | 0 | 0 | 57,359 | 57,359 | 0 | 0 | 0 |
| B2082702 | SAN ANTONIO | TX | | 10/30/2012 | | 1,907,070 | 0 | 0 | 0 | 0 | 0 | 0 | 57,356 | 57,356 | 0 | 0 | 0 |
| B2092802 | SAN ANTONIO | TX | | 11/20/2012 | | 599,813 | 0 | 0 | 0 | 0 | 0 | 0 | 48,008 | 48,008 | 0 | 0 | 0 |
| B2092803 | SAN ANTONIO | TX | | 11/20/2012 | | 230,742 | 0 | 0 | 0 | 0 | 0 | 0 | 18,032 | 18,032 | 0 | 0 | 0 |
| B3021102 | SAN ANTONIO | TX | | 05/03/2013 | | 558,280 | 0 | 0 | 0 | 0 | 0 | 0 | 16,745 | 16,745 | 0 | 0 | 0 |
| B3021103 | SAN ANTONIO | TX | | 05/03/2013 | | 1,026,235 | 0 | 0 | 0 | 0 | 0 | 0 | 31,199 | 31,199 | 0 | 0 | 0 |
| B3022801 | SAN ANTONIO | TX | | 05/13/2013 | | 249,393 | 0 | 0 | 0 | 0 | 0 | 0 | 7,585 | 7,585 | 0 | 0 | 0 |
| B3022802 | SAN ANTONIO | TX | | 05/13/2013 | | 516,200 | 0 | 0 | 0 | 0 | 0 | 0 | 15,695 | 15,695 | 0 | 0 | 0 |
| B3031301 | SAN ANTONIO | TX | | 05/23/2013 | | 377,575 | 0 | 0 | 0 | 0 | 0 | 0 | 11,487 | 11,487 | 0 | 0 | 0 |
| B3032901 | SAN ANTONIO | TX | | 06/10/2013 | | 1,039,473 | 0 | 0 | 0 | 0 | 0 | 0 | 31,410 | 31,410 | 0 | 0 | 0 |
| B3052005 | SAN ANTONIO | TX | | 08/07/2013 | | 544,882 | 0 | 0 | 0 | 0 | 0 | 0 | 16,263 | 16,263 | 0 | 0 | 0 |
| B3070201 | SAN ANTONIO | TX | | 09/23/2013 | | 476,420 | 0 | 0 | 0 | 0 | 0 | 0 | 33,998 | 33,998 | 0 | 0 | 0 |
| B3070202 | SAN ANTONIO | TX | | 09/24/2013 | | 347,802 | 0 | 0 | 0 | 0 | 0 | 0 | 24,829 | 24,829 | 0 | 0 | 0 |
| B3100301 | SAN ANTONIO | TX | | 11/26/2013 | | 437,837 | 0 | 0 | 0 | 0 | 0 | 0 | 30,217 | 30,217 | 0 | 0 | 0 |
| B4050704 | SAN ANTONIO | TX | | 07/15/2014 | | 861,870 | 0 | 0 | 0 | 0 | 0 | 0 | 23,339 | 23,339 | 0 | 0 | 0 |
| B4080401 | SAN ANTONIO | TX | | 11/20/2014 | | 521,048 | 0 | 0 | 0 | 0 | 0 | 0 | 13,981 | 13,981 | 0 | 0 | 0 |
| B4080402 | SAN ANTONIO | TX | | 11/17/2014 | | 202,803 | 0 | 0 | 0 | 0 | 0 | 0 | 5,446 | 5,446 | 0 | 0 | 0 |
| B4102203 | SAN ANTONIO | TX | | 12/11/2014 | | 1,193,836 | 0 | 0 | 0 | 0 | 0 | 0 | 32,832 | 32,832 | 0 | 0 | 0 |
| B5080701 | SAN ANTONIO | TX | | 10/20/2015 | | 920,360 | 0 | 0 | 0 | 0 | 0 | 0 | 23,130 | 23,130 | 0 | 0 | 0 |
| B5092401 | SAN ANTONIO | TX | | 01/14/2016 | | 1,259,738 | 0 | 0 | 0 | 0 | 0 | 0 | 46,449 | 46,449 | 0 | 0 | 0 |
| B5092402 | SAN ANTONIO | TX | | 12/09/2015 | | 637,117 | 0 | 0 | 0 | 0 | 0 | 0 | 23,365 | 23,365 | 0 | 0 | 0 |
| B6010404 | SAN ANTONIO | TX | | 02/29/2016 | | 282,199 | 0 | 0 | 0 | 0 | 0 | 0 | 7,160 | 7,160 | 0 | 0 | 0 |
| B6010804 | SAN ANTONIO | TX | | 03/15/2016 | | 1,952,563 | 0 | 0 | 0 | 0 | 0 | 0 | 49,241 | 49,241 | 0 | 0 | 0 |
| B6010805 | SAN ANTONIO | TX | | 03/15/2016 | | 538,629 | 0 | 0 | 0 | 0 | 0 | 0 | 13,590 | 13,590 | 0 | 0 | 0 |
| B6011501 | SAN ANTONIO | TX | | 03/22/2016 | | 505,317 | 0 | 0 | 0 | 0 | 0 | 0 | 12,537 | 12,537 | 0 | 0 | 0 |
| B6100601 | SAN ANTONIO | TX | | 11/30/2016 | | 405,087 | 0 | 0 | 0 | 0 | 0 | 0 | 10,100 | 10,100 | 0 | 0 | 0 |
| B6100602 | SAN ANTONIO | TX | | 11/30/2016 | | 339,608 | 0 | 0 | 0 | 0 | 0 | 0 | 8,609 | 8,609 | 0 | 0 | 0 |
| B7020801 | SAN ANTONIO | TX | | 04/21/2017 | | 1,565,285 | 0 | 0 | 0 | 0 | 0 | 0 | 50,990 | 50,990 | 0 | 0 | 0 |
| B7020802 | SAN ANTONIO | TX | | 04/21/2017 | | 1,020,978 | 0 | 0 | 0 | 0 | 0 | 0 | 33,255 | 33,255 | 0 | 0 | 0 |
| B7020803 | SAN ANTONIO | TX | | 04/21/2017 | | 1,269,151 | 0 | 0 | 0 | 0 | 0 | 0 | 41,341 | 41,341 | 0 | 0 | 0 |
| B7071001 | SAN ANTONIO | TX | | 09/08/2017 | | 971,120 | 0 | 0 | 0 | 0 | 0 | 0 | 20,263 | 20,263 | 0 | 0 | 0 |
| B8010401 | SAN ANTONIO | TX | | 03/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,022,413 | 1,022,413 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8012301 | SAN ANTONIO | TX | | 03/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,059,553 | 1,059,553 | 0 | 0 | 0 |
| B0041502 | SAN JUAN | TX | | 06/04/2010 | | 973,887 | 0 | 0 | 0 | 0 | 0 | 0 | 38,983 | 38,983 | 0 | 0 | 0 |
| B0061005 | SAN MARCOS | TX | | 08/20/2010 | | 208,266 | 0 | 0 | 0 | 0 | 0 | 0 | 7,482 | 7,482 | 0 | 0 | 0 |
| B4111003 | SAN MARCOS | TX | | 01/26/2015 | | 1,599,387 | 0 | 0 | 0 | 0 | 0 | 0 | 39,732 | 39,732 | 0 | 0 | 0 |
| B5072002 | SAN MARCOS | TX | | 09/11/2015 | | 677,894 | 0 | 0 | 0 | 0 | 0 | 0 | 16,062 | 16,062 | 0 | 0 | 0 |
| B0081601 | SAN SABA | TX | | 10/26/2010 | | 919,704 | 0 | 0 | 0 | 0 | 0 | 0 | 51,147 | 51,147 | 0 | 0 | 0 |
| B1052304 | SCHERTZ | TX | | 08/18/2011 | | 3,771,691 | 0 | 0 | 0 | 0 | 0 | 0 | 175,631 | 175,631 | 0 | 0 | 0 |
| A9021204 | SEGUIN | TX | | 04/16/2009 | | 330,345 | 0 | 0 | 0 | 0 | 0 | 0 | 19,675 | 19,675 | 0 | 0 | 0 |
| B4111301 | SEMINOLE | TX | | 02/27/2015 | | 918,686 | 0 | 0 | 0 | 0 | 0 | 0 | 24,975 | 24,975 | 0 | 0 | 0 |
| B3102301 | SHENANDOAH | TX | | 01/14/2014 | | 824,235 | 0 | 0 | 0 | 0 | 0 | 0 | 32,589 | 32,589 | 0 | 0 | 0 |
| B5111801 | SHENANDOAH | TX | | 03/03/2016 | | 1,316,447 | 0 | 0 | 0 | 0 | 0 | 0 | 31,079 | 31,079 | 0 | 0 | 0 |
| A9042001 | SHERMAN | TX | | 07/01/2009 | | 403,045 | 0 | 0 | 0 | 0 | 0 | 0 | 22,310 | 22,310 | 0 | 0 | 0 |
| A8093009 | SOUTH HOUSTON | TX | | 11/24/2008 | | 587,827 | 0 | 0 | 0 | 0 | 0 | 0 | 41,980 | 41,980 | 0 | 0 | 0 |
| B2021503 | SOUTHLAKE | TX | | 03/29/2012 | | 450,824 | 0 | 0 | 0 | 0 | 0 | 0 | 38,899 | 38,899 | 0 | 0 | 0 |
| B2021504 | SOUTHLAKE | TX | | 03/29/2012 | | 535,372 | 0 | 0 | 0 | 0 | 0 | 0 | 46,189 | 46,189 | 0 | 0 | 0 |
| A3051303 | SPRING | TX | | 07/30/2003 | | 280,658 | 0 | 0 | 0 | 0 | 0 | 0 | 41,791 | 41,791 | 0 | 0 | 0 |
| A5022203 | SPRING | TX | | 05/19/2005 | | 86,064 | 0 | 0 | 0 | 0 | 0 | 0 | 32,971 | 32,971 | 0 | 0 | 0 |
| A5100503 | SPRING | TX | | 12/31/2006 | | 364,642 | 0 | 0 | 0 | 0 | 0 | 0 | 7,799 | 7,799 | 0 | 0 | 0 |
| A7012301 | SPRING | TX | | 06/21/2007 | | 273,548 | 0 | 0 | 0 | 0 | 0 | 0 | 23,364 | 23,364 | 0 | 0 | 0 |
| A8010201 | SPRING | TX | | 03/10/2008 | | 539,645 | 0 | 0 | 0 | 0 | 0 | 0 | 12,718 | 12,718 | 0 | 0 | 0 |
| A8020701 | SPRING | TX | | 04/22/2008 | | 733,343 | 0 | 0 | 0 | 0 | 0 | 0 | 34,423 | 34,423 | 0 | 0 | 0 |
| A8022206 | SPRING | TX | | 05/12/2008 | | 603,130 | 0 | 0 | 0 | 0 | 0 | 0 | 36,791 | 36,791 | 0 | 0 | 0 |
| A8090312 | SPRING | TX | | 11/19/2008 | | 846,268 | 0 | 0 | 0 | 0 | 0 | 0 | 53,747 | 53,747 | 0 | 0 | 0 |
| B1031401 | SPRING | TX | | 05/05/2011 | | 594,209 | 0 | 0 | 0 | 0 | 0 | 0 | 16,949 | 16,949 | 0 | 0 | 0 |
| B1082201 | SPRING | TX | | 10/31/2011 | | 741,033 | 0 | 0 | 0 | 0 | 0 | 0 | 36,474 | 36,474 | 0 | 0 | 0 |
| B2050210 | SPRING | TX | | 06/28/2012 | | 831,515 | 0 | 0 | 0 | 0 | 0 | 0 | 25,683 | 25,683 | 0 | 0 | 0 |
| B3010301 | SPRING | TX | | 03/21/2013 | | 461,012 | 0 | 0 | 0 | 0 | 0 | 0 | 35,415 | 35,415 | 0 | 0 | 0 |
| B3011602 | SPRING | TX | | 03/08/2013 | | 1,084,078 | 0 | 0 | 0 | 0 | 0 | 0 | 47,004 | 47,004 | 0 | 0 | 0 |
| B4102202 | SPRING | TX | | 02/03/2015 | | 1,107,670 | 0 | 0 | 0 | 0 | 0 | 0 | 30,109 | 30,109 | 0 | 0 | 0 |
| B4111001 | SPRING | TX | | 02/06/2015 | | 241,456 | 0 | 0 | 0 | 0 | 0 | 0 | 6,873 | 6,873 | 0 | 0 | 0 |
| B5020903 | SPRING | TX | | 03/18/2015 | | 924,564 | 0 | 0 | 0 | 0 | 0 | 0 | 26,574 | 26,574 | 0 | 0 | 0 |
| B5020904 | SPRING | TX | | 03/18/2015 | | 1,312,849 | 0 | 0 | 0 | 0 | 0 | 0 | 37,727 | 37,727 | 0 | 0 | 0 |
| B6010602 | SPRING | TX | | 04/04/2016 | | 2,296,863 | 0 | 0 | 0 | 0 | 0 | 0 | 55,726 | 55,726 | 0 | 0 | 0 |
| A8060402 | STAFFORD | TX | | 08/18/2008 | | 200,294 | 0 | 0 | 0 | 0 | 0 | 0 | 9,134 | 9,134 | 0 | 0 | 0 |
| B4091101 | STAFFORD | TX | | 12/05/2014 | | 528,665 | 0 | 0 | 0 | 0 | 0 | 0 | 14,324 | 14,324 | 0 | 0 | 0 |
| B7100911 | STAFFORD | TX | | 12/22/2017 | | 5,600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,153,025 | 3,153,025 | 0 | 0 | 0 |
| B8020803 | STAFFORD | TX | | 05/01/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,139,000 | 4,139,000 | 0 | 0 | 0 |
| A4031006 | SUGAR LAND | TX | | 05/25/2004 | | 141,705 | 0 | 0 | 0 | 0 | 0 | 0 | 93,265 | 93,265 | 0 | 0 | 0 |
| B6032803 | SUGAR LAND | TX | | 06/01/2016 | | 4,969,040 | 0 | 0 | 0 | 0 | 0 | 0 | 121,153 | 121,153 | 0 | 0 | 0 |
| B7051202 | SUNNYVALE | TX | | 07/21/2017 | | 729,627 | 0 | 0 | 0 | 0 | 0 | 0 | 22,696 | 22,696 | 0 | 0 | 0 |
| B8052901 | TERRELL | TX | | 07/25/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 156,694 | 156,694 | 0 | 0 | 0 |
| B6041303 | THE COLONY | TX | | 06/10/2016 | | 1,777,067 | 0 | 0 | 0 | 0 | 0 | 0 | 60,283 | 60,283 | 0 | 0 | 0 |
| B6060602 | THE COLONY | TX | | 08/05/2016 | | 491,408 | 0 | 0 | 0 | 0 | 0 | 0 | 12,051 | 12,051 | 0 | 0 | 0 |
| A5080502 | TOMBALL | TX | | 11/10/2005 | | 452,562 | 0 | 0 | 0 | 0 | 0 | 0 | 23,394 | 23,394 | 0 | 0 | 0 |
| A7021901 | TOMBALL | TX | | 05/03/2007 | | 200,821 | 0 | 0 | 0 | 0 | 0 | 0 | 15,894 | 15,894 | 0 | 0 | 0 |
| B1081505 | TOMBALL | TX | | 11/14/2011 | | 727,708 | 0 | 0 | 0 | 0 | 0 | 0 | 35,191 | 35,191 | 0 | 0 | 0 |
| B2021401 | TOMBALL | TX | | 04/24/2012 | | 274,507 | 0 | 0 | 0 | 0 | 0 | 0 | 12,259 | 12,259 | 0 | 0 | 0 |
| B4121803 | TOMBALL | TX | | 03/12/2015 | | 366,065 | 0 | 0 | 0 | 0 | 0 | 0 | 9,741 | 9,741 | 0 | 0 | 0 |
| B6050502 | TOMBALL | TX | | 07/07/2016 | | 3,064,708 | 0 | 0 | 0 | 0 | 0 | 0 | 78,090 | 78,090 | 0 | 0 | 0 |
| B6111502 | TOMBALL | TX | | 02/06/2017 | | 1,375,685 | 0 | 0 | 0 | 0 | 0 | 0 | 46,601 | 46,601 | 0 | 0 | 0 |
| B1101001 | TYLER | TX | | 01/27/2012 | | 574,891 | 0 | 0 | 0 | 0 | 0 | 0 | 11,478 | 11,478 | 0 | 0 | 0 |
| B5050604 | TYLER | TX | | 07/28/2015 | | 1,274,830 | 0 | 0 | 0 | 0 | 0 | 0 | 31,083 | 31,083 | 0 | 0 | 0 |
| B3081902 | UNIVERSAL CITY | TX | | 10/22/2013 | | 310,755 | 0 | 0 | 0 | 0 | 0 | 0 | 8,519 | 8,519 | 0 | 0 | 0 |
| A9050102 | UVALDE | TX | | 07/20/2009 | | 721,232 | 0 | 0 | 0 | 0 | 0 | 0 | 20,737 | 20,737 | 0 | 0 | 0 |
| B1041503 | VICTORIA | TX | | 06/30/2011 | | 303,485 | 0 | 0 | 0 | 0 | 0 | 0 | 27,752 | 27,752 | 0 | 0 | 0 |
| B2031403 | VICTORIA | TX | | 05/24/2012 | | 1,641,489 | 0 | 0 | 0 | 0 | 0 | 0 | 48,351 | 48,351 | 0 | 0 | 0 |
| B2062903 | VICTORIA | TX | | 09/28/2012 | | 639,858 | 0 | 0 | 0 | 0 | 0 | 0 | 29,016 | 29,016 | 0 | 0 | 0 |
| B3070203 | VICTORIA | TX | | 09/25/2013 | | 236,086 | 0 | 0 | 0 | 0 | 0 | 0 | 16,853 | 16,853 | 0 | 0 | 0 |
| B8013101 | VICTORIA | TX | | 04/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,361,935 | 1,361,935 | 0 | 0 | 0 |
| B1102001 | WACO | TX | | 12/29/2011 | | 476,776 | 0 | 0 | 0 | 0 | 0 | 0 | 13,434 | 13,434 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B7100902 | WACO | TX | | 12/11/2017 | | 1,850,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,041,624 | 1,041,624 | 0 | 0 | 0 |
| B8091203 | WAXAHACHIE | TX | | 11/20/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 716,625 | 716,625 | 0 | 0 | 0 |
| A8111401 | WEATHERFORD | TX | | 01/22/2009 | | 606,705 | 0 | 0 | 0 | 0 | 0 | 0 | 37,046 | 37,046 | 0 | 0 | 0 |
| B6110403 | WEATHERFORD | TX | | 01/17/2017 | | 651,561 | 0 | 0 | 0 | 0 | 0 | 0 | 15,012 | 15,012 | 0 | 0 | 0 |
| A7022006 | WEBSTER | TX | | 05/09/2007 | | 402,321 | 0 | 0 | 0 | 0 | 0 | 0 | 19,946 | 19,946 | 0 | 0 | 0 |
| B2050701 | WEBSTER | TX | | 08/01/2012 | | 3,777,221 | 0 | 0 | 0 | 0 | 0 | 0 | 181,161 | 181,161 | 0 | 0 | 0 |
| B3092501 | WEBSTER | TX | | 11/25/2013 | | 1,015,024 | 0 | 0 | 0 | 0 | 0 | 0 | 28,467 | 28,467 | 0 | 0 | 0 |
| B6091903 | WEBSTER | TX | | 11/23/2016 | | 326,685 | 0 | 0 | 0 | 0 | 0 | 0 | 8,144 | 8,144 | 0 | 0 | 0 |
| B0041501 | WESLACO | TX | | 06/04/2010 | | 1,161,182 | 0 | 0 | 0 | 0 | 0 | 0 | 46,478 | 46,478 | 0 | 0 | 0 |
| B2122002 | WESLACO | TX | | 03/08/2013 | | 1,011,484 | 0 | 0 | 0 | 0 | 0 | 0 | 77,199 | 77,199 | 0 | 0 | 0 |
| A4091701 | WHITE SETTLEMENT | TX | | 11/22/2004 | | 326,865 | 0 | 0 | 0 | 0 | 0 | 0 | 40,005 | 40,005 | 0 | 0 | 0 |
| A8030701 | WICHITA FALLS | TX | | 05/19/2008 | | 205,128 | 0 | 0 | 0 | 0 | 0 | 0 | 7,857 | 7,857 | 0 | 0 | 0 |
| B2091305 | WICHITA FALLS | TX | | 12/19/2012 | | 318,793 | 0 | 0 | 0 | 0 | 0 | 0 | 9,082 | 9,082 | 0 | 0 | 0 |
| B4022401 | WICHITA FALLS | TX | | 05/30/2014 | | 1,137,558 | 0 | 0 | 0 | 0 | 0 | 0 | 32,130 | 32,130 | 0 | 0 | 0 |
| B5022301 | WICHITA FALLS | TX | | 03/24/2015 | | 4,192,973 | 0 | 0 | 0 | 0 | 0 | 0 | 113,302 | 113,302 | 0 | 0 | 0 |
| A2051307 | AMERICAN FORK | UT | | 08/01/2002 | | 1,355,371 | 0 | 0 | 0 | 0 | 0 | 0 | 115,194 | 115,194 | 0 | 0 | 0 |
| A8042101 | AMERICAN FORK | UT | | 07/11/2008 | | 496,466 | 0 | 0 | 0 | 0 | 0 | 0 | 20,094 | 20,094 | 0 | 0 | 0 |
| B2052201 | AMERICAN FORK | UT | | 08/23/2012 | | 781,477 | 0 | 0 | 0 | 0 | 0 | 0 | 37,486 | 37,486 | 0 | 0 | 0 |
| A7111901 | BOUNTIFUL | UT | | 01/14/2008 | | 165,172 | 0 | 0 | 0 | 0 | 0 | 0 | 17,183 | 17,183 | 0 | 0 | 0 |
| A9111702 | BOUNTIFUL | UT | | 01/15/2010 | | 331,796 | 0 | 0 | 0 | 0 | 0 | 0 | 17,098 | 17,098 | 0 | 0 | 0 |
| B5042201 | BRIGHAM CITY | UT | | 07/16/2015 | | 907,383 | 0 | 0 | 0 | 0 | 0 | 0 | 25,508 | 25,508 | 0 | 0 | 0 |
| B4121503 | CEDAR CITY | UT | | 01/30/2015 | | 542,651 | 0 | 0 | 0 | 0 | 0 | 0 | 20,021 | 20,021 | 0 | 0 | 0 |
| A8052902 | CENTERVILLE | UT | | 08/27/2008 | | 212,178 | 0 | 0 | 0 | 0 | 0 | 0 | 14,287 | 14,287 | 0 | 0 | 0 |
| A7082802 | CLEARFIELD | UT | | 10/26/2007 | | 274,574 | 0 | 0 | 0 | 0 | 0 | 0 | 12,592 | 12,592 | 0 | 0 | 0 |
| A9113007 | CLEARFIELD | UT | | 02/11/2010 | | 267,603 | 0 | 0 | 0 | 0 | 0 | 0 | 13,993 | 13,993 | 0 | 0 | 0 |
| B5050802 | CLEARFIELD | UT | | 07/29/2015 | | 607,759 | 0 | 0 | 0 | 0 | 0 | 0 | 16,050 | 16,050 | 0 | 0 | 0 |
| B5050804 | CLEARFIELD | UT | | 07/29/2015 | | 1,145,246 | 0 | 0 | 0 | 0 | 0 | 0 | 30,242 | 30,242 | 0 | 0 | 0 |
| A8090405 | CLINTON | UT | | 11/12/2008 | | 813,688 | 0 | 0 | 0 | 0 | 0 | 0 | 34,809 | 34,809 | 0 | 0 | 0 |
| B5031203 | CLINTON | UT | | 04/28/2015 | | 1,577,169 | 0 | 0 | 0 | 0 | 0 | 0 | 43,711 | 43,711 | 0 | 0 | 0 |
| B5042202 | CLINTON | UT | | 07/01/2015 | | 1,888,875 | 0 | 0 | 0 | 0 | 0 | 0 | 49,092 | 49,092 | 0 | 0 | 0 |
| B7101604 | DRAPER | UT | | 12/15/2017 | | 1,350,000 | 0 | 0 | 0 | 0 | 0 | 0 | 760,105 | 760,105 | 0 | 0 | 0 |
| A3011503 | FARMINGTON | UT | | 03/14/2003 | | 317,950 | 0 | 0 | 0 | 0 | 0 | 0 | 51,581 | 51,581 | 0 | 0 | 0 |
| A3061101 | HOLLADAY | UT | | 08/14/2003 | | 86,158 | 0 | 0 | 0 | 0 | 0 | 0 | 29,650 | 29,650 | 0 | 0 | 0 |
| A6101005 | KAYSVILLE | UT | | 12/28/2006 | | 634,990 | 0 | 0 | 0 | 0 | 0 | 0 | 29,058 | 29,058 | 0 | 0 | 0 |
| A7102303 | KAYSVILLE | UT | | 01/17/2008 | | 96,177 | 0 | 0 | 0 | 0 | 0 | 0 | 16,336 | 16,336 | 0 | 0 | 0 |
| A8052903 | LAYTON | UT | | 08/22/2008 | | 211,334 | 0 | 0 | 0 | 0 | 0 | 0 | 14,304 | 14,304 | 0 | 0 | 0 |
| B2021302 | LAYTON | UT | | 03/28/2012 | | 869,581 | 0 | 0 | 0 | 0 | 0 | 0 | 26,681 | 26,681 | 0 | 0 | 0 |
| B8020201 | LAYTON | UT | | 05/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,650,318 | 2,650,318 | 0 | 0 | 0 |
| B1112502 | LEHI | UT | | 02/29/2012 | | 857,300 | 0 | 0 | 0 | 0 | 0 | 0 | 29,804 | 29,804 | 0 | 0 | 0 |
| A7122103 | LOGAN | UT | | 03/12/2008 | | 361,774 | 0 | 0 | 0 | 0 | 0 | 0 | 15,700 | 15,700 | 0 | 0 | 0 |
| A8081905 | LOGAN | UT | | 10/24/2008 | | 378,613 | 0 | 0 | 0 | 0 | 0 | 0 | 14,054 | 14,054 | 0 | 0 | 0 |
| B0071503 | LOGAN | UT | | 09/29/2010 | | 660,717 | 0 | 0 | 0 | 0 | 0 | 0 | 34,114 | 34,114 | 0 | 0 | 0 |
| B3062104 | LOGAN | UT | | 09/30/2013 | | 1,146,128 | 0 | 0 | 0 | 0 | 0 | 0 | 122,615 | 122,615 | 0 | 0 | 0 |
| B6111005 | MAGNA | UT | | 02/16/2017 | | 451,128 | 0 | 0 | 0 | 0 | 0 | 0 | 10,697 | 10,697 | 0 | 0 | 0 |
| A4072602 | MIDVALE | UT | | 09/30/2004 | | 151,932 | 0 | 0 | 0 | 0 | 0 | 0 | 80,812 | 80,812 | 0 | 0 | 0 |
| A7122003 | MIDVALE | UT | | 02/08/2008 | | 619,290 | 0 | 0 | 0 | 0 | 0 | 0 | 26,331 | 26,331 | 0 | 0 | 0 |
| B1083010 | MIDVALE | UT | | 01/31/2012 | | 581,846 | 0 | 0 | 0 | 0 | 0 | 0 | 26,890 | 26,890 | 0 | 0 | 0 |
| A4030915 | MONTICELLO | UT | | 06/30/2004 | | 151,619 | 0 | 0 | 0 | 0 | 0 | 0 | 94,208 | 94,208 | 0 | 0 | 0 |
| B3070806 | MURRAY | UT | | 10/02/2013 | | 366,970 | 0 | 0 | 0 | 0 | 0 | 0 | 10,209 | 10,209 | 0 | 0 | 0 |
| B3103004 | MURRAY | UT | | 12/17/2013 | | 973,578 | 0 | 0 | 0 | 0 | 0 | 0 | 27,132 | 27,132 | 0 | 0 | 0 |
| B4011002 | MURRAY | UT | | 02/28/2014 | | 539,964 | 0 | 0 | 0 | 0 | 0 | 0 | 14,642 | 14,642 | 0 | 0 | 0 |
| B4042804 | MURRAY | UT | | 07/15/2014 | | 776,997 | 0 | 0 | 0 | 0 | 0 | 0 | 23,014 | 23,014 | 0 | 0 | 0 |
| A7060701 | NORTH SALT LAKE | UT | | 08/22/2007 | | 433,192 | 0 | 0 | 0 | 0 | 0 | 0 | 19,608 | 19,608 | 0 | 0 | 0 |
| A7110601 | NORTH SALT LAKE | UT | | 01/29/2008 | | 162,215 | 0 | 0 | 0 | 0 | 0 | 0 | 7,397 | 7,397 | 0 | 0 | 0 |
| A7010302 | OGDEN | UT | | 03/21/2007 | | 388,029 | 0 | 0 | 0 | 0 | 0 | 0 | 19,913 | 19,913 | 0 | 0 | 0 |
| A7013104 | OGDEN | UT | | 03/30/2007 | | 174,215 | 0 | 0 | 0 | 0 | 0 | 0 | 8,613 | 8,613 | 0 | 0 | 0 |
| A8022017 | OGDEN | UT | | 05/30/2008 | | 198,969 | 0 | 0 | 0 | 0 | 0 | 0 | 8,296 | 8,296 | 0 | 0 | 0 |
| B5050509 | OGDEN | UT | | 09/01/2015 | | 735,263 | 0 | 0 | 0 | 0 | 0 | 0 | 43,677 | 43,677 | 0 | 0 | 0 |
| A5091505 | OREM | UT | | 12/31/2006 | | 200,785 | 0 | 0 | 0 | 0 | 0 | 0 | 17,153 | 17,153 | 0 | 0 | 0 |
| B3010801 | OREM | UT | | 03/07/2013 | | 481,569 | 0 | 0 | 0 | 0 | 0 | 0 | 14,017 | 14,017 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B4073102 | OREM | UT | | 10/17/2014 | | 367,385 | 0 | 0 | 0 | 0 | 0 | 0 | 9,923 | 9,923 | 0 | 0 | 0 |
| B5022003 | OREM | UT | | 03/31/2015 | | 972,912 | 0 | 0 | 0 | 0 | 0 | 0 | 27,119 | 27,119 | 0 | 0 | 0 |
| B5041407 | OREM | UT | | 06/26/2015 | | 1,139,524 | 0 | 0 | 0 | 0 | 0 | 0 | 31,228 | 31,228 | 0 | 0 | 0 |
| B7030302 | OREM | UT | | 05/17/2017 | | 990,723 | 0 | 0 | 0 | 0 | 0 | 0 | 21,921 | 21,921 | 0 | 0 | 0 |
| B6032201 | PARK CITY | UT | | 08/10/2016 | | 1,403,318 | 0 | 0 | 0 | 0 | 0 | 0 | 34,974 | 34,974 | 0 | 0 | 0 |
| B6041305 | PARK CITY | UT | | 06/30/2016 | | 6,883,092 | 0 | 0 | 0 | 0 | 0 | 0 | 176,342 | 176,342 | 0 | 0 | 0 |
| B3041904 | PAYSON | UT | | 07/11/2013 | | 257,684 | 0 | 0 | 0 | 0 | 0 | 0 | 7,849 | 7,849 | 0 | 0 | 0 |
| B3110605 | PAYSON | UT | | 03/27/2014 | | 4,814,479 | 0 | 0 | 0 | 0 | 0 | 0 | 118,546 | 118,546 | 0 | 0 | 0 |
| B3052006 | PROVO | UT | | 08/20/2013 | | 591,278 | 0 | 0 | 0 | 0 | 0 | 0 | 26,687 | 26,687 | 0 | 0 | 0 |
| B3052007 | PROVO | UT | | 08/20/2013 | | 435,679 | 0 | 0 | 0 | 0 | 0 | 0 | 19,664 | 19,664 | 0 | 0 | 0 |
| B4111401 | RICHFIELD | UT | | 04/01/2015 | | 761,494 | 0 | 0 | 0 | 0 | 0 | 0 | 45,050 | 45,050 | 0 | 0 | 0 |
| A9092504 | RIVERTON | UT | | 11/10/2009 | | 359,746 | 0 | 0 | 0 | 0 | 0 | 0 | 14,754 | 14,754 | 0 | 0 | 0 |
| B1082204 | RIVERTON | UT | | 09/30/2011 | | 860,374 | 0 | 0 | 0 | 0 | 0 | 0 | 26,123 | 26,123 | 0 | 0 | 0 |
| B6061602 | RIVERTON | UT | | 08/22/2016 | | 988,814 | 0 | 0 | 0 | 0 | 0 | 0 | 25,062 | 25,062 | 0 | 0 | 0 |
| B6122002 | RIVERTON | UT | | 03/03/2017 | | 645,956 | 0 | 0 | 0 | 0 | 0 | 0 | 14,206 | 14,206 | 0 | 0 | 0 |
| A7082803 | ROY | UT | | 10/26/2007 | | 405,153 | 0 | 0 | 0 | 0 | 0 | 0 | 18,762 | 18,762 | 0 | 0 | 0 |
| A9111701 | ROY | UT | | 01/22/2010 | | 454,019 | 0 | 0 | 0 | 0 | 0 | 0 | 23,401 | 23,401 | 0 | 0 | 0 |
| A3030302 | SALT LAKE CITY | UT | | 06/09/2003 | | 85,320 | 0 | 0 | 0 | 0 | 0 | 0 | 31,370 | 31,370 | 0 | 0 | 0 |
| A5040402 | SALT LAKE CITY | UT | | 05/31/2005 | | 131,726 | 0 | 0 | 0 | 0 | 0 | 0 | 14,099 | 14,099 | 0 | 0 | 0 |
| A6102704 | SALT LAKE CITY | UT | | 01/22/2007 | | 340,877 | 0 | 0 | 0 | 0 | 0 | 0 | 15,474 | 15,474 | 0 | 0 | 0 |
| A7072606 | SALT LAKE CITY | UT | | 10/10/2007 | | 584,164 | 0 | 0 | 0 | 0 | 0 | 0 | 27,051 | 27,051 | 0 | 0 | 0 |
| A8021505 | SALT LAKE CITY | UT | | 04/28/2008 | | 361,077 | 0 | 0 | 0 | 0 | 0 | 0 | 16,684 | 16,684 | 0 | 0 | 0 |
| A8082503 | SALT LAKE CITY | UT | | 10/01/2008 | | 364,145 | 0 | 0 | 0 | 0 | 0 | 0 | 13,389 | 13,389 | 0 | 0 | 0 |
| B1110803 | SALT LAKE CITY | UT | | 12/29/2011 | | 523,180 | 0 | 0 | 0 | 0 | 0 | 0 | 15,752 | 15,752 | 0 | 0 | 0 |
| B3052008 | SALT LAKE CITY | UT | | 08/28/2013 | | 749,798 | 0 | 0 | 0 | 0 | 0 | 0 | 33,151 | 33,151 | 0 | 0 | 0 |
| B3062403 | SALT LAKE CITY | UT | | 08/28/2013 | | 658,455 | 0 | 0 | 0 | 0 | 0 | 0 | 18,828 | 18,828 | 0 | 0 | 0 |
| B4030301 | SALT LAKE CITY | UT | | 05/28/2014 | | 233,029 | 0 | 0 | 0 | 0 | 0 | 0 | 6,882 | 6,882 | 0 | 0 | 0 |
| B4121804 | SALT LAKE CITY | UT | | 05/11/2015 | | 508,623 | 0 | 0 | 0 | 0 | 0 | 0 | 13,376 | 13,376 | 0 | 0 | 0 |
| B5051903 | SALT LAKE CITY | UT | | 07/22/2015 | | 1,954,026 | 0 | 0 | 0 | 0 | 0 | 0 | 50,776 | 50,776 | 0 | 0 | 0 |
| B6110202 | SALT LAKE CITY | UT | | 01/03/2017 | | 4,218,044 | 0 | 0 | 0 | 0 | 0 | 0 | 102,250 | 102,250 | 0 | 0 | 0 |
| B6110202-1 | SALT LAKE CITY | UT | | 04/04/2017 | | 987,507 | 0 | 0 | 0 | 0 | 0 | 0 | 22,237 | 22,237 | 0 | 0 | 0 |
| B7031002 | SALT LAKE CITY | UT | | 05/25/2017 | | 2,097,272 | 0 | 0 | 0 | 0 | 0 | 0 | 45,593 | 45,593 | 0 | 0 | 0 |
| A5030304 | SANDY | UT | | 05/17/2005 | | 129,654 | 0 | 0 | 0 | 0 | 0 | 0 | 15,000 | 15,000 | 0 | 0 | 0 |
| A7092114 | SANDY | UT | | 12/19/2007 | | 319,996 | 0 | 0 | 0 | 0 | 0 | 0 | 14,332 | 14,332 | 0 | 0 | 0 |
| B1032505 | SOUTH JORDAN | UT | | 05/25/2011 | | 1,209,703 | 0 | 0 | 0 | 0 | 0 | 0 | 46,803 | 46,803 | 0 | 0 | 0 |
| B2032202 | SOUTH JORDAN | UT | | 06/15/2012 | | 784,552 | 0 | 0 | 0 | 0 | 0 | 0 | 23,263 | 23,263 | 0 | 0 | 0 |
| B3031311 | SOUTH JORDAN | UT | | 05/30/2013 | | 471,169 | 0 | 0 | 0 | 0 | 0 | 0 | 21,955 | 21,955 | 0 | 0 | 0 |
| B7042501 | SOUTH OGDEN | UT | | 08/01/2017 | | 3,328,160 | 0 | 0 | 0 | 0 | 0 | 0 | 71,098 | 71,098 | 0 | 0 | 0 |
| B5122801 | SOUTH SALT LAKE CITY | UT | | 02/01/2016 | | 886,926 | 0 | 0 | 0 | 0 | 0 | 0 | 22,492 | 22,492 | 0 | 0 | 0 |
| B2031604 | SPANISH FORK | UT | | 06/11/2012 | | 926,437 | 0 | 0 | 0 | 0 | 0 | 0 | 27,846 | 27,846 | 0 | 0 | 0 |
| B6040401 | SPANISH FORK | UT | | 06/16/2016 | | 1,048,660 | 0 | 0 | 0 | 0 | 0 | 0 | 25,998 | 25,998 | 0 | 0 | 0 |
| B2060102 | SPRINGVILLE | UT | | 07/30/2012 | | 951,775 | 0 | 0 | 0 | 0 | 0 | 0 | 29,203 | 29,203 | 0 | 0 | 0 |
| B5021901 | SPRINGVILLE | UT | | 05/27/2015 | | 3,025,542 | 0 | 0 | 0 | 0 | 0 | 0 | 105,961 | 105,961 | 0 | 0 | 0 |
| A3041501 | TAYLORSVILLE | UT | | 07/11/2003 | | 141,090 | 0 | 0 | 0 | 0 | 0 | 0 | 50,091 | 50,091 | 0 | 0 | 0 |
| A8082901 | TAYLORSVILLE | UT | | 10/24/2008 | | 204,420 | 0 | 0 | 0 | 0 | 0 | 0 | 7,678 | 7,678 | 0 | 0 | 0 |
| B5032503 | TAYLORSVILLE | UT | | 07/10/2015 | | 1,301,419 | 0 | 0 | 0 | 0 | 0 | 0 | 34,364 | 34,364 | 0 | 0 | 0 |
| A7052502 | TOOELE | UT | | 08/15/2007 | | 908,049 | 0 | 0 | 0 | 0 | 0 | 0 | 27,675 | 27,675 | 0 | 0 | 0 |
| B2062205 | VERNAL | UT | | 09/28/2012 | | 2,524,445 | 0 | 0 | 0 | 0 | 0 | 0 | 121,300 | 121,300 | 0 | 0 | 0 |
| B2062206 | VERNAL | UT | | 09/28/2012 | | 863,599 | 0 | 0 | 0 | 0 | 0 | 0 | 41,504 | 41,504 | 0 | 0 | 0 |
| A8081403 | WEST BOUNTIFUL | UT | | 10/27/2008 | | 337,159 | 0 | 0 | 0 | 0 | 0 | 0 | 12,275 | 12,275 | 0 | 0 | 0 |
| A9120401 | WEST BOUNTIFUL | UT | | 01/27/2010 | | 1,284,738 | 0 | 0 | 0 | 0 | 0 | 0 | 67,246 | 67,246 | 0 | 0 | 0 |
| A6100401 | WEST JORDAN | UT | | 12/15/2006 | | 240,680 | 0 | 0 | 0 | 0 | 0 | 0 | 21,956 | 21,956 | 0 | 0 | 0 |
| B6111801 | WEST JORDAN | UT | | 02/13/2017 | | 1,121,723 | 0 | 0 | 0 | 0 | 0 | 0 | 26,137 | 26,137 | 0 | 0 | 0 |
| B7092801 | WEST JORDAN | UT | | 11/27/2017 | | 619,020 | 0 | 0 | 0 | 0 | 0 | 0 | 14,210 | 14,210 | 0 | 0 | 0 |
| A7061204 | WEST VALLEY | UT | | 07/31/2007 | | 269,569 | 0 | 0 | 0 | 0 | 0 | 0 | 12,910 | 12,910 | 0 | 0 | 0 |
| A6082104 | WEST VALLEY CITY | UT | | 12/31/2006 | | 317,665 | 0 | 0 | 0 | 0 | 0 | 0 | 16,510 | 16,510 | 0 | 0 | 0 |
| A7040506 | WEST VALLEY CITY | UT | | 06/21/2007 | | 612,515 | 0 | 0 | 0 | 0 | 0 | 0 | 52,012 | 52,012 | 0 | 0 | 0 |
| A7052104 | WEST VALLEY CITY | UT | | 08/14/2007 | | 816,964 | 0 | 0 | 0 | 0 | 0 | 0 | 369,797 | 369,797 | 0 | 0 | 0 |
| B3051602 | WEST VALLEY CITY | UT | | 08/27/2013 | | 428,276 | 0 | 0 | 0 | 0 | 0 | 0 | 12,970 | 12,970 | 0 | 0 | 0 |
| B7112202 | WEST VALLEY CITY | UT | | 02/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,447,639 | 1,447,639 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A4051402 | WOODS CROSS | UT | | 08/05/2004 | | 80,473 | 0 | 0 | 0 | 0 | 0 | 0 | 44,938 | 44,938 | 0 | 0 | 0 |
| A7112002 | WOODS CROSS | UT | | 01/10/2008 | | 207,312 | 0 | 0 | 0 | 0 | 0 | 0 | 9,232 | 9,232 | 0 | 0 | 0 |
| B2062103 | ANNANDALE | VA | | 09/28/2012 | | 586,700 | 0 | 0 | 0 | 0 | 0 | 0 | 48,840 | 48,840 | 0 | 0 | 0 |
| B1031802 | ASHLAND | VA | | 05/31/2011 | | 282,377 | 0 | 0 | 0 | 0 | 0 | 0 | 27,905 | 27,905 | 0 | 0 | 0 |
| B7051508 | BEALETON | VA | | 08/17/2017 | | 3,083,727 | 0 | 0 | 0 | 0 | 0 | 0 | 72,790 | 72,790 | 0 | 0 | 0 |
| A8030505 | CHESAPEAKE | VA | | 05/22/2008 | | 432,262 | 0 | 0 | 0 | 0 | 0 | 0 | 17,006 | 17,006 | 0 | 0 | 0 |
| A8122302 | CHESAPEAKE | VA | | 02/26/2009 | | 476,526 | 0 | 0 | 0 | 0 | 0 | 0 | 20,370 | 20,370 | 0 | 0 | 0 |
| B2080902 | CHESAPEAKE | VA | | 10/04/2012 | | 477,024 | 0 | 0 | 0 | 0 | 0 | 0 | 14,545 | 14,545 | 0 | 0 | 0 |
| B3101506 | CHESTER | VA | | 12/19/2013 | | 1,174,662 | 0 | 0 | 0 | 0 | 0 | 0 | 46,766 | 46,766 | 0 | 0 | 0 |
| B2041207 | CULPEPER | VA | | 08/16/2012 | | 233,082 | 0 | 0 | 0 | 0 | 0 | 0 | 18,815 | 18,815 | 0 | 0 | 0 |
| B3050903 | CULPEPER | VA | | 07/24/2013 | | 368,290 | 0 | 0 | 0 | 0 | 0 | 0 | 15,736 | 15,736 | 0 | 0 | 0 |
| B3050903-1 | CULPEPER | VA | | 12/11/2014 | | 227,269 | 0 | 0 | 0 | 0 | 0 | 0 | 9,686 | 9,686 | 0 | 0 | 0 |
| B6062402 | DANVILLE | VA | | 08/25/2016 | | 645,145 | 0 | 0 | 0 | 0 | 0 | 0 | 34,692 | 34,692 | 0 | 0 | 0 |
| B2011801 | FAIRFAX | VA | | 04/02/2012 | | 247,268 | 0 | 0 | 0 | 0 | 0 | 0 | 5,224 | 5,224 | 0 | 0 | 0 |
| B4051203 | FAIRFAX STATION | VA | | 07/30/2014 | | 1,722,481 | 0 | 0 | 0 | 0 | 0 | 0 | 49,531 | 49,531 | 0 | 0 | 0 |
| B3021104 | FALLS CHURCH | VA | | 04/11/2013 | | 1,715,756 | 0 | 0 | 0 | 0 | 0 | 0 | 132,122 | 132,122 | 0 | 0 | 0 |
| A6053103 | FREDERICKSBURG | VA | | 08/15/2006 | | 773,881 | 0 | 0 | 0 | 0 | 0 | 0 | 114,752 | 114,752 | 0 | 0 | 0 |
| A6090501 | FREDERICKSBURG | VA | | 01/18/2007 | | 1,403,194 | 0 | 0 | 0 | 0 | 0 | 0 | 115,149 | 115,149 | 0 | 0 | 0 |
| B4100303 | FREDERICKSBURG | VA | | 12/29/2014 | | 3,300,124 | 0 | 0 | 0 | 0 | 0 | 0 | 63,828 | 63,828 | 0 | 0 | 0 |
| B7100601 | FRONT ROYAL | VA | | 12/12/2017 | | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 562,261 | 562,261 | 0 | 0 | 0 |
| A4050701 | GRAFTON | VA | | 08/04/2004 | | 366,366 | 0 | 0 | 0 | 0 | 0 | 0 | 130,188 | 130,188 | 0 | 0 | 0 |
| B2091202 | HAMPTON | VA | | 12/20/2012 | | 1,275,317 | 0 | 0 | 0 | 0 | 0 | 0 | 36,293 | 36,293 | 0 | 0 | 0 |
| B3022705 | HAMPTON | VA | | 06/28/2013 | | 1,757,282 | 0 | 0 | 0 | 0 | 0 | 0 | 79,647 | 79,647 | 0 | 0 | 0 |
| B6082304 | HARRISONBURG | VA | | 11/18/2016 | | 1,258,266 | 0 | 0 | 0 | 0 | 0 | 0 | 30,840 | 30,840 | 0 | 0 | 0 |
| B8032201 | KILMARNOCK | VA | | 06/06/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,811,435 | 1,811,435 | 0 | 0 | 0 |
| A7022603 | KING GEORGE | VA | | 05/24/2007 | | 1,931,192 | 0 | 0 | 0 | 0 | 0 | 0 | 93,959 | 93,959 | 0 | 0 | 0 |
| A2092701 | LEESBURG | VA | | 12/16/2002 | | 226,493 | 0 | 0 | 0 | 0 | 0 | 0 | 38,902 | 38,902 | 0 | 0 | 0 |
| A7030805 | LEESBURG | VA | | 05/18/2007 | | 421,669 | 0 | 0 | 0 | 0 | 0 | 0 | 20,516 | 20,516 | 0 | 0 | 0 |
| B4052201 | LEESBURG | VA | | 09/12/2014 | | 134,859 | 0 | 0 | 0 | 0 | 0 | 0 | 3,722 | 3,722 | 0 | 0 | 0 |
| B2021301 | LORTON | VA | | 05/03/2012 | | 718,493 | 0 | 0 | 0 | 0 | 0 | 0 | 21,451 | 21,451 | 0 | 0 | 0 |
| A6020202 | MANASSAS PARK | VA | | 12/31/2006 | | 128,860 | 0 | 0 | 0 | 0 | 0 | 0 | 35,058 | 35,058 | 0 | 0 | 0 |
| B0040507 | MIDLOTHIAN | VA | | 07/21/2010 | | 143,414 | 0 | 0 | 0 | 0 | 0 | 0 | 5,636 | 5,636 | 0 | 0 | 0 |
| A4071601 | NEWPORT NEWS | VA | | 11/01/2004 | | 496,285 | 0 | 0 | 0 | 0 | 0 | 0 | 155,462 | 155,462 | 0 | 0 | 0 |
| B6051604 | NEWPORT NEWS | VA | | 07/26/2016 | | 7,205,949 | 0 | 0 | 0 | 0 | 0 | 0 | 128,830 | 128,830 | 0 | 0 | 0 |
| B6051604-1 | NEWPORT NEWS | VA | | 12/07/2016 | | 1,025,871 | 0 | 0 | 0 | 0 | 0 | 0 | 17,593 | 17,593 | 0 | 0 | 0 |
| B8020604 | NEWPORT NEWS | VA | | 05/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,414,453 | 1,414,453 | 0 | 0 | 0 |
| A8120503 | NORFOLK | VA | | 01/28/2009 | | 943,383 | 0 | 0 | 0 | 0 | 0 | 0 | 38,915 | 38,915 | 0 | 0 | 0 |
| B3041801 | NORFOLK | VA | | 06/27/2013 | | 730,466 | 0 | 0 | 0 | 0 | 0 | 0 | 32,109 | 32,109 | 0 | 0 | 0 |
| A8021402 | PETERSBURG | VA | | 04/30/2008 | | 608,079 | 0 | 0 | 0 | 0 | 0 | 0 | 26,368 | 26,368 | 0 | 0 | 0 |
| B8072601 | POQUOSON | VA | | 10/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,245,515 | 5,245,515 | 0 | 0 | 0 |
| A7110902 | PORTSMOUTH | VA | | 01/25/2008 | | 328,538 | 0 | 0 | 0 | 0 | 0 | 0 | 14,851 | 14,851 | 0 | 0 | 0 |
| B1092901 | PRINCE GEORGE | VA | | 12/14/2011 | | 1,658,262 | 0 | 0 | 0 | 0 | 0 | 0 | 48,600 | 48,600 | 0 | 0 | 0 |
| A8013101 | QUINTON | VA | | 04/30/2008 | | 776,424 | 0 | 0 | 0 | 0 | 0 | 0 | 33,803 | 33,803 | 0 | 0 | 0 |
| A5110402 | RICHMOND | VA | | 12/31/2006 | | 203,173 | 0 | 0 | 0 | 0 | 0 | 0 | 8,145 | 8,145 | 0 | 0 | 0 |
| A51104023 | RICHMOND | VA | | 12/30/2008 | | 20,110 | 0 | 0 | 0 | 0 | 0 | 0 | 812 | 812 | 0 | 0 | 0 |
| A6102502 | RICHMOND | VA | | 01/10/2007 | | 219,447 | 0 | 0 | 0 | 0 | 0 | 0 | 19,902 | 19,902 | 0 | 0 | 0 |
| A8011801 | RICHMOND | VA | | 03/27/2008 | | 576,441 | 0 | 0 | 0 | 0 | 0 | 0 | 25,371 | 25,371 | 0 | 0 | 0 |
| B1012606 | RICHMOND | VA | | 05/31/2011 | | 1,300,146 | 0 | 0 | 0 | 0 | 0 | 0 | 38,586 | 38,586 | 0 | 0 | 0 |
| B1082602 | RICHMOND | VA | | 11/08/2011 | | 1,519,831 | 0 | 0 | 0 | 0 | 0 | 0 | 44,264 | 44,264 | 0 | 0 | 0 |
| B3101505 | RICHMOND | VA | | 05/19/2014 | | 1,230,968 | 0 | 0 | 0 | 0 | 0 | 0 | 47,140 | 47,140 | 0 | 0 | 0 |
| B3101603 | RICHMOND | VA | | 01/21/2014 | | 963,869 | 0 | 0 | 0 | 0 | 0 | 0 | 25,912 | 25,912 | 0 | 0 | 0 |
| B5032405 | RICHMOND | VA | | 05/20/2015 | | 6,554,249 | 0 | 0 | 0 | 0 | 0 | 0 | 180,595 | 180,595 | 0 | 0 | 0 |
| B6040601 | RICHMOND | VA | | 06/23/2016 | | 898,327 | 0 | 0 | 0 | 0 | 0 | 0 | 22,640 | 22,640 | 0 | 0 | 0 |
| B6120502 | RICHMOND | VA | | 03/27/2017 | | 678,331 | 0 | 0 | 0 | 0 | 0 | 0 | 21,375 | 21,375 | 0 | 0 | 0 |
| A7110107 | ROANOKE | VA | | 01/17/2008 | | 234,145 | 0 | 0 | 0 | 0 | 0 | 0 | 18,159 | 18,159 | 0 | 0 | 0 |
| W5042201 | STAFFORD | VA | | 05/29/2015 | | 3,972,337 | 0 | 0 | 0 | 0 | 0 | 0 | 43,702 | 43,702 | 0 | 0 | 0 |
| A2112002 | STERLING | VA | | 04/30/2003 | | 340,628 | 0 | 0 | 0 | 0 | 0 | 0 | 39,595 | 39,595 | 0 | 0 | 0 |
| A3050606 | STERLING | VA | | 08/13/2003 | | 1,195,255 | 0 | 0 | 0 | 0 | 0 | 0 | 68,904 | 68,904 | 0 | 0 | 0 |
| A3050607 | STERLING | VA | | 08/13/2003 | | 432,420 | 0 | 0 | 0 | 0 | 0 | 0 | 24,931 | 24,931 | 0 | 0 | 0 |
| B0042704 | SUFFOLK | VA | | 06/29/2010 | | 674,225 | 0 | 0 | 0 | 0 | 0 | 0 | 26,993 | 26,993 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B7020601 | TROY | VA | | 04/20/2017 | | 756,773 | 0 | 0 | 0 | 0 | 0 | 0 | 24,659 | 24,659 | 0 | 0 | 0 |
| A3050608 | VIENNA | VA | | 08/13/2003 | | 445,546 | 0 | 0 | 0 | 0 | 0 | 0 | 25,684 | 25,684 | 0 | 0 | 0 |
| B3050902 | VIENNA | VA | | 07/19/2013 | | 1,774,488 | 0 | 0 | 0 | 0 | 0 | 0 | 76,924 | 76,924 | 0 | 0 | 0 |
| A4081103 | VIRGINIA BEACH | VA | | 10/28/2004 | | 610,498 | 0 | 0 | 0 | 0 | 0 | 0 | 73,145 | 73,145 | 0 | 0 | 0 |
| A5060203 | VIRGINIA BEACH | VA | | 08/12/2005 | | 163,380 | 0 | 0 | 0 | 0 | 0 | 0 | 56,735 | 56,735 | 0 | 0 | 0 |
| B2050101 | VIRGINIA BEACH | VA | | 07/19/2012 | | 1,148,686 | 0 | 0 | 0 | 0 | 0 | 0 | 34,291 | 34,291 | 0 | 0 | 0 |
| B4040205 | VIRGINIA BEACH | VA | | 07/01/2014 | | 972,749 | 0 | 0 | 0 | 0 | 0 | 0 | 62,555 | 62,555 | 0 | 0 | 0 |
| B4102801 | VIRGINIA BEACH | VA | | 01/23/2015 | | 574,517 | 0 | 0 | 0 | 0 | 0 | 0 | 22,714 | 22,714 | 0 | 0 | 0 |
| B6072001 | VIRGINIA BEACH | VA | | 10/05/2016 | | 529,938 | 0 | 0 | 0 | 0 | 0 | 0 | 5,366 | 5,366 | 0 | 0 | 0 |
| B7072603 | VIRGINIA BEACH | VA | | 10/17/2017 | | 484,238 | 0 | 0 | 0 | 0 | 0 | 0 | 21,773 | 21,773 | 0 | 0 | 0 |
| B7072604 | VIRGINIA BEACH | VA | | 10/17/2017 | | 399,945 | 0 | 0 | 0 | 0 | 0 | 0 | 17,981 | 17,981 | 0 | 0 | 0 |
| A7082103 | WILLIAMSBURG | VA | | 11/27/2007 | | 264,595 | 0 | 0 | 0 | 0 | 0 | 0 | 7,798 | 7,798 | 0 | 0 | 0 |
| B2122703 | WILLIAMSBURG | VA | | 03/29/2013 | | 796,845 | 0 | 0 | 0 | 0 | 0 | 0 | 57,639 | 57,639 | 0 | 0 | 0 |
| B3102201 | WINCHESTER | VA | | 12/04/2013 | | 779,879 | 0 | 0 | 0 | 0 | 0 | 0 | 20,178 | 20,178 | 0 | 0 | 0 |
| A9042801 | WOODBRIDGE | VA | | 07/20/2009 | | 455,964 | 0 | 0 | 0 | 0 | 0 | 0 | 26,420 | 26,420 | 0 | 0 | 0 |
| B1060603 | ZION CROSSROADS | VA | | 08/11/2011 | | 1,767,738 | 0 | 0 | 0 | 0 | 0 | 0 | 51,957 | 51,957 | 0 | 0 | 0 |
| A9042201 | ALGONA | WA | | 06/12/2009 | | 2,326,723 | 0 | 0 | 0 | 0 | 0 | 0 | 202,875 | 202,875 | 0 | 0 | 0 |
| B4082608 | ARLINGTON | WA | | 10/31/2014 | | 2,856,146 | 0 | 0 | 0 | 0 | 0 | 0 | 116,612 | 116,612 | 0 | 0 | 0 |
| A9101604 | AUBURN | WA | | 12/30/2009 | | 769,612 | 0 | 0 | 0 | 0 | 0 | 0 | 49,805 | 49,805 | 0 | 0 | 0 |
| B0060703 | AUBURN | WA | | 08/18/2010 | | 786,457 | 0 | 0 | 0 | 0 | 0 | 0 | 81,078 | 81,078 | 0 | 0 | 0 |
| B3042605 | AUBURN | WA | | 09/11/2013 | | 339,811 | 0 | 0 | 0 | 0 | 0 | 0 | 23,456 | 23,456 | 0 | 0 | 0 |
| B2010502 | BATTLE GROUND | WA | | 03/15/2012 | | 801,769 | 0 | 0 | 0 | 0 | 0 | 0 | 24,275 | 24,275 | 0 | 0 | 0 |
| B2060808 | BELLEVUE | WA | | 08/10/2012 | | 725,831 | 0 | 0 | 0 | 0 | 0 | 0 | 23,360 | 23,360 | 0 | 0 | 0 |
| B3060301 | BELLEVUE | WA | | 10/18/2013 | | 658,690 | 0 | 0 | 0 | 0 | 0 | 0 | 19,137 | 19,137 | 0 | 0 | 0 |
| B5020401 | BELLEVUE | WA | | 05/06/2015 | | 1,550,369 | 0 | 0 | 0 | 0 | 0 | 0 | 41,407 | 41,407 | 0 | 0 | 0 |
| B8011901 | BELLEVUE | WA | | 03/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,683,836 | 7,683,836 | 0 | 0 | 0 |
| B1080103 | BELLINGHAM | WA | | 10/13/2011 | | 780,764 | 0 | 0 | 0 | 0 | 0 | 0 | 23,213 | 23,213 | 0 | 0 | 0 |
| B1080105 | BELLINGHAM | WA | | 10/13/2011 | | 1,419,204 | 0 | 0 | 0 | 0 | 0 | 0 | 95,600 | 95,600 | 0 | 0 | 0 |
| A4041602 | BOTHELL | WA | | 07/06/2004 | | 94,523 | 0 | 0 | 0 | 0 | 0 | 0 | 55,627 | 55,627 | 0 | 0 | 0 |
| B2052301 | BOTHELL | WA | | 07/20/2012 | | 1,693,480 | 0 | 0 | 0 | 0 | 0 | 0 | 142,256 | 142,256 | 0 | 0 | 0 |
| B4061103 | BOTHELL | WA | | 07/30/2014 | | 5,230,536 | 0 | 0 | 0 | 0 | 0 | 0 | 128,793 | 128,793 | 0 | 0 | 0 |
| B2040401 | BREMERTON | WA | | 06/29/2012 | | 245,487 | 0 | 0 | 0 | 0 | 0 | 0 | 11,301 | 11,301 | 0 | 0 | 0 |
| B1031104 | BURIEN | WA | | 05/26/2011 | | 395,699 | 0 | 0 | 0 | 0 | 0 | 0 | 11,752 | 11,752 | 0 | 0 | 0 |
| B1031603 | BURIEN | WA | | 05/26/2011 | | 332,438 | 0 | 0 | 0 | 0 | 0 | 0 | 13,141 | 13,141 | 0 | 0 | 0 |
| B2041202 | BURIEN | WA | | 06/21/2012 | | 647,198 | 0 | 0 | 0 | 0 | 0 | 0 | 19,454 | 19,454 | 0 | 0 | 0 |
| B3020703 | BURIEN | WA | | 04/26/2013 | | 1,622,849 | 0 | 0 | 0 | 0 | 0 | 0 | 72,428 | 72,428 | 0 | 0 | 0 |
| A9021905 | BURLINGTON | WA | | 04/15/2009 | | 521,558 | 0 | 0 | 0 | 0 | 0 | 0 | 22,217 | 22,217 | 0 | 0 | 0 |
| A9060801 | BURLINGTON | WA | | 07/31/2009 | | 818,414 | 0 | 0 | 0 | 0 | 0 | 0 | 49,454 | 49,454 | 0 | 0 | 0 |
| A90608013 | BURLINGTON | WA | | 07/30/2010 | | 144,381 | 0 | 0 | 0 | 0 | 0 | 0 | 8,725 | 8,725 | 0 | 0 | 0 |
| B1082503 | BURLINGTON | WA | | 12/20/2011 | | 1,146,539 | 0 | 0 | 0 | 0 | 0 | 0 | 34,968 | 34,968 | 0 | 0 | 0 |
| B8051802 | BURLINGTON | WA | | 08/13/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,352,235 | 1,352,235 | 0 | 0 | 0 |
| B0011102 | CENTRALIA | WA | | 03/18/2010 | | 948,761 | 0 | 0 | 0 | 0 | 0 | 0 | 54,518 | 54,518 | 0 | 0 | 0 |
| B0120811 | EDMONDS | WA | | 03/01/2011 | | 289,101 | 0 | 0 | 0 | 0 | 0 | 0 | 8,378 | 8,378 | 0 | 0 | 0 |
| B2120604 | EDMONDS | WA | | 02/27/2013 | | 1,702,734 | 0 | 0 | 0 | 0 | 0 | 0 | 52,740 | 52,740 | 0 | 0 | 0 |
| A9111101 | EVERETT | WA | | 01/29/2010 | | 1,455,867 | 0 | 0 | 0 | 0 | 0 | 0 | 58,884 | 58,884 | 0 | 0 | 0 |
| A9111101-1 | EVERETT | WA | | 01/12/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 901,820 | 901,820 | 0 | 0 | 0 |
| B0020503 | EVERETT | WA | | 03/31/2010 | | 249,487 | 0 | 0 | 0 | 0 | 0 | 0 | 12,016 | 12,016 | 0 | 0 | 0 |
| B1020302 | EVERETT | WA | | 03/31/2011 | | 992,233 | 0 | 0 | 0 | 0 | 0 | 0 | 33,932 | 33,932 | 0 | 0 | 0 |
| B1082501 | EVERETT | WA | | 12/20/2011 | | 429,922 | 0 | 0 | 0 | 0 | 0 | 0 | 13,119 | 13,119 | 0 | 0 | 0 |
| B2011603 | EVERETT | WA | | 03/06/2012 | | 497,391 | 0 | 0 | 0 | 0 | 0 | 0 | 15,263 | 15,263 | 0 | 0 | 0 |
| B3013010 | EVERETT | WA | | 05/01/2013 | | 638,082 | 0 | 0 | 0 | 0 | 0 | 0 | 28,556 | 28,556 | 0 | 0 | 0 |
| B3022101 | EVERETT | WA | | 05/21/2013 | | 1,227,046 | 0 | 0 | 0 | 0 | 0 | 0 | 35,248 | 35,248 | 0 | 0 | 0 |
| B3031906 | EVERETT | WA | | 05/31/2013 | | 729,440 | 0 | 0 | 0 | 0 | 0 | 0 | 22,498 | 22,498 | 0 | 0 | 0 |
| B3050302 | EVERETT | WA | | 07/26/2013 | | 1,009,334 | 0 | 0 | 0 | 0 | 0 | 0 | 30,749 | 30,749 | 0 | 0 | 0 |
| B6011502 | EVERETT | WA | | 04/08/2016 | | 2,162,832 | 0 | 0 | 0 | 0 | 0 | 0 | 54,233 | 54,233 | 0 | 0 | 0 |
| B7032706 | EVERETT | WA | | 07/19/2017 | | 1,541,072 | 0 | 0 | 0 | 0 | 0 | 0 | 34,306 | 34,306 | 0 | 0 | 0 |
| B8011802 | EVERETT | WA | | 04/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 336,455 | 336,455 | 0 | 0 | 0 |
| B1092902 | FEDERAL WAY | WA | | 11/16/2011 | | 746,704 | 0 | 0 | 0 | 0 | 0 | 0 | 22,342 | 22,342 | 0 | 0 | 0 |
| B2040402 | FEDERAL WAY | WA | | 06/29/2012 | | 267,608 | 0 | 0 | 0 | 0 | 0 | 0 | 12,312 | 12,312 | 0 | 0 | 0 |
| B2121206 | FEDERAL WAY | WA | | 02/15/2013 | | 528,226 | 0 | 0 | 0 | 0 | 0 | 0 | 32,581 | 32,581 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3032001 | FEDERAL WAY | WA | | 06/28/2013 | | 493,616 | 0 | 0 | 0 | 0 | 0 | 0 | 22,373 | 22,373 | 0 | 0 | 0 |
| B3041201 | FEDERAL WAY | WA | | 06/27/2013 | | 469,690 | 0 | 0 | 0 | 0 | 0 | 0 | 14,599 | 14,599 | 0 | 0 | 0 |
| B3042606 | FEDERAL WAY | WA | | 09/04/2013 | | 210,775 | 0 | 0 | 0 | 0 | 0 | 0 | 14,552 | 14,552 | 0 | 0 | 0 |
| B3042607 | FEDERAL WAY | WA | | 08/28/2013 | | 811,890 | 0 | 0 | 0 | 0 | 0 | 0 | 56,612 | 56,612 | 0 | 0 | 0 |
| B7021801 | FEDERAL WAY | WA | | 05/01/2017 | | 1,162,321 | 0 | 0 | 0 | 0 | 0 | 0 | 25,266 | 25,266 | 0 | 0 | 0 |
| B7032101 | FEDERAL WAY | WA | | 06/28/2017 | | 4,151,385 | 0 | 0 | 0 | 0 | 0 | 0 | 89,722 | 89,722 | 0 | 0 | 0 |
| B4111701 | FERNDALE | WA | | 01/21/2015 | | 1,176,063 | 0 | 0 | 0 | 0 | 0 | 0 | 29,290 | 29,290 | 0 | 0 | 0 |
| B4072802 | FIFE | WA | | 09/22/2014 | | 676,072 | 0 | 0 | 0 | 0 | 0 | 0 | 18,085 | 18,085 | 0 | 0 | 0 |
| B8052501 | FIRCREST | WA | | 08/03/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 935,455 | 935,455 | 0 | 0 | 0 |
| B3031905 | KENNEWICK | WA | | 07/17/2013 | | 1,322,607 | 0 | 0 | 0 | 0 | 0 | 0 | 40,284 | 40,284 | 0 | 0 | 0 |
| B6021203 | KENNEWICK | WA | | 05/10/2016 | | 645,784 | 0 | 0 | 0 | 0 | 0 | 0 | 15,840 | 15,840 | 0 | 0 | 0 |
| A4042420 | KENT | WA | | 07/01/2004 | | 493,378 | 0 | 0 | 0 | 0 | 0 | 0 | 28,814 | 28,814 | 0 | 0 | 0 |
| A4042420-1 | KENT | WA | | 04/29/2014 | | 164,308 | 0 | 0 | 0 | 0 | 0 | 0 | 4,822 | 4,822 | 0 | 0 | 0 |
| B2070202 | KENT | WA | | 11/01/2012 | | 912,094 | 0 | 0 | 0 | 0 | 0 | 0 | 28,402 | 28,402 | 0 | 0 | 0 |
| B2112001 | KENT | WA | | 02/19/2013 | | 723,639 | 0 | 0 | 0 | 0 | 0 | 0 | 28,175 | 28,175 | 0 | 0 | 0 |
| B2121205 | KENT | WA | | 02/15/2013 | | 375,102 | 0 | 0 | 0 | 0 | 0 | 0 | 23,141 | 23,141 | 0 | 0 | 0 |
| B3013007 | KENT | WA | | 06/14/2013 | | 5,709,528 | 0 | 0 | 0 | 0 | 0 | 0 | 258,777 | 258,777 | 0 | 0 | 0 |
| B5021704 | KENT | WA | | 05/06/2015 | | 484,238 | 0 | 0 | 0 | 0 | 0 | 0 | 19,511 | 19,511 | 0 | 0 | 0 |
| B5040303 | KENT | WA | | 06/29/2015 | | 2,224,237 | 0 | 0 | 0 | 0 | 0 | 0 | 60,939 | 60,939 | 0 | 0 | 0 |
| B6101202 | KENT | WA | | 11/17/2016 | | 1,973,001 | 0 | 0 | 0 | 0 | 0 | 0 | 47,329 | 47,329 | 0 | 0 | 0 |
| B7090503 | KENT | WA | | 11/30/2017 | | 1,191,450 | 0 | 0 | 0 | 0 | 0 | 0 | 25,932 | 25,932 | 0 | 0 | 0 |
| B8030202 | KENT | WA | | 06/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,449,893 | 1,449,893 | 0 | 0 | 0 |
| A8011602 | KINGSTON | WA | | 03/18/2008 | | 559,529 | 0 | 0 | 0 | 0 | 0 | 0 | 14,528 | 14,528 | 0 | 0 | 0 |
| B2051708 | KINGSTON | WA | | 07/31/2012 | | 525,315 | 0 | 0 | 0 | 0 | 0 | 0 | 16,117 | 16,117 | 0 | 0 | 0 |
| A7012303 | KIRKLAND | WA | | 05/14/2007 | | 252,013 | 0 | 0 | 0 | 0 | 0 | 0 | 12,379 | 12,379 | 0 | 0 | 0 |
| B0050702 | KIRKLAND | WA | | 07/09/2010 | | 258,096 | 0 | 0 | 0 | 0 | 0 | 0 | 15,721 | 15,721 | 0 | 0 | 0 |
| B0060902 | KIRKLAND | WA | | 07/15/2010 | | 1,628,897 | 0 | 0 | 0 | 0 | 0 | 0 | 171,012 | 171,012 | 0 | 0 | 0 |
| B0120806 | KIRKLAND | WA | | 01/21/2011 | | 1,631,223 | 0 | 0 | 0 | 0 | 0 | 0 | 159,633 | 159,633 | 0 | 0 | 0 |
| B1052505 | KIRKLAND | WA | | 07/29/2011 | | 1,842,649 | 0 | 0 | 0 | 0 | 0 | 0 | 168,056 | 168,056 | 0 | 0 | 0 |
| B2020901 | KIRKLAND | WA | | 05/14/2012 | | 349,879 | 0 | 0 | 0 | 0 | 0 | 0 | 11,025 | 11,025 | 0 | 0 | 0 |
| B2062905 | KIRKLAND | WA | | 08/28/2012 | | 651,202 | 0 | 0 | 0 | 0 | 0 | 0 | 31,244 | 31,244 | 0 | 0 | 0 |
| B2122108 | KIRKLAND | WA | | 04/12/2013 | | 1,377,343 | 0 | 0 | 0 | 0 | 0 | 0 | 61,480 | 61,480 | 0 | 0 | 0 |
| A8070201 | LACEY | WA | | 09/23/2008 | | 1,038,777 | 0 | 0 | 0 | 0 | 0 | 0 | 44,090 | 44,090 | 0 | 0 | 0 |
| B1070612 | LACEY | WA | | 10/11/2011 | | 827,966 | 0 | 0 | 0 | 0 | 0 | 0 | 23,024 | 23,024 | 0 | 0 | 0 |
| A4010503 | LIBERTY LAKE | WA | | 04/22/2004 | | 1,075,522 | 0 | 0 | 0 | 0 | 0 | 0 | 148,451 | 148,451 | 0 | 0 | 0 |
| A3050905 | LYNNWOOD | WA | | 12/31/2006 | | 287,781 | 0 | 0 | 0 | 0 | 0 | 0 | 46,037 | 46,037 | 0 | 0 | 0 |
| A5121301 | LYNNWOOD | WA | | 02/06/2006 | | 226,674 | 0 | 0 | 0 | 0 | 0 | 0 | 22,998 | 22,998 | 0 | 0 | 0 |
| A9031202 | LYNNWOOD | WA | | 05/21/2009 | | 3,314,384 | 0 | 0 | 0 | 0 | 0 | 0 | 414,261 | 414,261 | 0 | 0 | 0 |
| B2011601 | LYNNWOOD | WA | | 03/30/2012 | | 1,520,103 | 0 | 0 | 0 | 0 | 0 | 0 | 48,543 | 48,543 | 0 | 0 | 0 |
| B2021704 | LYNNWOOD | WA | | 03/30/2012 | | 1,036,462 | 0 | 0 | 0 | 0 | 0 | 0 | 33,092 | 33,092 | 0 | 0 | 0 |
| B8041301 | LYNNWOOD | WA | | 06/04/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,687,409 | 4,687,409 | 0 | 0 | 0 |
| B2121204 | MARYSVILLE | WA | | 02/15/2013 | | 1,499,537 | 0 | 0 | 0 | 0 | 0 | 0 | 92,463 | 92,463 | 0 | 0 | 0 |
| B3121702 | MERCER ISLAND | WA | | 02/12/2014 | | 452,687 | 0 | 0 | 0 | 0 | 0 | 0 | 19,353 | 19,353 | 0 | 0 | 0 |
| B6031107 | MILTON | WA | | 07/18/2016 | | 2,584,916 | 0 | 0 | 0 | 0 | 0 | 0 | 47,189 | 47,189 | 0 | 0 | 0 |
| B0031101 | MONROE | WA | | 04/15/2010 | | 1,561,402 | 0 | 0 | 0 | 0 | 0 | 0 | 167,935 | 167,935 | 0 | 0 | 0 |
| B2100206 | MONROE | WA | | 12/12/2012 | | 1,894,426 | 0 | 0 | 0 | 0 | 0 | 0 | 57,810 | 57,810 | 0 | 0 | 0 |
| B4082003 | MT VERNON | WA | | 11/14/2014 | | 2,167,292 | 0 | 0 | 0 | 0 | 0 | 0 | 59,046 | 59,046 | 0 | 0 | 0 |
| B2121704 | MUKILTEO | WA | | 02/11/2013 | | 2,010,834 | 0 | 0 | 0 | 0 | 0 | 0 | 63,161 | 63,161 | 0 | 0 | 0 |
| B3031811 | MUKILTEO | WA | | 06/19/2013 | | 957,032 | 0 | 0 | 0 | 0 | 0 | 0 | 72,243 | 72,243 | 0 | 0 | 0 |
| B5031803 | MUKILTEO | WA | | 04/24/2015 | | 1,806,411 | 0 | 0 | 0 | 0 | 0 | 0 | 48,531 | 48,531 | 0 | 0 | 0 |
| B4061603 | OAK HARBOR | WA | | 09/16/2014 | | 464,684 | 0 | 0 | 0 | 0 | 0 | 0 | 13,008 | 13,008 | 0 | 0 | 0 |
| B4120804 | OAK HARBOR | WA | | 02/02/2015 | | 479,614 | 0 | 0 | 0 | 0 | 0 | 0 | 18,834 | 18,834 | 0 | 0 | 0 |
| A8092903 | OLYMPIA | WA | | 11/19/2008 | | 768,486 | 0 | 0 | 0 | 0 | 0 | 0 | 34,282 | 34,282 | 0 | 0 | 0 |
| B1110701 | OLYMPIA | WA | | 02/03/2012 | | 3,483,515 | 0 | 0 | 0 | 0 | 0 | 0 | 101,977 | 101,977 | 0 | 0 | 0 |
| B2070201 | OLYMPIA | WA | | 08/31/2012 | | 691,270 | 0 | 0 | 0 | 0 | 0 | 0 | 22,247 | 22,247 | 0 | 0 | 0 |
| B2102308 | OLYMPIA | WA | | 12/31/2012 | | 480,012 | 0 | 0 | 0 | 0 | 0 | 0 | 27,128 | 27,128 | 0 | 0 | 0 |
| B7061402 | OLYMPIA | WA | | 08/18/2017 | | 837,373 | 0 | 0 | 0 | 0 | 0 | 0 | 18,537 | 18,537 | 0 | 0 | 0 |
| B3073102 | PASCO | WA | | 10/09/2013 | | 335,618 | 0 | 0 | 0 | 0 | 0 | 0 | 50,496 | 50,496 | 0 | 0 | 0 |
| A8020807 | PORT ANGELES | WA | | 06/03/2008 | | 710,287 | 0 | 0 | 0 | 0 | 0 | 0 | 17,934 | 17,934 | 0 | 0 | 0 |
| B3032707 | PORT ORCHARD | WA | | 05/23/2013 | | 711,218 | 0 | 0 | 0 | 0 | 0 | 0 | 21,932 | 21,932 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2092103 | POULSBO | WA | | 11/08/2012 | | 610,104 | 0 | 0 | 0 | 0 | 0 | 0 | 19,001 | 19,001 | 0 | 0 | 0 |
| B5030504 | POULSBO | WA | | 06/01/2015 | | 1,194,374 | 0 | 0 | 0 | 0 | 0 | 0 | 32,728 | 32,728 | 0 | 0 | 0 |
| A8011806 | PUYALLUP | WA | | 04/22/2008 | | 2,322,960 | 0 | 0 | 0 | 0 | 0 | 0 | 69,088 | 69,088 | 0 | 0 | 0 |
| B2040403 | PUYALLUP | WA | | 06/29/2012 | | 265,135 | 0 | 0 | 0 | 0 | 0 | 0 | 12,203 | 12,203 | 0 | 0 | 0 |
| B3041705 | PUYALLUP | WA | | 06/03/2013 | | 546,888 | 0 | 0 | 0 | 0 | 0 | 0 | 16,760 | 16,760 | 0 | 0 | 0 |
| B3050303 | PUYALLUP | WA | | 07/26/2013 | | 1,253,006 | 0 | 0 | 0 | 0 | 0 | 0 | 38,161 | 38,161 | 0 | 0 | 0 |
| B3051606 | PUYALLUP | WA | | 08/12/2013 | | 650,743 | 0 | 0 | 0 | 0 | 0 | 0 | 19,419 | 19,419 | 0 | 0 | 0 |
| B4071101 | PUYALLUP | WA | | 10/08/2014 | | 603,592 | 0 | 0 | 0 | 0 | 0 | 0 | 16,798 | 16,798 | 0 | 0 | 0 |
| B8100201 | PUYALLUP | WA | | 11/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,218,125 | 2,218,125 | 0 | 0 | 0 |
| B6062201 | REDMOND | WA | | 09/14/2016 | | 7,146,178 | 0 | 0 | 0 | 0 | 0 | 0 | 174,176 | 174,176 | 0 | 0 | 0 |
| A7042301 | RENTON | WA | | 07/17/2007 | | 219,536 | 0 | 0 | 0 | 0 | 0 | 0 | 16,857 | 16,857 | 0 | 0 | 0 |
| B3010804 | RENTON | WA | | 03/13/2013 | | 358,574 | 0 | 0 | 0 | 0 | 0 | 0 | 27,542 | 27,542 | 0 | 0 | 0 |
| B3042609 | RENTON | WA | | 09/05/2013 | | 459,934 | 0 | 0 | 0 | 0 | 0 | 0 | 31,734 | 31,734 | 0 | 0 | 0 |
| B6031106 | RENTON | WA | | 07/18/2016 | | 3,131,459 | 0 | 0 | 0 | 0 | 0 | 0 | 57,163 | 57,163 | 0 | 0 | 0 |
| A8050905 | RICHLAND | WA | | 07/31/2008 | | 641,759 | 0 | 0 | 0 | 0 | 0 | 0 | 19,460 | 19,460 | 0 | 0 | 0 |
| A80509053 | RICHLAND | WA | | 03/31/2010 | | 351,372 | 0 | 0 | 0 | 0 | 0 | 0 | 11,130 | 11,130 | 0 | 0 | 0 |
| B8040901 | RITZVILLE | WA | | 06/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 69,785 | 69,785 | 0 | 0 | 0 |
| A2092502 | SEATTLE | WA | | 11/21/2002 | | 165,089 | 0 | 0 | 0 | 0 | 0 | 0 | 28,909 | 28,909 | 0 | 0 | 0 |
| A3011302 | SEATTLE | WA | | 04/01/2003 | | 30,678 | 0 | 0 | 0 | 0 | 0 | 0 | 4,974 | 4,974 | 0 | 0 | 0 |
| A3061906 | SEATTLE | WA | | 08/29/2003 | | 389,989 | 0 | 0 | 0 | 0 | 0 | 0 | 58,582 | 58,582 | 0 | 0 | 0 |
| A3081203 | SEATTLE | WA | | 10/29/2003 | | 337,161 | 0 | 0 | 0 | 0 | 0 | 0 | 47,689 | 47,689 | 0 | 0 | 0 |
| A5081501 | SEATTLE | WA | | 12/31/2006 | | 312,257 | 0 | 0 | 0 | 0 | 0 | 0 | 33,491 | 33,491 | 0 | 0 | 0 |
| A7091203 | SEATTLE | WA | | 11/06/2007 | | 447,889 | 0 | 0 | 0 | 0 | 0 | 0 | 13,946 | 13,946 | 0 | 0 | 0 |
| A7121014 | SEATTLE | WA | | 02/25/2008 | | 325,696 | 0 | 0 | 0 | 0 | 0 | 0 | 174,233 | 174,233 | 0 | 0 | 0 |
| A8041601 | SEATTLE | WA | | 07/08/2008 | | 1,971,822 | 0 | 0 | 0 | 0 | 0 | 0 | 275,102 | 275,102 | 0 | 0 | 0 |
| A8091503 | SEATTLE | WA | | 11/25/2008 | | 2,872,190 | 0 | 0 | 0 | 0 | 0 | 0 | 81,739 | 81,739 | 0 | 0 | 0 |
| A8091902 | SEATTLE | WA | | 11/18/2008 | | 442,386 | 0 | 0 | 0 | 0 | 0 | 0 | 12,964 | 12,964 | 0 | 0 | 0 |
| A8091903 | SEATTLE | WA | | 11/18/2008 | | 830,891 | 0 | 0 | 0 | 0 | 0 | 0 | 23,650 | 23,650 | 0 | 0 | 0 |
| A9030204 | SEATTLE | WA | | 05/20/2009 | | 1,416,400 | 0 | 0 | 0 | 0 | 0 | 0 | 59,250 | 59,250 | 0 | 0 | 0 |
| B0020507 | SEATTLE | WA | | 03/16/2010 | | 624,931 | 0 | 0 | 0 | 0 | 0 | 0 | 25,808 | 25,808 | 0 | 0 | 0 |
| B0061103 | SEATTLE | WA | | 08/20/2010 | | 133,598 | 0 | 0 | 0 | 0 | 0 | 0 | 5,405 | 5,405 | 0 | 0 | 0 |
| B1052504 | SEATTLE | WA | | 08/03/2011 | | 1,069,926 | 0 | 0 | 0 | 0 | 0 | 0 | 46,583 | 46,583 | 0 | 0 | 0 |
| B1092601 | SEATTLE | WA | | 01/31/2012 | | 893,869 | 0 | 0 | 0 | 0 | 0 | 0 | 27,806 | 27,806 | 0 | 0 | 0 |
| B2030902 | SEATTLE | WA | | 05/22/2012 | | 999,259 | 0 | 0 | 0 | 0 | 0 | 0 | 84,800 | 84,800 | 0 | 0 | 0 |
| B2042303 | SEATTLE | WA | | 07/13/2012 | | 467,534 | 0 | 0 | 0 | 0 | 0 | 0 | 22,792 | 22,792 | 0 | 0 | 0 |
| B2051502 | SEATTLE | WA | | 07/23/2012 | | 399,380 | 0 | 0 | 0 | 0 | 0 | 0 | 19,497 | 19,497 | 0 | 0 | 0 |
| B2051503 | SEATTLE | WA | | 07/23/2012 | | 399,380 | 0 | 0 | 0 | 0 | 0 | 0 | 19,497 | 19,497 | 0 | 0 | 0 |
| B2103112 | SEATTLE | WA | | 12/14/2012 | | 2,075,397 | 0 | 0 | 0 | 0 | 0 | 0 | 65,102 | 65,102 | 0 | 0 | 0 |
| B2103112-1 | SEATTLE | WA | | 11/22/2013 | | 227,576 | 0 | 0 | 0 | 0 | 0 | 0 | 6,389 | 6,389 | 0 | 0 | 0 |
| B2121802 | SEATTLE | WA | | 02/26/2013 | | 518,063 | 0 | 0 | 0 | 0 | 0 | 0 | 41,219 | 41,219 | 0 | 0 | 0 |
| B3042601 | SEATTLE | WA | | 07/18/2013 | | 679,631 | 0 | 0 | 0 | 0 | 0 | 0 | 50,811 | 50,811 | 0 | 0 | 0 |
| B3042608 | SEATTLE | WA | | 08/27/2013 | | 708,787 | 0 | 0 | 0 | 0 | 0 | 0 | 49,412 | 49,412 | 0 | 0 | 0 |
| B3052201 | SEATTLE | WA | | 08/07/2013 | | 614,683 | 0 | 0 | 0 | 0 | 0 | 0 | 26,620 | 26,620 | 0 | 0 | 0 |
| B3080801 | SEATTLE | WA | | 10/28/2013 | | 704,554 | 0 | 0 | 0 | 0 | 0 | 0 | 20,766 | 20,766 | 0 | 0 | 0 |
| B3082701 | SEATTLE | WA | | 10/28/2013 | | 368,385 | 0 | 0 | 0 | 0 | 0 | 0 | 10,834 | 10,834 | 0 | 0 | 0 |
| B4120506 | SEATTLE | WA | | 02/10/2015 | | 1,011,706 | 0 | 0 | 0 | 0 | 0 | 0 | 27,080 | 27,080 | 0 | 0 | 0 |
| B5081003 | SEATTLE | WA | | 10/22/2015 | | 273,970 | 0 | 0 | 0 | 0 | 0 | 0 | 7,109 | 7,109 | 0 | 0 | 0 |
| B5081004 | SEATTLE | WA | | 10/22/2015 | | 273,970 | 0 | 0 | 0 | 0 | 0 | 0 | 7,109 | 7,109 | 0 | 0 | 0 |
| B6040501 | SEATTLE | WA | | 05/18/2016 | | 7,735,074 | 0 | 0 | 0 | 0 | 0 | 0 | 199,265 | 199,265 | 0 | 0 | 0 |
| B6040801 | SEATTLE | WA | | 06/16/2016 | | 823,942 | 0 | 0 | 0 | 0 | 0 | 0 | 20,431 | 20,431 | 0 | 0 | 0 |
| B8020606 | SEATTLE | WA | | 03/30/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,265,501 | 2,265,501 | 0 | 0 | 0 |
| B8081002 | SEATTLE | WA | | 09/27/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,201,372 | 1,201,372 | 0 | 0 | 0 |
| A2111401 | SEQUIM | WA | | 02/27/2003 | | 441,997 | 0 | 0 | 0 | 0 | 0 | 0 | 73,250 | 73,250 | 0 | 0 | 0 |
| B5030505 | SEQUIM | WA | | 06/01/2015 | | 1,119,777 | 0 | 0 | 0 | 0 | 0 | 0 | 44,299 | 44,299 | 0 | 0 | 0 |
| A9071701 | SETAC | WA | | 10/06/2009 | | 657,212 | 0 | 0 | 0 | 0 | 0 | 0 | 43,947 | 43,947 | 0 | 0 | 0 |
| B2051705 | SILVERDALE | WA | | 07/31/2012 | | 821,876 | 0 | 0 | 0 | 0 | 0 | 0 | 25,213 | 25,213 | 0 | 0 | 0 |
| B2121207 | SNOHOMISH | WA | | 02/15/2013 | | 617,542 | 0 | 0 | 0 | 0 | 0 | 0 | 38,089 | 38,089 | 0 | 0 | 0 |
| B7090502 | SNOHOMISH | WA | | 11/30/2017 | | 684,450 | 0 | 0 | 0 | 0 | 0 | 0 | 14,896 | 14,896 | 0 | 0 | 0 |
| B1080101 | SNOQUALMIE | WA | | 09/23/2011 | | 1,877,288 | 0 | 0 | 0 | 0 | 0 | 0 | 56,973 | 56,973 | 0 | 0 | 0 |
| A4052116 | SPOKANE | WA | | 08/19/2004 | | 1,023,724 | 0 | 0 | 0 | 0 | 0 | 0 | 135,326 | 135,326 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B1041802 | SPOKANE | WA | | 08/19/2011 | | 509,539 | 0 | 0 | 0 | 0 | 0 | 0 | 15,171 | 15,171 | 0 | 0 | 0 |
| B5010601 | SPOKANE | WA | | 04/01/2015 | | 1,030,148 | 0 | 0 | 0 | 0 | 0 | 0 | 38,519 | 38,519 | 0 | 0 | 0 |
| B7012602 | SPOKANE VALLEY | WA | | 04/20/2017 | | 1,348,548 | 0 | 0 | 0 | 0 | 0 | 0 | 27,970 | 27,970 | 0 | 0 | 0 |
| B7112203 | SPOKANE VALLEY | WA | | 02/26/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,022,420 | 5,022,420 | 0 | 0 | 0 |
| B0072801 | STANWOOD | WA | | 09/28/2010 | | 735,182 | 0 | 0 | 0 | 0 | 0 | 0 | 27,184 | 27,184 | 0 | 0 | 0 |
| B1102003 | STANWOOD | WA | | 01/27/2012 | | 858,574 | 0 | 0 | 0 | 0 | 0 | 0 | 29,656 | 29,656 | 0 | 0 | 0 |
| B6021204 | SUNNYSIDE | WA | | 05/10/2016 | | 717,537 | 0 | 0 | 0 | 0 | 0 | 0 | 17,602 | 17,602 | 0 | 0 | 0 |
| A5101801 | TACOMA | WA | | 01/10/2006 | | 268,024 | 0 | 0 | 0 | 0 | 0 | 0 | 21,275 | 21,275 | 0 | 0 | 0 |
| A8011105 | TACOMA | WA | | 03/26/2008 | | 908,331 | 0 | 0 | 0 | 0 | 0 | 0 | 41,267 | 41,267 | 0 | 0 | 0 |
| B1122002 | TACOMA | WA | | 03/08/2012 | | 1,868,278 | 0 | 0 | 0 | 0 | 0 | 0 | 57,316 | 57,316 | 0 | 0 | 0 |
| B2060103 | TACOMA | WA | | 07/31/2012 | | 1,273,642 | 0 | 0 | 0 | 0 | 0 | 0 | 38,544 | 38,544 | 0 | 0 | 0 |
| B2092001 | TACOMA | WA | | 11/13/2012 | | 2,372,679 | 0 | 0 | 0 | 0 | 0 | 0 | 73,882 | 73,882 | 0 | 0 | 0 |
| B2101002 | TACOMA | WA | | 11/30/2012 | | 1,898,154 | 0 | 0 | 0 | 0 | 0 | 0 | 59,103 | 59,103 | 0 | 0 | 0 |
| B3051605 | TACOMA | WA | | 08/12/2013 | | 581,981 | 0 | 0 | 0 | 0 | 0 | 0 | 17,373 | 17,373 | 0 | 0 | 0 |
| B3051607 | TACOMA | WA | | 08/06/2013 | | 621,681 | 0 | 0 | 0 | 0 | 0 | 0 | 18,820 | 18,820 | 0 | 0 | 0 |
| B3051608 | TACOMA | WA | | 08/06/2013 | | 282,973 | 0 | 0 | 0 | 0 | 0 | 0 | 8,566 | 8,566 | 0 | 0 | 0 |
| B3081603 | TACOMA | WA | | 12/02/2013 | | 3,499,392 | 0 | 0 | 0 | 0 | 0 | 0 | 98,957 | 98,957 | 0 | 0 | 0 |
| B3090503 | TACOMA | WA | | 11/21/2013 | | 898,988 | 0 | 0 | 0 | 0 | 0 | 0 | 22,388 | 22,388 | 0 | 0 | 0 |
| B4021003 | TACOMA | WA | | 04/15/2014 | | 581,211 | 0 | 0 | 0 | 0 | 0 | 0 | 15,559 | 15,559 | 0 | 0 | 0 |
| A8121101 | TUKWILA | WA | | 02/17/2009 | | 820,504 | 0 | 0 | 0 | 0 | 0 | 0 | 33,591 | 33,591 | 0 | 0 | 0 |
| B1101002 | TUKWILA | WA | | 12/02/2011 | | 1,643,136 | 0 | 0 | 0 | 0 | 0 | 0 | 49,450 | 49,450 | 0 | 0 | 0 |
| B4030603 | TUKWILA | WA | | 06/12/2014 | | 728,187 | 0 | 0 | 0 | 0 | 0 | 0 | 19,843 | 19,843 | 0 | 0 | 0 |
| B1032503 | TUMWATER | WA | | 06/14/2011 | | 669,251 | 0 | 0 | 0 | 0 | 0 | 0 | 19,705 | 19,705 | 0 | 0 | 0 |
| B3050703 | UNIVERSITY PLACE | WA | | 07/23/2013 | | 374,671 | 0 | 0 | 0 | 0 | 0 | 0 | 27,835 | 27,835 | 0 | 0 | 0 |
| A2112502 | VANCOUVER | WA | | 01/24/2003 | | 350,655 | 0 | 0 | 0 | 0 | 0 | 0 | 58,746 | 58,746 | 0 | 0 | 0 |
| A3021911 | VANCOUVER | WA | | 05/01/2003 | | 49,974 | 0 | 0 | 0 | 0 | 0 | 0 | 8,307 | 8,307 | 0 | 0 | 0 |
| A4031602 | VANCOUVER | WA | | 05/27/2004 | | 316,986 | 0 | 0 | 0 | 0 | 0 | 0 | 21,859 | 21,859 | 0 | 0 | 0 |
| A7102902 | VANCOUVER | WA | | 12/19/2007 | | 320,207 | 0 | 0 | 0 | 0 | 0 | 0 | 14,716 | 14,716 | 0 | 0 | 0 |
| B0071604 | VANCOUVER | WA | | 09/20/2010 | | 406,855 | 0 | 0 | 0 | 0 | 0 | 0 | 12,996 | 12,996 | 0 | 0 | 0 |
| B0122702 | VANCOUVER | WA | | 03/30/2011 | | 1,660,793 | 0 | 0 | 0 | 0 | 0 | 0 | 50,024 | 50,024 | 0 | 0 | 0 |
| B1012401 | VANCOUVER | WA | | 08/15/2011 | | 2,770,100 | 0 | 0 | 0 | 0 | 0 | 0 | 79,270 | 79,270 | 0 | 0 | 0 |
| B2041903 | VANCOUVER | WA | | 06/14/2012 | | 496,234 | 0 | 0 | 0 | 0 | 0 | 0 | 11,108 | 11,108 | 0 | 0 | 0 |
| B2082101 | VANCOUVER | WA | | 12/05/2012 | | 1,460,454 | 0 | 0 | 0 | 0 | 0 | 0 | 43,342 | 43,342 | 0 | 0 | 0 |
| B2120602 | VANCOUVER | WA | | 02/14/2013 | | 168,736 | 0 | 0 | 0 | 0 | 0 | 0 | 27,006 | 27,006 | 0 | 0 | 0 |
| B3011502 | VANCOUVER | WA | | 03/15/2013 | | 628,231 | 0 | 0 | 0 | 0 | 0 | 0 | 18,549 | 18,549 | 0 | 0 | 0 |
| B3072902 | VANCOUVER | WA | | 09/18/2013 | | 294,488 | 0 | 0 | 0 | 0 | 0 | 0 | 12,787 | 12,787 | 0 | 0 | 0 |
| B4043003 | VANCOUVER | WA | | 06/23/2014 | | 451,966 | 0 | 0 | 0 | 0 | 0 | 0 | 17,964 | 17,964 | 0 | 0 | 0 |
| B4043003-1 | VANCOUVER | WA | | 09/08/2015 | | 310,411 | 0 | 0 | 0 | 0 | 0 | 0 | 12,248 | 12,248 | 0 | 0 | 0 |
| B4071703 | VANCOUVER | WA | | 09/19/2014 | | 1,089,340 | 0 | 0 | 0 | 0 | 0 | 0 | 29,137 | 29,137 | 0 | 0 | 0 |
| B4102901 | VANCOUVER | WA | | 01/05/2015 | | 1,500,999 | 0 | 0 | 0 | 0 | 0 | 0 | 60,025 | 60,025 | 0 | 0 | 0 |
| B5090905 | VANCOUVER | WA | | 12/10/2015 | | 14,120,455 | 0 | 0 | 0 | 0 | 0 | 0 | 221,714 | 221,714 | 0 | 0 | 0 |
| B5111204 | VANCOUVER | WA | | 01/20/2016 | | 534,329 | 0 | 0 | 0 | 0 | 0 | 0 | 19,464 | 19,464 | 0 | 0 | 0 |
| B6030705 | VANCOUVER | WA | | 05/17/2016 | | 688,681 | 0 | 0 | 0 | 0 | 0 | 0 | 37,947 | 37,947 | 0 | 0 | 0 |
| B6120202 | VANCOUVER | WA | | 05/01/2017 | | 3,560,763 | 0 | 0 | 0 | 0 | 0 | 0 | 57,950 | 57,950 | 0 | 0 | 0 |
| B6120501 | VANCOUVER | WA | | 02/21/2017 | | 806,314 | 0 | 0 | 0 | 0 | 0 | 0 | 18,153 | 18,153 | 0 | 0 | 0 |
| B8010902 | VANCOUVER | WA | | 02/28/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,462,626 | 2,462,626 | 0 | 0 | 0 |
| A6053104 | WALLA WALLA | WA | | 10/30/2006 | | 1,110,923 | 0 | 0 | 0 | 0 | 0 | 0 | 49,852 | 49,852 | 0 | 0 | 0 |
| B3052009 | WALLA WALLA | WA | | 07/23/2013 | | 311,055 | 0 | 0 | 0 | 0 | 0 | 0 | 49,906 | 49,906 | 0 | 0 | 0 |
| B7121502 | WOODINVILLE | WA | | 02/15/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 826,883 | 826,883 | 0 | 0 | 0 |
| B6022601 | YELM | WA | | 03/28/2016 | | 1,033,669 | 0 | 0 | 0 | 0 | 0 | 0 | 37,153 | 37,153 | 0 | 0 | 0 |
| A5080805 | APPLETON | WI | | 12/31/2006 | | 127,528 | 0 | 0 | 0 | 0 | 0 | 0 | 13,039 | 13,039 | 0 | 0 | 0 |
| B5042303 | EAU CLAIRE | WI | | 06/30/2015 | | 4,598,590 | 0 | 0 | 0 | 0 | 0 | 0 | 125,999 | 125,999 | 0 | 0 | 0 |
| B2050804 | FOND DU LAC | WI | | 09/05/2012 | | 635,925 | 0 | 0 | 0 | 0 | 0 | 0 | 39,249 | 39,249 | 0 | 0 | 0 |
| B7011901 | GLENDALE | WI | | 04/10/2017 | | 1,355,272 | 0 | 0 | 0 | 0 | 0 | 0 | 31,772 | 31,772 | 0 | 0 | 0 |
| B5111003 | GREEN BAY | WI | | 02/11/2016 | | 857,909 | 0 | 0 | 0 | 0 | 0 | 0 | 21,058 | 21,058 | 0 | 0 | 0 |
| B8071102 | GREEN BAY | WI | | 08/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 390,174 | 390,174 | 0 | 0 | 0 |
| B3031202 | GREENDALE | WI | | 04/24/2013 | | 1,260,770 | 0 | 0 | 0 | 0 | 0 | 0 | 35,043 | 35,043 | 0 | 0 | 0 |
| B1071902 | LAKE GENEVA | WI | | 10/11/2011 | | 565,815 | 0 | 0 | 0 | 0 | 0 | 0 | 17,517 | 17,517 | 0 | 0 | 0 |
| B4040801 | MADISON | WI | | 05/29/2014 | | 3,187,881 | 0 | 0 | 0 | 0 | 0 | 0 | 88,705 | 88,705 | 0 | 0 | 0 |
| B7061201 | MADISON | WI | | 09/01/2017 | | 1,222,116 | 0 | 0 | 0 | 0 | 0 | 0 | 26,426 | 26,426 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0020802 | MARSHFIELD | WI | | 04/15/2010 | | 1,319,920 | 0 | 0 | 0 | 0 | 0 | 0 | 51,706 | 51,706 | 0 | 0 | 0 |
| B7042401 | MEQUON | WI | | 06/30/2017 | | 1,454,485 | 0 | 0 | 0 | 0 | 0 | 0 | 31,996 | 31,996 | 0 | 0 | 0 |
| A2083002 | MILWAUKEE | WI | | 12/12/2002 | | 208,729 | 0 | 0 | 0 | 0 | 0 | 0 | 23,608 | 23,608 | 0 | 0 | 0 |
| A6082103 | MILWAUKEE | WI | | 10/17/2006 | | 289,112 | 0 | 0 | 0 | 0 | 0 | 0 | 12,617 | 12,617 | 0 | 0 | 0 |
| B2091802 | MILWAUKEE | WI | | 02/01/2013 | | 797,723 | 0 | 0 | 0 | 0 | 0 | 0 | 24,034 | 24,034 | 0 | 0 | 0 |
| B5082801 | MILWAUKEE | WI | | 12/15/2015 | | 1,462,079 | 0 | 0 | 0 | 0 | 0 | 0 | 35,728 | 35,728 | 0 | 0 | 0 |
| B6092603 | MILWAUKEE | WI | | 12/15/2016 | | 1,209,481 | 0 | 0 | 0 | 0 | 0 | 0 | 29,483 | 29,483 | 0 | 0 | 0 |
| A4091601 | NEW RICHMOND | WI | | 11/18/2004 | | 426,843 | 0 | 0 | 0 | 0 | 0 | 0 | 38,950 | 38,950 | 0 | 0 | 0 |
| A6020901 | OAK CREEK | WI | | 12/31/2006 | | 89,362 | 0 | 0 | 0 | 0 | 0 | 0 | 8,354 | 8,354 | 0 | 0 | 0 |
| B3012802 | OSHKOSH | WI | | 05/22/2013 | | 804,912 | 0 | 0 | 0 | 0 | 0 | 0 | 36,383 | 36,383 | 0 | 0 | 0 |
| B2102602 | PORTAGE | WI | | 01/25/2013 | | 2,571,686 | 0 | 0 | 0 | 0 | 0 | 0 | 66,727 | 66,727 | 0 | 0 | 0 |
| B6072704 | STURTEVANT | WI | | 09/14/2016 | | 1,427,846 | 0 | 0 | 0 | 0 | 0 | 0 | 35,987 | 35,987 | 0 | 0 | 0 |
| B8071101 | WAUNAKEE | WI | | 08/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 130,753 | 130,753 | 0 | 0 | 0 |
| B3010803 | WEST ALLIS | WI | | 03/15/2013 | | 307,871 | 0 | 0 | 0 | 0 | 0 | 0 | 23,649 | 23,649 | 0 | 0 | 0 |
| A6122202 | BUFFALO | WY | | 03/13/2007 | | 191,144 | 0 | 0 | 0 | 0 | 0 | 0 | 15,346 | 15,346 | 0 | 0 | 0 |
| A7041801 | LARAMIE | WY | | 07/10/2007 | | 263,771 | 0 | 0 | 0 | 0 | 0 | 0 | 20,035 | 20,035 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 5,461,541,567 | 0 | (41,687) | 0 | 0 | (41,687) | 0 | 1,080,851,387 | 1,080,851,387 | 0 | 0 | 0 |
| B8071201 | SURPRISE | AZ | | 09/14/2018 | 10/10/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,600,000 | 2,600,000 | 0 | 0 | 0 |
| B7110902 | CARMEL | CA | | 01/26/2018 | 02/15/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,400,000 | 1,400,000 | 0 | 0 | 0 |
| B8050402 | CHULA VISTA | CA | | 06/29/2018 | 07/11/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,500,000 | 3,500,000 | 0 | 0 | 0 |
| B8012202 | ENCINITAS | CA | | 06/08/2018 | 07/11/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,800,000 | 4,800,000 | 0 | 0 | 0 |
| B2041301 | SANTA BARBARA | CA | | 07/13/2012 | 07/30/2018 | 271,423 | 0 | 0 | 0 | 1,078 | 1,078 | 0 | 272,501 | 251,422 | 0 | (21,079) | (21,079) |
| B2041303 | SANTA BARBARA | CA | | 07/13/2012 | 07/30/2018 | 798,147 | 0 | 0 | 0 | 3,369 | 3,369 | 0 | 801,515 | 739,331 | 0 | (62,184) | (62,184) |
| B2041304 | SANTA BARBARA | CA | | 07/13/2012 | 07/30/2018 | 1,542,502 | 0 | 0 | 0 | 3,645 | 3,645 | 0 | 1,546,147 | 1,428,835 | 0 | (117,312) | (117,312) |
| B7111702 | WEST HILLS | CA | | 01/18/2018 | 02/15/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,625,000 | 2,625,000 | 0 | 0 | 0 |
| B8070602 | DENVER | CO | | 09/26/2018 | 10/10/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,260,000 | 1,260,000 | 0 | 0 | 0 |
| B8070603 | DENVER | CO | | 09/26/2018 | 10/10/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,890,000 | 1,890,000 | 0 | 0 | 0 |
| B1029905 | CALLAWAY | FL | | 10/14/2011 | 03/15/2018 | 624,959 | 0 | 0 | 0 | 0 | 0 | 0 | 624,959 | 487,803 | 0 | (137,156) | (137,156) |
| B1029917 | CINCO BAYOU | FL | | 10/07/2011 | 03/15/2018 | 368,998 | 0 | 0 | 0 | 0 | 0 | 0 | 368,998 | 285,955 | 0 | (83,043) | (83,043) |
| B1029942 | CINCO BAYOU | FL | | 09/30/2011 | 07/10/2018 | 568,949 | 0 | 0 | 0 | 0 | 0 | 0 | 568,949 | 109,540 | 0 | (459,408) | (459,408) |
| B1029920 | CRESTVIEW | FL | | 03/31/2011 | 07/27/2018 | 1,082,514 | 0 | 0 | 0 | 0 | 0 | 0 | 1,082,514 | 661,471 | 0 | (421,043) | (421,043) |
| B1029921 | CRESTVIEW | FL | | 03/31/2011 | 07/27/2018 | 1,001,422 | 0 | 0 | 0 | 0 | 0 | 0 | 1,001,422 | 611,921 | 0 | (389,501) | (389,501) |
| B1029951 | CRESTVIEW | FL | | 03/31/2011 | 07/27/2018 | 871,553 | 0 | 0 | 0 | 0 | 0 | 0 | 871,553 | 532,564 | 0 | (338,989) | (338,989) |
| B1029916 | FORT WALTON BEACH | FL | | 10/14/2011 | 03/15/2018 | 833,707 | 0 | 0 | 0 | 0 | 0 | 0 | 833,707 | 647,817 | 0 | (185,890) | (185,890) |
| B1029923 | FORT WALTON BEACH | FL | | 03/31/2011 | 07/27/2018 | 694,099 | 0 | 0 | 0 | 0 | 0 | 0 | 694,099 | 424,131 | 0 | (269,968) | (269,968) |
| B1029927 | FORT WALTON BEACH | FL | | 09/30/2011 | 03/15/2018 | 569,023 | 0 | 0 | 0 | 0 | 0 | 0 | 569,023 | 444,127 | 0 | (124,895) | (124,895) |
| B1029956 | FORT WALTON BEACH | FL | | 03/31/2011 | 07/27/2018 | 1,126,853 | 0 | 0 | 0 | 0 | 0 | 0 | 1,126,853 | 688,565 | 0 | (438,287) | (438,287) |
| B1029958 | FORT WALTON BEACH | FL | | 03/31/2011 | 07/27/2018 | 607,293 | 0 | 0 | 0 | 0 | 0 | 0 | 607,293 | 371,089 | 0 | (236,203) | (236,203) |
| B1029962 | FREEPORT | FL | | 10/14/2011 | 03/15/2018 | 711,288 | 0 | 0 | 0 | 0 | 0 | 0 | 711,288 | 550,449 | 0 | (160,839) | (160,839) |
| B8070301 | JACKSONVILLE | FL | | 09/27/2018 | 10/10/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,915,000 | 3,915,000 | 0 | 0 | 0 |
| B1029946 | LAMONT | FL | | 10/14/2011 | 03/15/2018 | 460,583 | 0 | 0 | 0 | 0 | 0 | 0 | 460,583 | 358,671 | 0 | (101,912) | (101,912) |
| B1029944 | MILLIGAN | FL | | 03/31/2011 | 07/27/2018 | 924,893 | 0 | 0 | 0 | 0 | 0 | 0 | 924,893 | 565,157 | 0 | (359,737) | (359,737) |
| B1029935 | MILTON | FL | | 09/30/2011 | 03/15/2018 | 624,044 | 0 | 0 | 0 | 0 | 0 | 0 | 624,044 | 485,506 | 0 | (138,538) | (138,538) |
| B1029943 | NICEVILLE | FL | | 10/07/2011 | 03/15/2018 | 379,339 | 0 | 0 | 0 | 0 | 0 | 0 | 379,339 | 293,386 | 0 | (85,953) | (85,953) |
| B1029952 | NICEVILLE | FL | | 10/14/2011 | 03/15/2018 | 569,023 | 0 | 0 | 0 | 0 | 0 | 0 | 569,023 | 442,967 | 0 | (126,055) | (126,055) |
| B1029903 | PANAMA CITY | FL | | 10/14/2011 | 03/15/2018 | 393,168 | 0 | 0 | 0 | 0 | 0 | 0 | 393,168 | 306,043 | 0 | (87,125) | (87,125) |
| B1029908 | PANAMA CITY | FL | | 10/14/2011 | 03/15/2018 | 522,833 | 0 | 0 | 0 | 0 | 0 | 0 | 522,833 | 407,327 | 0 | (115,507) | (115,507) |
| B1029911 | PANAMA CITY | FL | | 10/14/2011 | 03/15/2018 | 411,786 | 0 | 0 | 0 | 0 | 0 | 0 | 411,786 | 320,078 | 0 | (91,709) | (91,709) |
| B1029907 | PANAMA CITY BEACH | FL | | 10/14/2011 | 03/15/2018 | 302,992 | 0 | 0 | 0 | 0 | 0 | 0 | 302,992 | 236,489 | 0 | (66,503) | (66,503) |
| B1029933 | PENSACOLA | FL | | 09/30/2011 | 03/16/2018 | 392,335 | 0 | 0 | 0 | 0 | 0 | 0 | 392,335 | 305,365 | 0 | (86,970) | (86,970) |
| B1029939 | PENSACOLA | FL | | 09/30/2011 | 03/15/2018 | 454,501 | 0 | 0 | 0 | 0 | 0 | 0 | 454,501 | 352,620 | 0 | (101,881) | (101,881) |
| B1029959 | PENSACOLA | FL | | 09/30/2011 | 03/15/2018 | 575,704 | 0 | 0 | 0 | 0 | 0 | 0 | 575,704 | 447,155 | 0 | (128,549) | (128,549) |
| B1029940 | SHALIMAR | FL | | 03/31/2011 | 07/27/2018 | 1,056,046 | 0 | 0 | 0 | 0 | 0 | 0 | 1,056,046 | 645,300 | 0 | (410,747) | (410,747) |
| B1029941 | WRIGHT | FL | | 09/30/2011 | 03/15/2018 | 454,501 | 0 | 0 | 0 | 0 | 0 | 0 | 454,501 | 352,534 | 0 | (101,967) | (101,967) |
| B1041303 | CHICAGO | IL | | 07/21/2011 | 02/22/2018 | 638,928 | 0 | 0 | 0 | 0 | 0 | 0 | 638,928 | 638,928 | 0 | 0 | 0 |
| B1041304 | CHICAGO | IL | | 07/29/2011 | 02/22/2018 | 319,428 | 0 | 0 | 0 | 3,306 | 3,306 | 0 | 322,734 | 319,428 | 0 | (3,306) | (3,306) |
| B8081001 | OLATHE | KS | | 09/27/2018 | 10/10/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 790,000 | 790,000 | 0 | 0 | 0 |
| B7101302 | BIRMINGHAM | MI | | 01/08/2018 | 02/15/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,750,000 | 4,750,000 | 0 | 0 | 0 |
| B1020404 | DOUGLAS | MI | | 02/23/2011 | 04/16/2018 | 411,266 | 0 | 0 | 0 | 0 | 0 | 0 | 411,266 | 391,265 | 0 | (20,001) | (20,001) |
| B0101101 | MAPLEWOOD | MN | | 03/25/2011 | 12/27/2018 | 3,452,767 | 0 | 0 | 0 | 4,245 | 4,245 | 0 | 3,457,012 | 2,563,404 | 0 | (893,608) | (893,608) |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6120701 | BUFFALO | NY | | 02/27/2007 | 10/15/2018 | 173,181 | 0 | 0 | 0 | 3,114 | 3,114 | 0 | 176,295 | 76,468 | 0 | (99,827) | (99,827) |
| A6120701-1 | BUFFALO | NY | | 07/28/2016 | 10/15/2018 | 132,514 | 0 | 0 | 0 | 0 | 0 | 0 | 132,514 | 0 | 0 | (132,514) | (132,514) |
| A6120703 | ORCHARD PARK | NY | | 02/27/2007 | 08/17/2018 | 188,252 | 0 | 0 | 0 | 1,606 | 1,606 | 0 | 189,857 | 188,252 | 0 | (1,605) | (1,605) |
| A6120703-1 | ORCHARD PARK | NY | | 07/28/2016 | 08/17/2018 | 144,096 | 0 | 0 | 0 | 0 | 0 | 0 | 144,097 | 125,575 | 0 | (18,524) | (18,524) |
| B8041202 | WESTLAKE | OH | | 06/22/2018 | 07/11/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,750,000 | 2,750,000 | 0 | 0 | 0 |
| B8060402 | PORTLAND | OR | | 08/24/2018 | 09/12/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 600,000 | 600,000 | 0 | 0 | 0 |
| B8030903 | SAN ANTONIO | TX | | 06/15/2018 | 07/11/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,300,000 | 1,300,000 | 0 | 0 | 0 |
| B8072001 | SAN ANTONIO | TX | | 09/14/2018 | 10/10/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,520,000 | 1,520,000 | 0 | 0 | 0 |
| B8050201 | POUNDING MILL | VA | | 08/24/2018 | 09/12/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,600,000 | 2,600,000 | 0 | 0 | 0 |
| 0399999. Mortgages disposed | | | | | | 24,654,910 | 0 | 0 | 0 | 20,363 | 20,363 | 0 | 60,975,272 | 54,356,937 | 0 | (6,618,335) | (6,618,335) |
| 0599999 - Totals | | | | | | 5,998,270,940 | 0 | (41,687) | 0 | 20,363 | (21,324) | 0 | 1,663,385,679 | 1,656,767,344 | 0 | (6,618,335) | (6,618,335) |

# SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | USB 2012-1 | | St Louis | MO | U.S. Bancorp Community Development Corporation | | 01/12/2012 | | 28,838,963 | 10,128,807 | 10,128,807 | 0 | (2,575,708) | 0 | 0 | 0 | (2,575,708) | 0 | 99.990 |
| 3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 28,838,963 | 10,128,807 | 10,128,807 | 0 | (2,575,708) | 0 | 0 | 0 | (2,575,708) | 0 | XXX |
| 000000-00-0 | OEF II | | Chicago | IL | National Equity Fund, Inc | | 01/01/1996 | | 4,899,759 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29.382 |
| 000000-00-0 | HEF IV | | Chicago | IL | National Equity Fund, Inc | | 01/16/2004 | | 4,514,506 | 213,342 | 213,342 | 0 | (38,524) | 0 | 0 | 0 | (38,524) | 0 | 12.650 |
| 000000-00-0 | HEF V | | Chicago | IL | National Equity Fund, Inc | | 01/01/2005 | | 4,361,935 | 293,630 | 293,630 | 0 | (49,313) | 0 | 0 | 0 | (49,313) | 0 | 8.330 |
| 000000-00-0 | HEF VII | | Chicago | IL | National Equity Fund, Inc | | 12/31/2008 | | 3,132,062 | 312,604 | 312,604 | 0 | (240,533) | 0 | 0 | 0 | (240,533) | 0 | 3.443 |
| 000000-00-0 | HEF VIII | | Chicago | IL | National Equity Fund, Inc | | 10/06/2009 | | 3,750,690 | 911,103 | 911,103 | 0 | (240,230) | 0 | 0 | 0 | (240,230) | 0 | 13.635 |
| 000000-00-0 | WNC Fund 32 | | Irvine | CA | WNC & Associates | | 06/01/2010 | | 9,996,368 | 2,462,030 | 2,462,030 | 0 | (838,051) | 0 | 0 | 0 | (838,051) | 0 | 6.488 |
| 000000-00-0 | USA 80 | | Granville | OH | The Richman Group | | 08/27/2010 | | 10,000,000 | 2,947,596 | 2,947,596 | 0 | (989,275) | 0 | 0 | 0 | (989,275) | 0 | 4.106 |
| 000000-00-0 | PNC Fund 45 | | Louisville | KY | PNC Real Estate | | 11/22/2010 | | 9,634,169 | 2,652,254 | 2,652,254 | 0 | (827,045) | 0 | 0 | 0 | (827,045) | 365,831 | 3.908 |
| 000000-00-0 | RBC Fund 13 | | Cleveland | OH | RBC Capital Markets | | 11/22/2010 | | 9,986,135 | 2,950,248 | 2,950,248 | 0 | (951,931) | 0 | 0 | 0 | (951,931) | 0 | 5.540 |
| 000000-00-0 | Sterling Fund 51 | | Manhasset | NY | First Sterling Financial Inc. | | 01/28/2011 | | 8,767,652 | 2,537,542 | 2,537,542 | 0 | (774,360) | 0 | 0 | 0 | (774,360) | 34,730 | 25.490 |
| 000000-00-0 | Centerline Fund 38 | | New York | NY | Centerline Corp Partners XXXVIII LP | | 02/17/2011 | | 10,000,000 | 3,209,467 | 3,209,467 | 0 | (851,464) | 0 | 0 | 0 | (851,464) | 0 | 8.385 |
| 000000-00-0 | Michel Countryside 19 | | Boston | MA | Michel Associates, Ltd. | | 03/15/2011 | | 4,871,476 | 1,491,184 | 1,491,184 | 0 | (473,691) | 0 | 0 | 0 | (473,691) | 0 | 10.249 |
| 000000-00-0 | WNC Fund 34 | | Irvine | CA | WNC & Associates | | 05/05/2011 | | 9,296,000 | 3,005,716 | 3,005,716 | 0 | (803,827) | 0 | 0 | 0 | (803,827) | 0 | 7.999 |
| 000000-00-0 | Standard Fund 1 | | Chicago | IL | National Equity Fund, Inc | | 05/13/2011 | | 14,779,451 | 737,279 | 737,279 | 0 | (795,810) | 0 | 0 | 0 | (795,810) | 190,245 | 99.990 |
| 000000-00-0 | PNC Fund 46 | | Louisville | KY | PNC Real Estate | | 06/15/2011 | | 9,685,222 | 3,084,129 | 3,084,129 | 0 | (841,422) | 0 | 0 | 0 | (841,422) | 314,778 | 6.493 |
| 000000-00-0 | Red Stone 2011 Natl Fund | | Cleveland | OH | Red Stone Equity Partners | | 08/10/2011 | | 9,562,434 | 3,196,121 | 3,196,121 | 0 | (854,726) | 0 | 0 | 0 | (854,726) | 126,485 | 9.523 |
| 000000-00-0 | CREA Fund 23 | | Indianapolis | IN | City Real Estate Advisors, Inc. | | 09/28/2011 | | 9,789,031 | 3,570,223 | 3,570,223 | 0 | (812,209) | 0 | 0 | 0 | (812,209) | 158,791 | 7.935 |
| 000000-00-0 | Raymond James Fund 38 | | St Petersburg | FL | Raymond James & Associates | | 03/06/2012 | | 9,680,448 | 4,289,788 | 4,289,788 | 0 | (843,423) | 0 | 0 | 0 | (843,423) | 319,552 | 4.878 |
| 000000-00-0 | Sterling Fund 52 | | Manhasset | NY | First Sterling Financial Inc. | | 03/29/2012 | | 10,484,433 | 4,042,884 | 4,042,884 | 0 | (860,164) | 0 | 0 | 0 | (860,164) | 0 | 11.812 |
| 000000-00-0 | CREA Fund 26 | | Indianapolis | IN | City Real Estate Advisors, Inc. | | 04/11/2012 | | 9,807,340 | 3,862,636 | 3,862,636 | 0 | (825,796) | 0 | 0 | 0 | (825,796) | 169,051 | 8.269 |
| 000000-00-0 | CREA Fund 31 | | Indianapolis | IN | City Real Estate Advisors, Inc. | | 01/11/2013 | | 41,066,376 | 17,941,710 | 17,941,710 | 0 | (3,277,571) | 0 | 0 | 0 | (3,277,571) | 31,182,995 | 99.990 |
| 000000-00-0 | Alliant Tax Credit Fund 74 | | Woodland Hills | CA | Alliant Asset Management Company, LLC | | 04/01/2014 | | 8,970,576 | 3,622,174 | 3,622,174 | 0 | (614,031) | 0 | 0 | 0 | (614,031) | 527,783 | 4.182 |
| 000000-00-0 | NEF 2008 | | Chicago | IL | National Equity Fund, Inc | | 05/01/2014 | | 8,794,137 | 1,752,506 | 1,752,506 | 0 | (1,424,995) | 0 | 0 | 0 | (1,424,995) | 0 | 10.710 |
| 000000-00-0 | NEF 2008 II | | Chicago | IL | National Equity Fund, Inc | | 05/01/2014 | | 14,296,285 | 3,431,289 | 3,431,289 | 0 | (2,054,733) | 0 | 0 | 0 | (2,054,733) | 0 | 26.660 |
| 000000-00-0 | NEF 2009 | | Chicago | IL | National Equity Fund, Inc | | 05/01/2014 | | 15,791,985 | 4,638,350 | 4,638,350 | 0 | (2,145,153) | 0 | 0 | 0 | (2,145,153) | 227,502 | 25.000 |
| 000000-00-0 | Alliant Tax Credit Fund 76 | | Woodland Hills | CA | Alliant Asset Management Company, LLC | | 06/25/2014 | | 9,616,680 | 3,435,325 | 3,435,325 | 0 | (630,298) | 0 | 0 | 0 | (630,298) | 1,494,931 | 4.526 |
| 000000-00-0 | Michel Countryside 22 | | Boston | MA | Michel Associates, Ltd. | | 11/24/2014 | | 34,949,211 | 22,166,924 | 22,166,924 | 0 | (3,795,977) | 0 | 0 | 0 | (3,795,977) | 3,636,697 | 84.654 |
| 000000-00-0 | Garnet Fund 41 | | Dover | DE | AEGON USA Realty Advisors, LLC | | 03/13/2015 | | 19,184,739 | 13,613,512 | 13,613,512 | 0 | (1,573,100) | 0 | 0 | 0 | (1,573,100) | 813,542 | 25.000 |
| 000000-00-0 | Alliant Tax Credit Fund 83 | | Woodland Hills | CA | Alliant Asset Management Company, LLC | | 06/30/2015 | | 9,253,928 | 4,971,030 | 4,971,030 | 0 | (1,317,649) | 0 | 0 | 0 | (1,317,649) | 746,072 | 7.154 |
| 000000-00-0 | Sterling Fund 54 | | Manhasset | NY | First Sterling Financial Inc. | | 11/05/2015 | | 14,729,261 | 10,514,352 | 10,514,352 | 0 | (1,455,483) | 0 | 0 | 0 | (1,455,483) | 270,739 | 52.277 |
| 000000-00-0 | R4 Fund 5 | | New York | NY | R4 California State Credit Partners LLC | | 12/07/2015 | | 16,914,545 | 11,645,352 | 11,645,352 | 0 | (1,661,514) | 0 | 0 | 0 | (1,661,514) | 3,085,455 | 7.633 |
| 000000-00-0 | Michel Countryside 23 | | Boston | MA | Michel Associates, Ltd. | | 12/09/2015 | | 18,054,000 | 12,567,467 | 12,567,467 | 0 | (1,532,143) | 0 | 0 | 0 | (1,532,143) | 0 | 83.549 |
| 000000-00-0 | Garnet Fund 46 | | Dover | DE | AEGON USA Realty Advisors, LLC | | 04/01/2016 | | 14,954,817 | 10,388,147 | 10,388,147 | 0 | (1,663,153) | 0 | 0 | 0 | (1,663,153) | 1,541,844 | 99.990 |
| 000000-00-0 | CREA Fund 57 | | Indianapolis | IN | City Real Estate Advisors, Inc. | | 01/02/2018 | | 1,131,445 | 0 | 0 | 0 | (1,131,445) | 0 | 0 | 0 | (1,131,445) | 28,868,555 | 15.330 |
| 000000-00-0 | Twain 800 Penn | | Pittsburgh | PA | Twain Financial Partners | | 08/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,866,310 | 100.000 |
| 000000-00-0 | R4 Jax | | New York | NY | R4 Jax Housing Partners, LLC | | 10/23/2018 | | 3,790,034 | 3,487,707 | 3,487,707 | 0 | (302,327) | 0 | 0 | 0 | (302,327) | 16,209,966 | 44.440 |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 398,497,130 | 169,945,621 | 169,945,621 | 0 | (37,491,366) | 0 | 0 | 0 | (37,491,366) | 93,151,854 | XXX |
| 000000-00-0 | Red Stone Fund 21 | | Cleveland | OH | Red Stone Equity Partners | | 12/01/2010 | | 1,287,901 | 500,267 | 500,267 | 0 | (121,101) | 0 | 0 | 0 | (121,101) | 25,002 | 49.995 |
| 000000-00-0 | R4 Fund III | | New York | NY | R4 California State Credit Partners LLC | | 03/09/2016 | | 2,502,780 | 649,767 | 649,767 | 0 | (843,236) | 0 | 0 | 0 | (843,236) | 108,090 | 1.000 |
| 3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 3,790,681 | 1,150,034 | 1,150,034 | 0 | (964,337) | 0 | 0 | 0 | (964,337) | 133,092 | XXX |
| 000000-00-0 | Missouri Tax Credit Fund, LP | | St Louis | MO | Missouri Tax Credit Fund, LP | | 08/31/2016 | | 10 | 10 | 10 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.010 |
| 000000-00-0 | Georgia Housing Tax Credit Fund LLC | | St Louis | MO | Georgia Housing Tax Credit Fund LLC | | 09/21/2017 | | 10 | 10 | 10 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 | Colorado Housing Tax Credit Fund LP | | St Louis | MO | Colorado Housing Tax Credit Fund LP | | 12/08/2017 | | 10 | 10 | 10 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 4299999. Any Other Class of Assets - Unaffiliated | | | | | | | | | 30 | 30 | 30 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | | 431,126,804 | 181,224,492 | 181,224,492 | 0 | (41,031,411) | 0 | 0 | 0 | (41,031,411) | 93,284,946 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4699999 - Totals | | | | | | | | | 431,126,804 | 181,224,492 | 181,224,492 | 0 | (41,031,411) | 0 | 0 | 0 | (41,031,411) | 93,284,946 | XXX |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | Standard Fund 1 | Chicago | IL | National Equity Fund, Inc | 05/13/2011 | | 0 | 25,982 | 0 | 99.990 |
| 000000-00-0 | Red Stone 2011 Natl Fund | Cleveland | OH | Red Stone Equity Partners | 08/10/2011 | | 0 | 24,552 | 0 | 9.523 |
| 000000-00-0 | Raymond James Fund 38 | St Petersburg | FL | Raymond James & Associates | 03/06/2012 | | 0 | 36,189 | 0 | 4.878 |
| 000000-00-0 | CREA Fund 31 | Indianapolis | IN | City Real Estate Advisors, Inc. | 01/11/2013 | | 0 | 3,404,434 | 0 | 99.990 |
| 000000-00-0 | NEF 2009 | Chicago | IL | National Equity Fund, Inc | 05/01/2014 | | 0 | 28,139 | 0 | 25.000 |
| 000000-00-0 | Michel Countryside 22 | Boston | MA | Michel Associates, Ltd. | 11/24/2014 | | 0 | 63,246 | 0 | 84.654 |
| 000000-00-0 | Garnet Fund 41 | Dover | DE | AEGON USA Realty Advisors, LLC | 03/13/2015 | | 0 | 4,937,395 | 0 | 25.000 |
| 000000-00-0 | Alliant Tax Credit Fund 83 | Woodland Hills | CA | Alliant Asset Management Company, LLC | 06/30/2015 | | 0 | 892,570 | 0 | 7.154 |
| 000000-00-0 | Sterling Fund 54 | Manhasset | NY | First Sterling Financial Inc. | 11/05/2015 | | 0 | 1,025,293 | 0 | 52.277 |
| 000000-00-0 | R4 Fund 5 | New York | NY | R4 California State Credit Partners LLC | 12/07/2015 | | 0 | 3,609,780 | 0 | 7.633 |
| 000000-00-0 | Michel Countryside 23 | Boston | MA | Michel Associates, Ltd. | 12/09/2015 | | 0 | 6,550,454 | 0 | 83.549 |
| 000000-00-0 | Garnet Fund 46 | Dover | DE | AEGON USA Realty Advisors, LLC | 04/01/2016 | | 0 | 600,657 | 0 | 99.990 |
| 000000-00-0 | CREA Fund 57 | Indianapolis | IN | City Real Estate Advisors, Inc. | 01/02/2018 | | 903,456 | 227,989 | 0 | 15.330 |
| 000000-00-0 | R4 Jax | New York | NY | R4 Jax Housing Partners, LLC | 10/23/2018 | | 3,790,033 | 0 | 0 | 44.440 |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 4,693,489 | 21,426,680 | 0 | XXX |
| 000000-00-0 | Red Stone Fund 21 | Cleveland | OH | Red Stone Equity Partners | 12/01/2010 | | 0 | 3,168 | 0 | 49.995 |
| 000000-00-0 | CA State Credit Partners | New York | NY | R4 California State Credit Partners LLC | 02/21/2014 | | 0 | 7,674 | 0 | 36.519 |
| 3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | 0 | 10,842 | 0 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | 4,693,489 | 21,437,522 | 0 | XXX |
| 4599999. Total - Affiliated | | | | | | | 0 | 0 | 0 | XXX |
| 4699999 - Totals | | | | | | | 4,693,489 | 21,437,522 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Garnet Fund 41 | Dover | DE | Repaid Funds | 03/13/2015 | | 10,252,163 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,946 | 0 | 0 | 0 | 0 |
| 000000-00-0 | WNC Fund 32 | Irvine | CA | Repaid Funds | 06/01/2010 | | 3,303,708 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,627 | 0 | 0 | 0 | 0 |
| 000000-00-0 | CREA Fund 23 | Indianapolis | IN | Repaid Funds | 09/28/2011 | | 4,398,730 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,299 | 0 | 0 | 0 | 0 |
| 000000-00-0 | CREA Fund 26 | Indianapolis | IN | Repaid Funds | 04/11/2012 | | 4,710,041 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,609 | 0 | 0 | 0 | 0 |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 22,664,642 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44,481 | 0 | 0 | 0 | 0 |
| 000000-00-0 | CA State Credit Partners | New York | NY | Withdrawal from Partnership | 02/21/2014 | 08/31/2018 | 529,707 | 0 | (529,707) | 0 | 0 | (529,707) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | 529,707 | 0 | (529,707) | 0 | 0 | (529,707) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | DM 4-3 State Tax Credit | Dover | DE | Withdrawal from Partnership | 02/21/2014 | 01/11/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 103,977 | 0 | 103,977 | 103,977 | 0 |
| 4299999. Any Other Class of Assets - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 103,977 | 0 | 103,977 | 103,977 | 0 |
| 4499999. Total - Unaffiliated | | | | | | | 23,194,349 | 0 | (529,707) | 0 | 0 | (529,707) | 0 | 0 | 148,458 | 0 | 103,977 | 103,977 | 0 |
| 4599999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4699999 - Totals | | | | | | | 23,194,349 | 0 | (529,707) | 0 | 0 | (529,707) | 0 | 0 | 148,458 | 0 | 103,977 | 103,977 | 0 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 71654Q-BD-3 | PETROLEOS MEXICANOS,M/W SR UNSECURED | | D | 1 | 1 | 1,200,000 | 98.1590 | 1,177,908 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 1.950 | 1.950 | JD | 715 | 23,400 | 06/28/2012 | 12/20/2022 |
| 71654Q-BF-8 | PETROLEOS MEXICANOS,M/W UNSECURED | | D | | 1 | 600,000 | 97.6260 | 585,756 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 1.700 | 1.700 | JD | 312 | 10,200 | 07/17/2012 | 12/20/2022 |
| 78657A-AC-3 | SAFINA LTD,M/W SECURED, CALLABLE | | C | 1 | 1 | 201,740 | 98.2040 | 198,116 | 201,740 | 201,740 | 0 | 0 | 0 | 0 | 1.550 | 1.550 | JAJO | 660 | 3,127 | 07/18/2012 | 01/15/2022 |
| 802722-AA-6 | SANTA ROSA LEASING LLC,SECURED, SINKABLE | | | | 1 | 576,473 | 97.1210 | 559,877 | 576,473 | 576,473 | 0 | 0 | 0 | 0 | 1.693 | 1.690 | FMAN | 1,247 | 9,760 | 09/11/2012 | 08/15/2024 |
| 90373Q-AA-0 | ULANI MSN 37894, SECURED, SINKABLE, M/W | | | 1 | 1FE | 2,086,957 | 98.2730 | 2,050,915 | 2,086,957 | 2,086,957 | 0 | 0 | 0 | 0 | 2.184 | 2.180 | MJSD | 1,393 | 45,579 | 06/12/2013 | 12/20/2024 |
| 912810-EM-6 | U S TREASURY, BOND | | | | 1 | 52,578 | 116.3130 | 58,157 | 50,000 | 50,679 | 0 | (160) | 0 | 0 | 7.250 | 6.820 | FA | 1,369 | 3,625 | 02/04/1997 | 08/15/2022 |
| 912810-EW-4 | US TREASURY N/B (S/D NC200) | | | | 1 | 58,219 | 122.0000 | 61,000 | 50,000 | 53,806 | 0 | (440) | 0 | 0 | 6.000 | 4.720 | FA | 1,133 | 3,000 | 11/17/2005 | 02/15/2026 |
| 912810-EW-4 | US TREASURY N/B (S/D NC200) | SD | | | 1 | 232,875 | 122.0000 | 244,000 | 200,000 | 215,222 | 0 | (1,760) | 0 | 0 | 6.000 | 4.720 | FA | 4,533 | 12,000 | 11/17/2005 | 02/15/2026 |
| 912828-2A-7 | US TREASURY S/D NM225,VI600,AR250,CA275 | SD | | | 1 | 4,587,719 | 92.2500 | 4,428,000 | 4,800,000 | 4,622,060 | 0 | 20,299 | 0 | 0 | 1.500 | 2.020 | FA | 27,196 | 72,000 | 02/06/2018 | 08/15/2026 |
| 912828-K7-4 | US TREASURY N/B (S/D AR100) | SD | | | 1 | 99,313 | 96.4060 | 96,406 | 100,000 | 99,528 | 0 | 66 | 0 | 0 | 2.000 | 2.070 | FA | 755 | 2,000 | 08/25/2015 | 08/15/2025 |
| 912828-07-8 | US TREASURY N/B (S/D PR1050) | C | | | 1 | 6,020,191 | 97.5310 | 5,803,095 | 5,950,000 | 5,984,713 | 0 | (14,633) | 0 | 0 | 1.375 | 1.120 | AO | 14,883 | 80,942 | 07/21/2016 | 04/30/2021 |
| 912828-07-8 | US TREASURY N/B (S/D PR1050) | | | | 1 | 7,892,016 | 97.5310 | 7,607,418 | 7,800,000 | 7,845,506 | 0 | (19,183) | 0 | 0 | 1.375 | 1.120 | AO | 19,510 | 106,109 | 07/21/2016 | 04/30/2021 |
| 912828-07-8 | US TREASURY N/B (S/D PR1050) | SD | | | 1 | 1,062,387 | 97.5310 | 1,024,076 | 1,050,000 | 1,056,126 | 0 | (2,582) | 0 | 0 | 1.375 | 1.120 | AO | 2,626 | 14,284 | 07/21/2016 | 04/30/2021 |
| 912828-VS-6 | US TREASURY N/B(S/D MA150,NV450,NC250) | | | | 1 | 148,758 | 99.9690 | 149,954 | 150,000 | 149,386 | 0 | 123 | 0 | 0 | 2.500 | 2.590 | FA | 1,698 | 3,750 | 08/09/2013 | 08/15/2023 |
| 912828-VS-6 | US TREASURY N/B(S/D MA150,NV450,NC250) | SD | | | 1 | 842,960 | 99.9690 | 849,735 | 850,000 | 846,520 | 0 | 700 | 0 | 0 | 2.500 | 2.590 | FA | 9,620 | 21,250 | 08/09/2013 | 08/15/2023 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 25,662,186 | XXX | 24,894,413 | 25,665,170 | 25,588,716 | 0 | (17,570) | 0 | 0 | XXX | XXX | XXX | 87,650 | 411,026 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 25,662,186 | XXX | 24,894,413 | 25,665,170 | 25,588,716 | 0 | (17,570) | 0 | 0 | XXX | XXX | XXX | 87,650 | 411,026 | XXX | XXX |
| 125094-AC-6 | CDP FINANCIAL, ISSUED 144A, MW +20BP | | A | 1 | 1FE | 3,495,483 | 125.3320 | 3,954,225 | 3,155,000 | 3,441,599 | 0 | (7,737) | 0 | 0 | 5.600 | 4.900 | MN | 17,668 | 176,680 | 09/13/2010 | 11/25/2039 |
| 125094-AD-4 | CDP FINANCIAL,144A,M/W SR UNSECURED | | A | 1 | 1FE | 11,751,092 | 101.4320 | 10,701,076 | 10,550,000 | 10,737,282 | 0 | (203,598) | 0 | 0 | 4.400 | 2.390 | MN | 46,420 | 464,200 | 11/19/2013 | 11/25/2019 |
| 125094-AQ-5 | CDP FINANCIAL, MW@12.5 | DRR | A | 1 | 1FE | 3,969,511 | 100.7560 | 3,929,484 | 3,900,000 | 3,942,061 | 0 | (6,863) | 0 | 0 | 3.150 | 2.930 | JJ | 53,576 | 122,850 | 10/14/2014 | 07/24/2024 |
| 748148-RU-9 | PROVINCE OF QUEBEC, NOTE | DRR | A | | 1FE | 1,992,140 | 101.2730 | 2,025,460 | 2,000,000 | 1,998,571 | 0 | 867 | 0 | 0 | 3.500 | 3.540 | JJ | 29,674 | 70,000 | 07/22/2010 | 07/29/2020 |
| 302154-CP-2 | EXPORT-IMPORT BANK KOREA | | D | | 1FE | 2,989,500 | 98.8770 | 2,966,310 | 3,000,000 | 2,993,489 | 0 | 3,424 | 0 | 0 | 2.500 | 2.620 | MN | 12,500 | 75,000 | 10/24/2017 | 11/01/2020 |
| 458182-BV-3 | INTER-AMERICAN DEVELOP BK, NOTE | | | | 1FE | 4,398,073 | 121.9460 | 4,883,937 | 4,005,000 | 4,170,475 | 0 | (20,285) | 0 | 0 | 7.000 | 6.210 | JD | 12,460 | 280,350 | 01/19/2001 | 06/15/2025 |
| 458182-BW-1 | INTER-AMERICAN DEVELOP. BANK, NOTE | | | | 1FE | 7,513,753 | 122.3830 | 8,028,325 | 6,560,000 | 6,994,608 | 0 | (51,647) | 0 | 0 | 6.800 | 5.590 | AO | 94,172 | 446,080 | 12/22/2005 | 10/15/2025 |
| 459056-LD-7 | WORLD BANK, UNSUB. NOTE | | | | 1FE | 2,318,460 | 118.6020 | 2,372,040 | 2,000,000 | 2,094,879 | 0 | (19,995) | 0 | 0 | 7.625 | 6.280 | JJ | 68,625 | 152,500 | 01/12/2001 | 01/19/2023 |
| 50065R-AF-4 | KOREA HOUSING FINANCE CO | | D | | 1FE | 4,985,750 | 98.3580 | 4,917,900 | 5,000,000 | 4,988,894 | 0 | 2,693 | 0 | 0 | 3.000 | 3.060 | AO | 25,417 | 150,000 | 10/25/2017 | 10/31/2022 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 43,413,762 | XXX | 43,778,757 | 40,170,000 | 41,361,858 | 0 | (303,141) | 0 | 0 | XXX | XXX | XXX | 360,512 | 1,937,660 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 43,413,762 | XXX | 43,778,757 | 40,170,000 | 41,361,858 | 0 | (303,141) | 0 | 0 | XXX | XXX | XXX | 360,512 | 1,937,660 | XXX | XXX |
| 011770-U4-4 | ALASKA ST BUILD AMERICA BONDS | | | 1 | 1FE | 2,428,018 | 120.3710 | 2,768,533 | 2,300,000 | 2,396,684 | 0 | (4,756) | 0 | 0 | 5.742 | 5.300 | FA | 55,028 | 132,066 | 01/13/2011 | 08/01/2033 |
| 20772J-XA-5 | CONNECTICUT ST-A-TXBL | | | | 1FE | 1,002,330 | 97.3910 | 973,910 | 1,000,000 | 1,001,299 | 0 | (256) | 0 | 0 | 2.950 | 2.920 | MS | 9,833 | 29,500 | 09/18/2014 | 09/01/2023 |
| 574192-5F-3 | MARYLAND ST BUILD AMERICA BONDS | | | 1 | 1FE | 990,670 | 107.6240 | 1,076,240 | 1,000,000 | 995,225 | 0 | 654 | 0 | 0 | 4.600 | 4.690 | MS | 15,333 | 46,000 | 12/14/2010 | 03/01/2025 |
| 57582P-WK-2 | MASSACHUSETTS ST BUILD AMERICA BOND | | | 1 | 1FE | 2,999,670 | 102.4380 | 3,073,140 | 3,000,000 | 2,999,927 | 0 | 30 | 0 | 0 | 4.200 | 4.200 | JD | 10,500 | 126,000 | 12/13/2010 | 12/01/2021 |
| 68607L-XP-7 | OR ST-TXB-PENSION | | | 1 | 1FE | 6,884,398 | 107.0740 | 6,633,069 | 6,194,846 | 6,753,217 | 0 | (208,560) | 0 | 0 | 5.762 | 2.300 | JD | 29,746 | 356,947 | 11/30/2017 | 06/01/2023 |
| 68608K-ZT-8 | OR ST-TXB-ST BOE, SERIES B, MW CALL | | | 1 | 1FE | 2,000,000 | 102.7140 | 2,054,280 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.461 | 4.460 | FA | 37,175 | 89,220 | 04/22/2010 | 08/01/2020 |
| 880541-QX-8 | TENNESSEE ST-C-T GENERAL OBLIG BOND | | | 1 | 1FE | 200,000 | 106.2570 | 212,514 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 4.182 | 4.180 | FA | 3,485 | 8,364 | 10/12/2011 | 08/01/2031 |
| 882722-J6-9 | TEXAS ST REF - TXB, NON-CALLABLE | | | | 1FE | 2,062,860 | 100.3450 | 2,006,900 | 2,000,000 | 2,006,395 | 0 | (8,335) | 0 | 0 | 3.194 | 2.750 | AO | 15,970 | 63,880 | 08/05/2011 | 10/01/2019 |
| 882722-VL-2 | TEXAS ST BUILD AMERICA BONDS SER A | | | | 1FE | 1,506,660 | 104.9810 | 1,574,715 | 1,500,000 | 1,503,034 | 0 | (511) | 0 | 0 | 3.973 | 3.930 | AO | 14,899 | 59,595 | 10/14/2010 | 04/01/2024 |
| 882724-HA-8 | TEXAS ST-REF-TXBL | | | 2 | 1FE | 4,000,000 | 100.4940 | 4,019,760 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.589 | 3.580 | AO | 35,890 | 0 | 08/29/2018 | 10/01/2029 |
| 917542-QT-2 | UTAH ST BUILD AMERICA BONDS-SER B | | | 1 | 1FE | 2,348,950 | 100.8060 | 2,520,150 | 2,500,000 | 2,471,861 | 0 | 17,836 | 0 | 0 | 3.289 | 4.070 | JJ | 41,113 | 82,225 | 02/10/2011 | 07/01/2020 |
| 93974C-PL-8 | WA ST-BABS-D | | | 1 | 1FE | 3,759,958 | 113.7450 | 3,696,713 | 3,250,000 | 3,718,383 | 0 | (41,574) | 0 | 0 | 5.381 | 3.430 | FA | 72,868 | 87,441 | 02/02/2018 | 08/01/2029 |
| 93974C-RD-4 | WASHINGTON ST-F-BABS | | | | 1FE | 1,004,624 | 111.3590 | 1,018,935 | 915,000 | 1,001,345 | 0 | (3,279) | 0 | 0 | 5.040 | 3.850 | FA | 19,215 | 23,058 | 07/18/2018 | 08/01/2031 |
| 93974C-RF-9 | WASHINGTON STATE BUILD AMERICA BOND | | | 1 | 1FE | 1,917,661 | 112.1130 | 2,001,217 | 1,785,000 | 1,874,577 | 0 | (6,106) | 0 | 0 | 5.090 | 4.510 | FA | 37,857 | 90,857 | 08/31/2010 | 08/01/2033 |
| 93974C-XE-5 | WASHINGTON ST TAXABLE-SER T-2 | | | | 1FE | 1,116,926 | 101.3070 | 1,165,030 | 1,150,000 | 1,145,307 | 0 | 4,147 | 0 | 0 | 3.950 | 4.340 | FA | 18,927 | 45,425 | 02/04/2011 | 02/01/2020 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 34,222,725 | XXX | 34,795,106 | 32,794,846 | 34,067,254 | 0 | (250,710) | 0 | 0 | XXX | XXX | XXX | 417,839 | 1,240,578 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 34,222,725 | XXX | 34,795,106 | 32,794,846 | 34,067,254 | 0 | (250,710) | 0 | 0 | XXX | XXX | XXX | 417,839 | 1,240,578 | XXX | XXX |
| 03667P-FS-6 | ANTELOPE VLY CLG-A | | | 1 | 1FE | 2,500,000 | 100.7830 | 2,519,575 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 3.478 | 3.470 | FA | 36,229 | 116,175 | 03/17/2017 | 08/01/2028 |
| 05914F-JL-5 | BALTIMORE COUNTY MD BUILD AMERICA BOND | | | | 1FE | 3,005,400 | 103.3990 | 3,101,970 | 3,000,000 | 3,002,314 | 0 | (429) | 0 | 0 | 3.810 | 3.790 | MN | 19,050 | 114,300 | 11/01/2010 | 11/01/2023 |
| 059189-VX-5 | BALTIMORE-REF-SER-C | | | | 1FE | 295,000 | 98.3860 | 290,239 | 295,000 | 295,000 | 0 | 0 | 0 | 0 | 2.457 | 2.450 | AO | 1,530 | 6,644 | 11/02/2017 | 10/15/2022 |
| 059189-VY-3 | BALTIMORE-REF-SER-C | | | | 1FE | 1,080,000 | 98.7490 | 1,066,489 | 1,080,000 | 1,080,000 | 0 | 0 | 0 | 0 | 2.614 | 2.610 | AO | 5,960 | 25,879 | 11/02/2017 | 10/15/2023 |
| 059189-VZ-0 | BALTIMORE-REF-SER-C | | | | 1FE | 500,000 | 98.4380 | 492,190 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.764 | 2.760 | AO | 2,918 | 12,668 | 11/02/2017 | 10/15/2024 |
| 059189-WA-4 | BALTIMORE-REF-SER-C | | | | 1FE | 655,000 | 98.8380 | 647,389 | 655,000 | 655,000 | 0 | 0 | 0 | 0 | 2.909 | 2.900 | AO | 4,023 | 17,466 | 11/02/2017 | 10/15/2025 |
| 234667-JG-9 | DALLAS CNTY TEX HOSP BUILD AMERICA | | | 1 | 1FE | 3,203,430 | 109.4860 | 3,284,580 | 3,000,000 | 3,098,608 | 0 | (15,111) | 0 | 0 | 5.148 | 4.480 | FA | 58,344 | 154,440 | 11/23/2010 | 08/15/2024 |
| 249174-XE-8 | DENVER SD #1-B-REF | | | 2 | 1FE | 2,843,874 | 99.3680 | 2,822,051 | 2,840,000 | 2,843,502 | 0 | (372) | 0 | 0 | 3.277 | 3.260 | JD | 7,756 | 77,814 | 01/29/2018 | 12/01/2028 |
| 283497-L2-9 | EL PASO-B-REF, MW | | | 1 | 1FE | 1,000,000 | 99.2940 | 992,940 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.366 | 3.360 | FA | 12,716 | 33,660 | 03/16/2016 | 02/15/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 283497-L3-7 | EL PASO-B-REF, MW | | | 1 | 1FE | 1,895,000 | 99.0550 | 1,877,092 | 1,895,000 | 1,895,000 | 0 | 0 | 0 | 0 | 3.466 | 3.460 | FA | 24,813 | 65,681 | 03/16/2016 | 02/15/2030 |
| 283497-L5-2 | EL PASO-B-REF, MW | | | 1 | 1FE | 2,000,000 | 99.2970 | 1,985,940 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.666 | 3.660 | FA | 27,699 | 73,320 | 03/16/2016 | 02/15/2032 |
| 345102-LT-2 | FOOTHILL ETC CLG-E | | | 1 | 1FE | 3,110,810 | 92.5220 | 3,122,618 | 3,375,000 | 3,122,154 | 0 | 6,370 | 0 | 0 | 3.223 | 3.820 | FA | 45,323 | 68,489 | 12/18/2018 | 08/01/2038 |
| 442331-3C-6 | HOUSTON TX-TXBL | | | | 1FE | 3,000,000 | 100.6550 | 3,019,650 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.425 | 3.420 | MS | 34,250 | 71,069 | 12/20/2017 | 03/01/2027 |
| 442331-3K-8 | HOUSTON TX-TXBL | | | | 1FE | 3,000,000 | 98.6420 | 2,959,260 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.961 | 3.960 | MS | 39,610 | 82,191 | 12/20/2017 | 03/01/2047 |
| 486116-XK-7 | KAUAI CNTY-TXB-A, GEN OBLIG BOND | | | 1 | 1FE | 1,000,000 | 102.6770 | 1,026,770 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.386 | 4.380 | FA | 18,275 | 43,860 | 03/04/2010 | 08/01/2020 |
| 486116-XW-1 | KAUAI CNTY HAWAII BABS, MW | | | 1 | 1FE | 2,185,900 | 119.0840 | 2,381,680 | 2,000,000 | 2,133,831 | 0 | (7,485) | 0 | 0 | 5.723 | 5.000 | FA | 47,692 | 114,460 | 09/13/2010 | 08/01/2031 |
| 534366-AC-3 | LINCOLN WEST HAYMARKET BUILD AMERICA | | | | 1FE | 1,514,655 | 103.6280 | 1,554,420 | 1,500,000 | 1,505,428 | 0 | (1,254) | 0 | 0 | 3.750 | 3.650 | JD | 2,500 | 56,250 | 08/31/2010 | 12/15/2022 |
| 534366-AG-4 | LINCOLNWEST HAYMARKET, BUILD AMERICA | | | 1 | 1FE | 1,086,124 | 106.4550 | 1,069,873 | 1,005,000 | 1,052,602 | 0 | (5,127) | 0 | 0 | 4.100 | 3.410 | JD | 1,831 | 41,205 | 09/22/2011 | 12/15/2026 |
| 534366-AH-2 | LINCOLN WEST HAYMARKET BUILD AMERICA, MW | | | 1 | 1FE | 2,180,440 | 107.0810 | 2,141,620 | 2,000,000 | 2,144,899 | 0 | (13,841) | 0 | 0 | 4.200 | 3.250 | JD | 3,733 | 84,000 | 05/26/2016 | 12/15/2027 |
| 544351-KW-8 | LOS ANGELES-A-REF-TXB, MW | | | 1 | 1FE | 9,388,170 | 98.6980 | 9,341,766 | 9,465,000 | 9,398,835 | 0 | 5,172 | 0 | 0 | 3.550 | 3.630 | MS | 112,003 | 336,008 | 12/22/2016 | 09/01/2031 |
| 64327T-AR-9 | NEW CASTLE-B-TXB ECONOMIC DEV BOND | | | 1 | 1FE | 3,798,360 | 113.3450 | 4,533,800 | 4,000,000 | 3,836,958 | 0 | 5,733 | 0 | 0 | 5.002 | 5.370 | JJ | 92,259 | 200,080 | 12/03/2010 | 07/15/2040 |
| 64966M-QK-8 | NEW YORK CITY-B2-TXBL | | | | 1FE | 4,961,700 | 95.3040 | 4,765,200 | 5,000,000 | 4,966,174 | 0 | 3,889 | 0 | 0 | 2.800 | 2.890 | AO | 35,000 | 139,222 | 11/06/2017 | 10/01/2026 |
| 64966M-WQ-8 | NEW YORK-TXBL-E-3 | | | 2 | 1FE | 3,004,920 | 102.1800 | 3,065,400 | 3,000,000 | 3,004,558 | 0 | (362) | 0 | 0 | 3.720 | 3.700 | MS | 37,200 | 52,080 | 02/22/2018 | 03/01/2029 |
| 68583R-CJ-9 | OREGON COMM COLLEGE, GEN OB BOND | | | 1 | 1FE | 433,845 | 101.6730 | 441,103 | 433,845 | 433,845 | 0 | 0 | 0 | 0 | 4.643 | 4.640 | JD | 56 | 33,189 | 06/10/2005 | 06/30/2020 |
| 686053-BR-9 | STATE OF OREGON SCHOOL BOARD GEN OB | | | | 1FE | 2,949,294 | 111.3830 | 3,285,799 | 2,950,000 | 2,949,788 | 0 | 38 | 0 | 0 | 5.490 | 5.490 | JD | 450 | 242,933 | 12/04/2003 | 06/30/2023 |
| 741701-H8-2 | PRINCE GEORGES CNTY, M/W CALL BOND | | | 1 | 1FE | 4,000,000 | 109.8820 | 4,395,280 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | MS | 63,333 | 190,000 | 03/10/2011 | 03/01/2026 |
| 797398-DU-5 | SAN DIEGO | | | 1 | 1FE | 13,899,840 | 112.6120 | 13,513,440 | 12,000,000 | 13,482,806 | 0 | (286,506) | 0 | 0 | 5.911 | 3.080 | FA | 267,965 | 709,320 | 07/10/2017 | 08/15/2024 |
| 812626-X9-5 | SEATTLE WASHINGTON TAXABLE-REF-SER B | | | | 1FE | 2,500,000 | 100.0000 | 2,500,000 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 1.300 | 1.300 | JJ | 16,250 | 32,500 | 05/09/2013 | 01/01/2019 |
| 873465-B3-1 | TACOMA-B-REF-TXBL | | | | 1FE | 725,000 | 102.4700 | 742,908 | 725,000 | 725,000 | 0 | 0 | 0 | 0 | 3.600 | 3.600 | JD | 2,175 | 26,100 | 12/02/2015 | 12/01/2026 |
| 927734-VL-4 | VIRGINIA BEACH BUILD AMERICA BONDS A2 | | | 2 | 1FE | 1,784,026 | 102.0970 | 1,802,010 | 1,765,000 | 1,767,914 | 0 | (2,313) | 0 | 0 | 4.250 | 4.100 | MS | 22,087 | 75,013 | 12/08/2010 | 03/15/2021 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 83,500,788 | XXX | 84,743,052 | 81,483,845 | 82,894,216 | 0 | (311,598) | 0 | 0 | XXX | XXX | XXX | 1,043,030 | 3,296,016 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 83,500,788 | XXX | 84,743,052 | 81,483,845 | 82,894,216 | 0 | (311,598) | 0 | 0 | XXX | XXX | XXX | 1,043,030 | 3,296,016 | XXX | XXX |
| 010869-BZ-7 | ALAMEDA CORRIDOR TRANSN AUTHO MUNICIPAL | | | | 1FE | 313,191 | 102.4340 | 297,059 | 290,000 | 291,697 | 0 | (3,220) | 0 | 0 | 6.500 | 5.690 | AO | 4,713 | 18,850 | 01/13/2003 | 10/01/2019 |
| 033167-CF-2 | ANCHORAGE AK COPS | | | | 1FE | 1,000,000 | 99.5060 | 995,060 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.765 | 2.760 | JJ | 28,495 | 0 | 12/08/2017 | 07/01/2022 |
| 033167-CG-0 | ANCHORAGE AK COPS | | | | 1FE | 1,000,000 | 99.7950 | 997,950 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.908 | 2.900 | JJ | 14,540 | 0 | 12/08/2017 | 07/01/2023 |
| 070102-AA-6 | BASIN POWER COOP REVENUE BONDS | | | | 1FE | 2,000,000 | 113.1690 | 2,263,380 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.127 | 6.120 | JD | 10,212 | 122,540 | 04/25/2006 | 06/01/2041 |
| 13067W-PL-0 | CALIFORNIA DEPT WTR | | | 2 | 1FE | 498,251 | 98.1070 | 515,062 | 525,000 | 499,169 | 0 | 918 | 0 | 0 | 3.077 | 3.670 | JD | 1,346 | 8,077 | 07/26/2018 | 12/01/2028 |
| 13077D-BV-3 | CA UNIV REVENUE-B | | | 1 | 1FE | 1,640,224 | 99.9900 | 1,599,840 | 1,600,000 | 1,636,553 | 0 | (2,486) | 0 | 0 | 3.549 | 3.310 | MN | 9,464 | 56,784 | 06/09/2017 | 11/01/2030 |
| 13077D-BW-1 | CA UNIV REVENUE-B | | | 1 | 1FE | 646,055 | 99.6140 | 632,549 | 635,000 | 645,161 | 0 | (622) | 0 | 0 | 3.569 | 3.410 | MN | 3,777 | 22,663 | 06/09/2017 | 11/01/2031 |
| 13077D-BX-9 | CA UNIV REVENUE-B | | | 1 | 1FE | 1,000,000 | 99.9700 | 999,700 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.649 | 3.640 | MN | 6,082 | 36,490 | 02/09/2017 | 11/01/2032 |
| 13077D-FJ-6 | CA UNIV REV-B-TXBL | | | | 1FE | 1,000,000 | 102.1000 | 1,021,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.603 | 3.600 | MN | 6,005 | 0 | 07/13/2018 | 11/01/2027 |
| 13077D-FK-3 | CA UNIV REV-B-TXBL | | | | 1FE | 750,000 | 101.7630 | 763,223 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.653 | 3.650 | MN | 4,566 | 0 | 07/13/2018 | 11/01/2028 |
| 13077D-FL-1 | CA UNIV REV-B-TXBL | | | 2 | 1FE | 900,000 | 101.9950 | 917,955 | 900,000 | 900,000 | 0 | 0 | 0 | 0 | 3.753 | 3.750 | MN | 5,630 | 0 | 07/13/2018 | 11/01/2029 |
| 134041-FD-9 | CAMPBELL & KENTON CNTYS SAN 1-B, MUNI | | | | 1FE | 1,300,373 | 100.6920 | 1,283,823 | 1,275,000 | 1,276,911 | 0 | (3,170) | 0 | 0 | 4.625 | 4.360 | FA | 24,570 | 58,969 | 04/30/2010 | 08/01/2019 |
| 140868-ET-3 | CARBON CO HOSP-TXBL, MW | | | 1 | 1FE | 350,000 | 99.5220 | 348,327 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 2.668 | 2.660 | MN | 1,193 | 9,338 | 12/11/2015 | 11/15/2020 |
| 140868-EU-0 | CARBON CO HOSP-TXBL, MW | | | 1 | 1FE | 300,000 | 100.3080 | 300,924 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 2.960 | 2.960 | MN | 1,135 | 8,880 | 12/11/2015 | 11/15/2021 |
| 140868-EV-8 | CARBON CO HOSP-TXBL, MW | | | 1 | 1FE | 375,000 | 101.3000 | 379,875 | 375,000 | 375,000 | 0 | 0 | 0 | 0 | 3.210 | 3.210 | MN | 1,538 | 12,038 | 12/11/2015 | 11/15/2022 |
| 167562-RJ-8 | CHICAGO ARPT-A-REF | | | | 1FE | 800,000 | 101.3550 | 810,840 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 3.468 | 3.460 | JJ | 11,560 | 0 | 07/25/2018 | 01/01/2023 |
| 167562-RK-5 | CHICAGO ARPT-A-REF | | | | 1FE | 1,785,000 | 101.6610 | 1,814,649 | 1,785,000 | 1,785,000 | 0 | 0 | 0 | 0 | 3.605 | 3.600 | JJ | 26,812 | 0 | 07/25/2018 | 01/01/2024 |
| 167593-H6-2 | CHICAGO OHARE ARPT-C | | | | 1FE | 5,000,000 | 101.4510 | 5,072,550 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.472 | 4.470 | JJ | 0 | 0 | 12/06/2018 | 01/01/2049 |
| 184126-YU-8 | CLAYTON CNTY WTR AUTH WTR & SEWAGE | | | | 1FE | 1,455,840 | 99.6610 | 1,494,915 | 1,500,000 | 1,497,280 | 0 | 8,050 | 0 | 0 | 1.800 | 2.350 | MN | 4,500 | 27,000 | 07/26/2013 | 05/01/2019 |
| 20281P-KJ-0 | CMWLTH FING AUTH PA, MW | | | 1 | 1FE | 1,000,000 | 100.1330 | 1,001,330 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.623 | 3.620 | JD | 3,019 | 36,230 | 10/20/2016 | 06/01/2028 |
| 207758-KC-6 | CONNECTICUT STATE SPL TAX OBLIG REV | | | | 1FE | 2,000,000 | 103.3320 | 2,066,640 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.855 | 4.850 | JD | 8,092 | 97,100 | 10/29/2009 | 12/01/2020 |
| 22972P-CM-2 | CUCAMONGA VLY WTR-B | | | | 1FE | 2,739,170 | 102.0840 | 2,781,789 | 2,725,000 | 2,738,745 | 0 | (425) | 0 | 0 | 3.700 | 3.630 | MS | 33,608 | 23,526 | 08/21/2018 | 09/01/2028 |
| 22972P-CN-0 | CUCAMONGA VLY WTR-B | | | 2 | 1FE | 1,890,000 | 102.0630 | 1,928,991 | 1,890,000 | 1,890,000 | 0 | 0 | 0 | 0 | 3.780 | 3.780 | MS | 23,814 | 16,670 | 05/04/2018 | 09/01/2029 |
| 235241-LX-2 | DALLAS AREA RAPID | | | 1 | 1FE | 1,141,080 | 114.1340 | 1,141,340 | 1,000,000 | 1,134,591 | 0 | (4,061) | 0 | 0 | 4.922 | 3.960 | JD | 4,102 | 49,220 | 05/04/2017 | 12/01/2041 |
| 24917D-BD-4 | DENVER -B-TXBL | | | | 1FE | 1,000,000 | 101.3010 | 1,013,010 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.443 | 3.440 | FA | 11,572 | 0 | 08/22/2018 | 08/01/2025 |
| 24917D-BF-9 | DENVER -B-TXBL | | | 2 | 1FE | 2,001,200 | 101.3800 | 2,027,600 | 2,000,000 | 2,001,139 | 0 | (61) | 0 | 0 | 3.646 | 3.630 | FA | 24,509 | 0 | 08/29/2018 | 08/01/2027 |
| 29270C-L3-7 | ENERGY NW ELEC-B-REF | | | | 1FE | 270,000 | 98.5530 | 266,093 | 270,000 | 270,000 | 0 | 0 | 0 | 0 | 2.814 | 2.810 | JJ | 3,799 | 7,598 | 04/24/2015 | 07/01/2024 |
| 29270C-R6-4 | ENERGY NW-B-REF-TXBL, MW | | | 1 | 1FE | 1,183,280 | 96.8180 | 1,142,452 | 1,180,000 | 1,182,631 | 0 | (234) | 0 | 0 | 3.200 | 3.170 | JJ | 18,880 | 37,760 | 03/30/2016 | 07/01/2028 |
| 31331R-N6-8 | FEDERAL FARM CREDIT BANK, NOTE | | | | 1 | 1,118,920 | 122.6490 | 1,226,490 | 1,000,000 | 1,067,026 | 0 | (5,133) | 0 | 0 | 5.750 | 4.890 | JD | 3,833 | 57,500 | 07/22/2005 | 12/07/2028 |
| 31331S-6H-1 | FEDERAL FARM CREDIT BANK, BOND | | | | 1 | 955,380 | 103.5970 | 1,035,970 | 1,000,000 | 992,958 | 0 | 3,816 | 0 | 0 | 4.750 | 5.180 | MS | 13,194 | 47,500 | 10/26/2005 | 09/21/2020 |
| 31331S-6S-7 | FEDERAL FARM CREDIT BANK, AGENCY BOND | | | | 1 | 971,100 | 104.3940 | 1,043,940 | 1,000,000 | 994,640 | 0 | 2,400 | 0 | 0 | 4.750 | 5.020 | JJ | 20,451 | 47,500 | 01/09/2006 | 01/26/2021 |
| 31331S-TG-8 | FEDERAL FARM CREDIT BANK , BOND | | | | 1 | 1,003,710 | 103.4330 | 1,034,330 | 1,000,000 | 1,000,458 | 0 | (342) | 0 | 0 | 5.300 | 5.260 | AO | 12,514 | 53,000 | 12/05/2005 | 04/06/2020 |
| 31331S-VN-0 | FEDERAL FARM CREDIT BANK, BONDS | | | | 1 | 1,000,000 | 104.4380 | 1,044,380 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.900 | 4.900 | JD | 408 | 49,000 | 04/20/2005 | 12/28/2020 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31331S-ZY-2 | FEDERAL FARM CREDIT BANK, BOND | | | | 1 | 4,696,505 | 102.8190 | 4,883,903 | 4,750,000 | 4,743,074 | 0 | 4,555 | 0 | 0 | 4.550 | 4.650 | JD | 13,808 | 216,125 | 08/15/2005 | 06/08/2020 |
| 31331V-BL-9 | FEDERAL FARM CREDIT BANK, BOND | | | | 1 | 974,220 | 105.8030 | 1,058,030 | 1,000,000 | 994,344 | 0 | 2,054 | 0 | 0 | 4.970 | 5.210 | JJ | 24,160 | 49,700 | 10/26/2005 | 07/06/2021 |
| 31331V-FZ-4 | FEDERAL FARM CREDIT BANK, BOND | | | | 1 | 1,285,088 | 105.0410 | 1,313,013 | 1,250,000 | 1,255,951 | 0 | (2,981) | 0 | 0 | 5.375 | 5.100 | MN | 9,518 | 67,188 | 12/16/2005 | 11/10/2020 |
| 31331V-VA-1 | FEDERAL FARM CREDIT BANK | | | | 1 | 1,260,775 | 110.6580 | 1,383,225 | 1,250,000 | 1,253,904 | 0 | (765) | 0 | 0 | 5.300 | 5.220 | JD | 4,785 | 66,250 | 02/15/2007 | 06/05/2023 |
| 31331X-FK-3 | FEDERAL FARM CREDIT BANK, BOND | | | | 1 | 1,243,475 | 106.4820 | 1,331,025 | 1,250,000 | 1,248,375 | 0 | 535 | 0 | 0 | 5.030 | 5.080 | AO | 15,020 | 62,875 | 12/18/2006 | 10/05/2021 |
| 31331X-LS-9 | FEDERAL FARM CREDIT BANK | | | | 1 | 748,635 | 100.1190 | 750,893 | 750,000 | 749,993 | 0 | 145 | 0 | 0 | 5.150 | 5.170 | JJ | 17,596 | 38,625 | 02/21/2007 | 01/17/2019 |
| 3133MA-RM-3 | FEDERAL HOME LOAN BANK, BOND | | | | 1 | 3,103,146 | 105.1780 | 2,682,039 | 2,550,000 | 2,602,113 | 0 | (45,268) | 0 | 0 | 7.450 | 5.480 | FA | 78,101 | 189,975 | 10/21/2002 | 02/03/2020 |
| 3133MA-WE-5 | FEDERAL HOME LOAN BANK, BOND | | | | 1 | 8,383,679 | 135.7650 | 10,114,493 | 7,450,000 | 8,007,731 | 0 | (34,055) | 0 | 0 | 7.125 | 6.180 | FA | 200,529 | 530,813 | 10/24/2002 | 02/15/2030 |
| 3133MS-K4-1 | FEDERAL HOME LOAN BANK, BOND | | | | 1 | 2,132,078 | 108.9110 | 2,450,498 | 2,250,000 | 2,217,651 | 0 | 7,834 | 0 | 0 | 5.250 | 5.690 | FA | 44,625 | 118,125 | 10/22/2002 | 08/15/2022 |
| 3134A1-Z6-0 | FEDERAL HOME LOAN MTGE CORP, DEBENTURE | | | | 1FE | 1,826,825 | 126.5930 | 1,810,280 | 1,430,000 | 1,606,340 | 0 | (19,274) | 0 | 0 | 6.930 | 4.920 | JD | 8,258 | 99,099 | 11/19/2002 | 06/01/2026 |
| 31359M-EA-7 | FEDERAL NATL MORTGAGE ASSN, DEB. | | | | 1 | 9,729,800 | 124.6500 | 11,530,125 | 9,250,000 | 9,510,581 | 0 | (20,031) | 0 | 0 | 6.160 | 5.760 | FA | 227,920 | 569,800 | 11/13/2002 | 08/07/2028 |
| 31359M-EB-5 | FEDERAL NATL MORTGAGE ASSN | | | | 1 | 4,052,480 | 142.5100 | 5,700,400 | 4,000,000 | 4,040,769 | 0 | (1,056) | 0 | 0 | 6.210 | 6.120 | FA | 100,050 | 248,400 | 01/09/2001 | 08/06/2038 |
| 31359M-EU-3 | FEDERAL NATL MORTGAGE ASSN., BOND | | | | 1 | 9,860,610 | 128.2370 | 11,541,330 | 9,000,000 | 9,488,006 | 0 | (34,034) | 0 | 0 | 6.250 | 5.550 | MN | 71,875 | 562,500 | 02/12/2003 | 05/15/2029 |
| 31359M-FP-3 | FEDERAL NATL MORTGAGE ASSN., BOND | | | | 1 | 4,966,480 | 138.9540 | 5,558,160 | 4,000,000 | 4,575,764 | 0 | (35,570) | 0 | 0 | 7.250 | 5.520 | MN | 37,056 | 290,000 | 12/09/2002 | 05/15/2030 |
| 31359M-GK-3 | FEDERAL NATL MORTGAGE ASS., BOND | | | | 1 | 9,243,480 | 134.0430 | 10,723,440 | 8,000,000 | 8,755,628 | 0 | (44,084) | 0 | 0 | 6.625 | 5.520 | MN | 67,722 | 530,000 | 10/15/2002 | 11/15/2030 |
| 31364F-6P-1 | FEDERAL NATL MORTGAGE ASSN., NOTE | | | | 1FE | 2,210,403 | 124.5800 | 2,641,096 | 2,120,000 | 2,170,249 | 0 | (3,823) | 0 | 0 | 5.960 | 5.630 | MS | 38,608 | 126,352 | 12/07/2004 | 09/11/2028 |
| 31364F-CB-5 | FEDERAL NATL MTG ASSN, MTN SRS B NOTE | | | | 1FE | 6,851,222 | 123.6220 | 8,647,359 | 6,995,000 | 6,917,227 | 0 | 6,147 | 0 | 0 | 6.090 | 6.240 | MS | 111,232 | 425,996 | 09/25/2002 | 09/27/2027 |
| 31364F-QN-4 | FEDERAL NATL MORTGAGE ASSN, MTN | | | | 1FE | 3,077,978 | 125.0810 | 3,853,746 | 3,081,000 | 3,079,662 | 0 | 67 | 0 | 0 | 6.150 | 6.150 | JJ | 80,530 | 189,482 | 10/22/2002 | 01/28/2028 |
| 3136F4-3N-2 | FEDERAL NATL MORTGAGE ASSN. CALLABLE NOT | | | 2 | 1FE | 1,011,980 | 100.2400 | 1,002,400 | 1,000,000 | 1,000,106 | 0 | (1,140) | 0 | 0 | 5.200 | 5.080 | FA | 21,233 | 52,000 | 09/13/2004 | 02/04/2019 |
| 342816-P7-4 | FLORIDA ST MUNI PWR-B | | | 1 | 1FE | 1,000,000 | 97.4070 | 974,070 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.769 | 2.760 | AO | 6,923 | 27,690 | 06/14/2017 | 10/01/2023 |
| 342816-P9-0 | FLORIDA ST MUNI PWR-B | | | 1 | 1FE | 500,000 | 98.5610 | 492,805 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.059 | 3.050 | AO | 3,824 | 15,295 | 06/14/2017 | 10/01/2025 |
| 34710R-BC-3 | FORT COLLINS ELEC-B | | | | 1FE | 1,400,000 | 102.3140 | 1,432,396 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 3.456 | 3.450 | JD | 4,032 | 22,445 | 05/31/2018 | 12/01/2024 |
| 34710R-BD-1 | FORT COLLINS ELEC-B | | | | 1FE | 500,000 | 102.3510 | 511,755 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.506 | 3.500 | JD | 1,461 | 8,132 | 05/31/2018 | 12/01/2025 |
| 349507-AF-0 | FORT WORTH TX SPL TAX REVENUE | | | | 1FE | 2,950,000 | 98.6770 | 2,910,972 | 2,950,000 | 2,950,000 | 0 | 0 | 0 | 0 | 2.698 | 2.690 | MS | 26,530 | 90,424 | 06/21/2017 | 03/01/2023 |
| 37850R-BE-2 | GLENDALE CO EXCISE TAX REVENUE | | | | 1FE | 500,000 | 100.0950 | 500,475 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.039 | 3.030 | JD | 1,266 | 15,195 | 12/04/2015 | 12/01/2022 |
| 37850R-BF-9 | GLENDALE CO EXCISE TAX REVENUE | | | | 1FE | 500,000 | 100.5900 | 502,950 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.210 | 3.210 | JD | 1,338 | 16,050 | 12/04/2015 | 12/01/2023 |
| 386475-ER-4 | GRAND STRAND SC WTR & SWR AUTH, REV BOND | | | | 1FE | 1,000,000 | 100.2240 | 1,002,240 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.256 | 3.250 | JD | 2,713 | 32,560 | 10/27/2011 | 06/01/2019 |
| 39081H-CC-4 | GREAT LAKES WTR-C-REF | | | | 1FE | 2,546,328 | 102.4380 | 2,612,169 | 2,550,000 | 2,546,468 | 0 | 140 | 0 | 0 | 3.400 | 3.440 | JJ | 21,193 | 0 | 09/18/2018 | 07/01/2022 |
| 39081H-CE-0 | GREAT LAKES WTR-C-REF | | | | 1FE | 5,500,000 | 104.3760 | 5,740,680 | 5,500,000 | 5,500,000 | 0 | 0 | 0 | 0 | 3.613 | 3.610 | JJ | 48,575 | 0 | 09/18/2018 | 07/01/2024 |
| 392274-M5-2 | GTR ORLANDO FL AVIATI | | | | 1FE | 1,000,000 | 95.0210 | 950,210 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.622 | 2.620 | AO | 6,555 | 26,220 | 09/30/2016 | 10/01/2026 |
| 392274-M6-0 | GTR ORLANDO FL AVIATI | | | 2 | 1FE | 735,000 | 94.9560 | 697,927 | 735,000 | 735,000 | 0 | 0 | 0 | 0 | 2.722 | 2.720 | AO | 5,002 | 20,007 | 09/30/2016 | 10/01/2027 |
| 442435-5B-5 | HOUSTON UTL SYS-B-TXL, MW | | | 1 | 1FE | 4,407,560 | 102.9610 | 4,319,214 | 4,195,000 | 4,359,061 | 0 | (18,128) | 0 | 0 | 3.828 | 3.250 | MN | 20,519 | 160,585 | 04/04/2017 | 05/15/2028 |
| 44244C-TM-9 | HOUSTON-E-REF-TXBL | | | | 1FE | 1,000,000 | 102.9320 | 1,029,320 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.723 | 3.720 | MN | 4,757 | 8,687 | 08/08/2018 | 11/15/2028 |
| 44244C-TN-7 | HOUSTON-E-REF-TXBL | | | 2 | 1FE | 4,016,800 | 102.9080 | 4,116,320 | 4,000,000 | 4,016,234 | 0 | (566) | 0 | 0 | 3.823 | 3.770 | MN | 19,540 | 35,681 | 08/09/2018 | 11/15/2029 |
| 451174-AC-0 | ID ENERGY RESOURCES | | | | 1FE | 3,854,560 | 94.9870 | 3,799,480 | 4,000,000 | 3,869,007 | 0 | 14,447 | 0 | 0 | 2.772 | 3.250 | MS | 36,960 | 104,720 | 01/10/2018 | 09/01/2026 |
| 451174-AD-8 | ID ENERGY RESOURCES | | | 1 | 1FE | 2,500,000 | 93.8570 | 2,346,425 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 2.952 | 2.950 | MS | 24,600 | 69,700 | 09/12/2017 | 09/01/2028 |
| 452650-JL-9 | IMPERIAL IRR DIST-A, MW | | | 1 | 1FE | 1,000,000 | 95.7050 | 957,050 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.732 | 2.730 | MN | 4,553 | 27,320 | 06/23/2016 | 11/01/2026 |
| 452650-JP-0 | IMPERIAL IRR DIST-A, MW | | | 1 | 1FE | 4,000,000 | 94.2460 | 3,769,840 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.032 | 3.030 | MN | 20,213 | 121,280 | 06/23/2016 | 11/01/2029 |
| 45506D-WT-8 | INDIANA FIN AUTH-A, MW | | | 1 | 1FE | 1,000,000 | 96.1220 | 961,220 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.816 | 2.810 | JJ | 14,080 | 28,160 | 06/08/2016 | 07/01/2027 |
| 45506D-WU-5 | INDIANA FIN AUTH-A, MW | | | 1 | 1FE | 1,000,000 | 96.1900 | 961,900 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.916 | 2.910 | JJ | 14,580 | 29,160 | 06/08/2016 | 07/01/2028 |
| 478045-AA-5 | JOHN SEVIER COMB CYCLE | | | | 1FE | 4,743,989 | 106.1670 | 4,809,770 | 4,530,382 | 4,743,543 | 0 | (447) | 0 | 0 | 4.626 | 4.170 | JJ | 96,638 | 0 | 10/12/2018 | 01/15/2042 |
| 485428-ZX-7 | KANSAS ST DEV FIN AUTH REV, SINK BOND | | | | 1FE | 1,000,000 | 107.4410 | 1,074,410 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.371 | 5.360 | MN | 8,952 | 53,710 | 02/27/2004 | 05/01/2026 |
| 53945C-HE-3 | LOS ANGELES WSTWTR-C | | | 2 | 1FE | 2,490,000 | 100.7870 | 2,509,596 | 2,490,000 | 2,490,000 | 0 | 0 | 0 | 0 | 3.394 | 3.390 | JD | 7,043 | 84,511 | 05/10/2017 | 06/01/2028 |
| 544445-BB-4 | LA DEPT OF APRTS-C, MW | | | 1 | 1FE | 3,500,000 | 99.4280 | 3,479,980 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 2.624 | 2.620 | MN | 11,735 | 91,840 | 11/16/2016 | 05/15/2022 |
| 544445-BD-0 | LA DEPT OF APRTS-C, MW | | | 1 | 1FE | 7,048,544 | 101.1380 | 7,084,717 | 7,005,000 | 7,045,593 | 0 | (1,556) | 0 | 0 | 3.887 | 3.840 | MN | 34,792 | 272,284 | 01/10/2017 | 05/15/2038 |
| 576029-AT-9 | STATE OF MASSACHUSETTS TURNPIKE AU | | | 1 | 1 | 1,030,172 | 101.3920 | 1,013,920 | 1,000,000 | 1,002,614 | 0 | (3,087) | 0 | 0 | 5.000 | 4.720 | JJ | 25,000 | 50,000 | 01/17/2001 | 01/01/2020 |
| 592041-WJ-2 | MET GOVT NASHVILLE & DAVIDSONCNTY TN HLT | | | 2 | 1FE | 2,452,003 | 102.3010 | 2,450,109 | 2,395,000 | 2,438,568 | 0 | (5,153) | 0 | 0 | 4.053 | 3.760 | JJ | 48,535 | 97,069 | 03/23/2016 | 07/01/2026 |
| 59333P-2J-6 | MIAMI-DADE-D-REF-TXBL | | | | 1FE | 1,000,000 | 96.4140 | 964,140 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.004 | 3.000 | AO | 7,510 | 30,040 | 08/11/2017 | 10/01/2026 |
| 59333P-2L-1 | MIAMI-DADE-D-REF-TXBL | | | 2 | 1FE | 1,250,000 | 96.7340 | 1,209,175 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 3.354 | 3.350 | AO | 10,481 | 41,925 | 08/11/2017 | 10/01/2028 |
| 59333P-3Q-9 | MIAMI-DADE CNTY FL AV | | | | 1FE | 1,000,000 | 102.0030 | 1,020,030 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.762 | 3.760 | AO | 9,405 | 3,240 | 08/16/2018 | 10/01/2028 |
| 59333P-3R-7 | MIAMI-DADE CNTY FL AV | | | 2 | 1FE | 3,000,000 | 101.4890 | 3,044,670 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.862 | 3.860 | AO | 28,965 | 9,977 | 08/16/2018 | 10/01/2029 |
| 60636A-MR-1 | MO ST HLTH & EDU FACS, MW | | | | 1FE | 1,848,354 | 95.9110 | 1,774,354 | 1,850,000 | 1,848,495 | 0 | 64 | 0 | 0 | 3.471 | 3.470 | JJ | 29,610 | 64,214 | 03/02/2016 | 01/15/2036 |
| 60636A-MR-1 | MO ST HLTH & EDU FACS, MW | | | | 1FE | 3,147,197 | 95.9110 | 3,021,197 | 3,150,000 | 3,147,438 | 0 | 109 | 0 | 0 | 3.471 | 3.470 | JJ | 50,416 | 109,337 | 03/02/2016 | 01/15/2036 |
| 626207-MV-3 | MELPWR MUN ELEC TXB-ONE | | | | 1FE | 220,563 | 100.0070 | 225,016 | 225,000 | 225,000 | 0 | 1,044 | 0 | 0 | 5.070 | 5.310 | JJ | 5,704 | 11,408 | 04/05/2007 | 01/01/2019 |
| 63948W-AF-9 | NDSU-TXBL-REF | | | | 1FE | 400,000 | 97.7790 | 391,116 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 2.316 | 2.310 | MN | 1,544 | 9,264 | 07/15/2016 | 05/01/2022 |
| 63948W-AG-7 | NDSU-TXBL-REF | | | | 1FE | 625,000 | 97.7610 | 611,006 | 625,000 | 625,000 | 0 | 0 | 0 | 0 | 2.566 | 2.560 | MN | 2,673 | 16,038 | 07/15/2016 | 05/01/2023 |
| 64542W-BA-7 | NEW HOPE CULTRL EDU | | | | 1FE | 1,095,000 | 97.4960 | 1,067,581 | 1,095,000 | 1,095,000 | 0 | 0 | 0 | 0 | 2.694 | 2.690 | AO | 7,375 | 29,499 | 11/03/2016 | 04/01/2025 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 646140-CF-8 | NEW JERSEY ST TURNPIK | | | | 1FE | 650,000 | 99.1010 | 644,157 | 650,000 | 650,000 | 0 | 0 | 0 | 0 | 2.536 | 2.530 | JJ | 8,242 | 9,020 | 12/01/2017 | 01/01/2021 |
| 647429-Z4-4 | NEW MEXICO ST UNIV | | | | 1FE | 320,000 | 97.6390 | 312,445 | 320,000 | 320,000 | 0 | 0 | 0 | 0 | 2.720 | 2.720 | AO | 2,176 | 8,704 | 06/16/2017 | 04/01/2023 |
| 647429-Z5-1 | NEW MEXICO ST UNIV | | | | 1FE | 800,000 | 97.4720 | 779,776 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 2.920 | 2.920 | AO | 5,840 | 23,360 | 06/16/2017 | 04/01/2024 |
| 647429-Z6-9 | NEW MEXICO ST UNIV | | | | 1FE | 855,000 | 97.2800 | 831,744 | 855,000 | 855,000 | 0 | 0 | 0 | 0 | 3.020 | 3.020 | AO | 6,455 | 25,821 | 06/16/2017 | 04/01/2025 |
| 649081-AA-4 | NEW VALLEY GEN IV,MKWL/SINK CERTS | | | | 1FE | 911,203 | 102.0970 | 941,025 | 921,692 | 919,046 | 0 | 1,631 | 0 | 0 | 4.687 | 4.860 | JJ | 19,920 | 43,200 | 03/06/2007 | 01/15/2022 |
| 64971M-4L-3 | NYC FIN AUTH, MW | | | 1 | 1FE | 4,555,305 | 105.8450 | 4,339,645 | 4,100,000 | 4,383,914 | 0 | (56,833) | 0 | 0 | 4.717 | 3.080 | FA | 80,582 | 193,397 | 11/16/2015 | 08/01/2023 |
| 64971W-6E-5 | NEW YORK CITY NY TRAN | | | 2 | 1FE | 2,000,000 | 95.9660 | 1,919,320 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.110 | 3.110 | MN | 10,367 | 62,200 | 06/22/2017 | 05/01/2028 |
| 64971W-TB-6 | NEW YORK CITY NY TRAN | | | 2 | 1FE | 6,069,800 | 97.0000 | 6,062,500 | 6,250,000 | 6,120,318 | 0 | 15,968 | 0 | 0 | 3.000 | 3.330 | FA | 78,125 | 187,500 | 10/06/2015 | 02/01/2026 |
| 64971W-XB-1 | NYC TRANS FIN AUTH-B2, MW | | | 1 | 1FE | 1,000,000 | 98.5000 | 985,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.800 | 2.800 | MN | 4,667 | 28,000 | 10/22/2015 | 11/01/2023 |
| 64971X-AZ-1 | NEW YORK CITY NY TRAN | | | 2 | 1FE | 1,000,000 | 96.3740 | 963,740 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.180 | 3.180 | FA | 13,250 | 30,387 | 08/09/2017 | 08/01/2028 |
| 64971X-EA-2 | NEW YORK CITY TRANS | | | 2 | 1FE | 966,518 | 101.1310 | 970,858 | 960,000 | 966,185 | 0 | (333) | 0 | 0 | 3.800 | 3.710 | MN | 6,080 | 15,301 | 06/01/2018 | 05/01/2029 |
| 64985H-ZC-4 | NY ST EV-D | | | 2 | 1FE | 808,445 | 98.1970 | 795,396 | 810,000 | 808,579 | 0 | 131 | 0 | 0 | 3.061 | 3.080 | JJ | 11,433 | 16,943 | 12/07/2017 | 01/15/2028 |
| 649902-2E-2 | NY DORM-TXB-H-GEN PUR | | | | 1FE | 1,135,020 | 114.2880 | 1,142,880 | 1,000,000 | 1,127,077 | 0 | (7,943) | 0 | 0 | 5.289 | 3.780 | MS | 15,573 | 52,890 | 03/12/2018 | 03/15/2033 |
| 649902-P3-1 | NY DORM-TXB-BUILD AMERICA SER-C, REV | | | 1 | 1FE | 3,128,160 | 103.6200 | 3,108,600 | 3,000,000 | 3,030,434 | 0 | (13,474) | 0 | 0 | 4.554 | 4.050 | FA | 51,612 | 136,620 | 08/13/2010 | 02/15/2021 |
| 64990E-WR-4 | NEW YORK ST DORM AUTH | | | 1 | 1FE | 4,880,064 | 100.2970 | 4,814,256 | 4,800,000 | 4,837,845 | 0 | (11,496) | 0 | 0 | 2.850 | 2.580 | FA | 51,680 | 136,800 | 02/26/2015 | 02/15/2022 |
| 64990F-JV-7 | NEW YORK DORM AUTH -B | | | 1 | 1FE | 2,515,000 | 101.5670 | 2,554,410 | 2,515,000 | 2,515,000 | 0 | 0 | 0 | 0 | 3.700 | 3.700 | MS | 2,585 | 0 | 12/12/2018 | 03/15/2028 |
| 64990F-JW-5 | NEW YORK DORM AUTH -B | | | 2 | 1FE | 1,180,000 | 101.5280 | 1,198,030 | 1,180,000 | 1,180,000 | 0 | 0 | 0 | 0 | 3.800 | 3.800 | MS | 1,246 | 0 | 12/12/2018 | 03/15/2029 |
| 650035-7C-6 | NEW YORK ST URBAN DEV | | | | 1FE | 4,957,250 | 99.3450 | 4,967,250 | 5,000,000 | 4,962,298 | 0 | 5,048 | 0 | 0 | 2.980 | 3.110 | MS | 43,872 | 109,267 | 01/19/2018 | 03/15/2025 |
| 650116-BC-9 | NEW YORK TRANSPRTN-B | | | | 2FE | 1,921,540 | 98.0810 | 1,961,620 | 2,000,000 | 1,931,790 | 0 | 6,875 | 0 | 0 | 3.423 | 3.910 | JJ | 34,230 | 68,460 | 07/03/2017 | 07/01/2027 |
| 650116-BD-7 | NEW YORK TRANSPRTN-B, MW@ | | | 1 | 2FE | 1,500,000 | 97.3230 | 1,459,845 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.473 | 3.470 | JJ | 26,048 | 52,095 | 05/18/2016 | 07/01/2028 |
| 650116-BE-5 | NEW YORK TRANSPRTN-B, MW@ | | | 1 | 2FE | 1,170,000 | 97.4150 | 1,139,756 | 1,170,000 | 1,170,000 | 0 | 0 | 0 | 0 | 3.573 | 3.570 | JJ | 20,902 | 41,804 | 05/18/2016 | 07/01/2029 |
| 662903-MF-7 | NORTH TEXAS MUNI WTR SYS BUILD AMERICA | | | 2 | 1FE | 500,000 | 103.0300 | 515,150 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.320 | 4.320 | MS | 7,200 | 21,600 | 10/29/2010 | 09/01/2021 |
| 677561-JU-7 | OHIO ST HOSP FAC-B | | | | 1FE | 8,175,803 | 95.8960 | 8,011,152 | 8,354,000 | 8,176,105 | 0 | 591 | 0 | 0 | 3.700 | 3.850 | JJ | 154,549 | 119,500 | 12/10/2018 | 01/01/2043 |
| 677581-DV-9 | OHIO BUILD AMERICA BONDS-TAXABLE SER 2 | | | 1 | 1FE | 2,008,820 | 102.1950 | 2,043,900 | 2,000,000 | 2,001,535 | 0 | (1,000) | 0 | 0 | 4.418 | 4.360 | JD | 3,927 | 88,360 | 05/19/2010 | 06/15/2020 |
| 677659-V6-8 | OH WTR-A2-BABS | | | | 1FE | 1,697,220 | 111.2300 | 1,668,450 | 1,500,000 | 1,681,294 | 0 | (15,839) | 0 | 0 | 4.817 | 3.330 | JD | 6,021 | 72,255 | 12/27/2017 | 12/01/2030 |
| 67884F-YZ-3 | OK DEV FIN AUTH-C | | | | 1FE | 1,835,000 | 101.2480 | 1,857,901 | 1,835,000 | 1,835,000 | 0 | 0 | 0 | 0 | 3.553 | 3.550 | JD | 5,433 | 65,198 | 07/29/2015 | 06/01/2025 |
| 68286#-AA-6 | BGS FBI WESTCHESTER | | | | 1 | 3,228,993 | 97.7610 | 3,156,709 | 3,228,993 | 3,228,993 | 0 | 0 | 0 | 0 | 3.610 | 3.610 | MON | 8,419 | 116,567 | 04/12/2017 | 07/05/2032 |
| 68442C-BV-7 | ORANGE CO WTR DT-B, MW | | | 2 | 1FE | 1,000,000 | 100.0490 | 1,000,490 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | FA | 12,656 | 33,500 | 01/12/2017 | 08/15/2028 |
| 685869-EJ-4 | OREGON HLTH&SCI UNIV, MW | | | 2 | 1FE | 6,293,790 | 112.6660 | 6,759,960 | 6,000,000 | 6,278,130 | 0 | (5,641) | 0 | 0 | 5.000 | 4.680 | JJ | 150,000 | 300,000 | 01/28/2016 | 07/01/2045 |
| 70227R-AH-3 | PASADENA CA PENSION OBLIG, MW | | | 1 | 1FE | 1,687,986 | 100.6390 | 1,680,671 | 1,670,000 | 1,682,544 | 0 | (1,757) | 0 | 0 | 3.465 | 3.330 | MN | 9,644 | 57,866 | 10/19/2015 | 05/01/2025 |
| 70227R-AJ-9 | PASADENA CA PENSION OBLIG, MW | | | 2 | 1FE | 2,007,292 | 101.4310 | 2,013,405 | 1,985,000 | 2,000,640 | 0 | (2,168) | 0 | 0 | 3.665 | 3.520 | MN | 12,125 | 72,750 | 10/19/2015 | 05/01/2026 |
| 702845-KU-1 | PASSAIC VLY WATER COMM | | | | 1FE | 320,000 | 95.7920 | 306,534 | 320,000 | 320,000 | 0 | 0 | 0 | 0 | 2.939 | 2.930 | JD | 418 | 9,405 | 09/08/2017 | 12/15/2027 |
| 702845-KV-9 | PASSAIC VLY WATER COMM | | | | 1FE | 500,000 | 95.4750 | 477,375 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.039 | 3.030 | JD | 675 | 15,195 | 09/08/2017 | 12/15/2028 |
| 702845-KW-7 | PASSAIC VLY WTR COMM | | | | 1FE | 500,000 | 95.2070 | 476,035 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.139 | 3.130 | JD | 698 | 15,695 | 09/08/2017 | 12/15/2029 |
| 709235-ZR-9 | PA ST UNIV-B-TXBL | | | 1 | 1FE | 1,000,000 | 98.4530 | 984,530 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.573 | 3.570 | MS | 11,910 | 35,730 | 04/20/2017 | 09/01/2037 |
| 709235-ZS-7 | PA ST UNIV-B-TXBL | | | | 1FE | 1,230,683 | 95.6460 | 1,229,051 | 1,285,000 | 1,230,706 | 0 | 23 | 0 | 0 | 3.793 | 4.060 | MS | 16,247 | 0 | 12/21/2018 | 09/01/2047 |
| 71783D-AD-7 | PHILA AUTH INDL-REF | | | | 1FE | 3,952,080 | 100.0700 | 4,002,800 | 4,000,000 | 3,953,426 | 0 | 1,346 | 0 | 0 | 3.964 | 4.190 | AO | 33,474 | 0 | 10/22/2018 | 04/15/2026 |
| 73358W-RP-1 | PORT AUTH NY & NJ-181, MW | | | 1 | 1FE | 3,924,735 | 114.8050 | 4,046,876 | 3,525,000 | 3,901,264 | 0 | (8,073) | 0 | 0 | 4.960 | 4.260 | FA | 72,850 | 174,840 | 12/07/2015 | 08/01/2046 |
| 733911-CD-1 | PORT CORPUS CHRISTI-B | | | | 1FE | 500,000 | 102.1530 | 510,765 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.555 | 3.550 | JD | 1,481 | 5,579 | 07/25/2018 | 12/01/2025 |
| 733911-CE-9 | PORT CORPUS CHRISTI-B | | | | 1FE | 525,000 | 102.2430 | 536,776 | 525,000 | 525,000 | 0 | 0 | 0 | 0 | 3.699 | 3.690 | JD | 1,618 | 6,096 | 07/25/2018 | 12/01/2026 |
| 733911-CF-6 | PORT CORPUS CHRISTI-B | | | | 1FE | 525,000 | 102.2830 | 536,986 | 525,000 | 525,000 | 0 | 0 | 0 | 0 | 3.749 | 3.740 | JD | 1,640 | 6,178 | 07/25/2018 | 12/01/2027 |
| 733911-CG-4 | PORT CORPUS CHRISTI-B | | | | 1FE | 565,000 | 102.2960 | 577,972 | 565,000 | 565,000 | 0 | 0 | 0 | 0 | 3.799 | 3.790 | JD | 1,789 | 6,737 | 07/25/2018 | 12/01/2028 |
| 733911-CH-2 | PORT CORPUS CHRISTI-B | | | 2 | 1FE | 650,000 | 102.7740 | 668,031 | 650,000 | 650,000 | 0 | 0 | 0 | 0 | 3.949 | 3.940 | JD | 2,139 | 8,057 | 07/25/2018 | 12/01/2029 |
| 73474T-AC-4 | MORROW PORT TRANS FAC | | | 1 | 1FE | 5,245,400 | 100.9860 | 5,049,300 | 5,000,000 | 5,162,891 | 0 | (21,909) | 0 | 0 | 3.371 | 2.830 | MS | 56,183 | 168,550 | 01/27/2015 | 09/01/2025 |
| 73474T-AP-5 | PORT OF MORROW OR TRA | | | | 1FE | 450,289 | 88.1850 | 458,562 | 520,000 | 450,329 | 0 | 40 | 0 | 0 | 2.987 | 4.070 | MS | 5,177 | 0 | 12/21/2018 | 09/01/2036 |
| 735000-SP-7 | PORT OAKLAND-G-REF | | | | 1FE | 2,830,000 | 98.5610 | 2,789,276 | 2,830,000 | 2,830,000 | 0 | 0 | 0 | 0 | 2.920 | 2.920 | MN | 13,773 | 82,636 | 06/22/2017 | 11/01/2024 |
| 735000-SQ-5 | PORT OAKLAND-G-REF | | | | 1FE | 3,470,000 | 98.5300 | 3,418,991 | 3,470,000 | 3,470,000 | 0 | 0 | 0 | 0 | 3.050 | 3.050 | MN | 17,639 | 105,835 | 06/22/2017 | 11/01/2025 |
| 735000-SR-3 | PORT OAKLAND-G-REF | | | | 1FE | 1,000,000 | 98.0880 | 980,880 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.150 | 3.150 | MN | 5,250 | 31,500 | 06/22/2017 | 11/01/2026 |
| 735000-SS-1 | PORT OAKLAND-G-REF | | | 1 | 1FE | 739,500 | 97.5420 | 731,565 | 750,000 | 740,721 | 0 | 888 | 0 | 0 | 3.200 | 3.360 | MN | 4,000 | 24,000 | 07/11/2017 | 11/01/2027 |
| 735000-ST-9 | PORT OAKLAND-G-REF | | | | 1FE | 1,428,250 | 96.5610 | 1,400,135 | 1,450,000 | 1,430,505 | 0 | 1,643 | 0 | 0 | 3.250 | 3.410 | MN | 7,854 | 47,125 | 07/11/2017 | 11/01/2028 |
| 735000-SU-6 | PORT OAKLAND-G-REF | | | | 1FE | 985,000 | 96.0160 | 960,160 | 1,000,000 | 986,395 | 0 | 1,020 | 0 | 0 | 3.300 | 3.450 | MN | 5,500 | 33,000 | 07/11/2017 | 11/01/2029 |
| 735389-YY-8 | PORT OF SEATTLE WA-B | | | | 1FE | 235,000 | 98.5750 | 231,651 | 235,000 | 235,000 | 0 | 0 | 0 | 0 | 3.171 | 3.170 | MN | 1,242 | 7,452 | 07/26/2017 | 05/01/2027 |
| 735389-YZ-5 | PORT OF SEATTLE WA-B | | | 2 | 1FE | 815,000 | 98.4800 | 802,612 | 815,000 | 815,000 | 0 | 0 | 0 | 0 | 3.321 | 3.320 | MN | 4,511 | 27,066 | 07/26/2017 | 05/01/2028 |
| 73541W-AF-9 | PORT ST LUCIE-REF | | | | 1FE | 500,000 | 99.2180 | 496,090 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.817 | 2.810 | JJ | 7,043 | 14,085 | 04/07/2017 | 07/01/2022 |
| 73541W-AH-5 | PORT ST LUCIE-REF | | | | 1FE | 535,000 | 100.1730 | 535,926 | 535,000 | 535,000 | 0 | 0 | 0 | 0 | 3.254 | 3.250 | JJ | 8,704 | 17,409 | 04/07/2017 | 07/01/2024 |
| 73541W-BB-7 | PORT ST LUCIE-A-REF | | | | 1FE | 1,000,000 | 103.9960 | 1,039,960 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.005 | 4.000 | MN | 5,229 | 0 | 10/19/2018 | 05/01/2027 |
| 73541W-BC-5 | PORT ST LUCIE-A-REF | | | | 1FE | 1,000,000 | 104.1840 | 1,041,840 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.105 | 4.100 | MN | 5,359 | 0 | 10/19/2018 | 05/01/2028 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 735541-GE-8 | PORT VANCOUVER WA REV | | | 1 | 1FE | 285,000 | 99.1830 | 282,672 | 285,000 | 285,000 | 0 | 0 | 0 | 0 | 2.583 | 2.580 | JD | 613 | 7,362 | 05/10/2017 | 12/01/2021 |
| 735541-GF-5 | PORT VANCOUVER WA REV | | | 1 | 1FE | 655,000 | 99.3400 | 650,677 | 655,000 | 655,000 | 0 | 0 | 0 | 0 | 2.783 | 2.780 | JD | 1,519 | 18,229 | 05/10/2017 | 12/01/2022 |
| 735541-GG-3 | PORT VANCOUVER WA REV | | | 1 | 1FE | 400,000 | 99.7110 | 398,844 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 2.966 | 2.960 | JD | 989 | 11,864 | 05/10/2017 | 12/01/2023 |
| 735541-GH-1 | PORT VANCOUVER WA REV | | | 1 | 1FE | 390,000 | 100.0560 | 390,218 | 390,000 | 390,000 | 0 | 0 | 0 | 0 | 3.116 | 3.110 | JD | 1,013 | 12,152 | 05/10/2017 | 12/01/2024 |
| 735541-GK-4 | PORT VANCOUVER WA REV | | | 1 | 1FE | 485,000 | 100.6210 | 488,012 | 485,000 | 485,000 | 0 | 0 | 0 | 0 | 3.303 | 3.300 | JD | 1,335 | 16,020 | 05/10/2017 | 12/01/2026 |
| 735541-GL-2 | PORT VANCOUVER WA REV | | | 2 | 1FE | 450,000 | 100.6840 | 453,078 | 450,000 | 450,000 | 0 | 0 | 0 | 0 | 3.403 | 3.400 | JD | 1,276 | 15,314 | 05/10/2017 | 12/01/2027 |
| 773038-DN-1 | ROCKDALE CNTY GA WTR & SEWERAGE AUTH | | | | 1FE | 1,437,520 | 98.5170 | 1,379,238 | 1,400,000 | 1,417,709 | 0 | (3,668) | 0 | 0 | 2.860 | 2.560 | JJ | 20,020 | 40,040 | 03/28/2013 | 07/01/2023 |
| 79207T-BT-7 | ST LUCIE CO-A-TXBL | | | | 1FE | 270,000 | 99.6140 | 268,958 | 270,000 | 270,000 | 0 | 0 | 0 | 0 | 2.764 | 2.760 | MN | 1,244 | 5,867 | 01/12/2018 | 11/01/2021 |
| 79207T-BU-4 | ST LUCIE CO-A-TXBL | | | | 1FE | 250,000 | 99.7570 | 249,393 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.914 | 2.910 | MN | 1,214 | 5,727 | 01/12/2018 | 11/01/2022 |
| 79207T-BV-2 | ST LUCIE CO-A-TXBL | | | | 1FE | 250,000 | 99.9850 | 249,963 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.054 | 3.050 | MN | 1,273 | 6,002 | 01/12/2018 | 11/01/2023 |
| 79207T-BY-6 | ST LUCIE CO-A-TXBL | | | | 1FE | 250,000 | 99.8660 | 249,665 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.311 | 3.310 | MN | 1,380 | 6,507 | 01/12/2018 | 11/01/2026 |
| 79207T-CA-7 | ST LUCIE CO-A-TXBL | | | 2 | 1FE | 250,000 | 100.0820 | 250,205 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.511 | 3.510 | MN | 1,463 | 6,900 | 01/12/2018 | 11/01/2028 |
| 79642B-2F-9 | SAN ANTONIO-B-REF, MW | | | 1 | 1FE | 1,000,000 | 96.9250 | 969,250 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.206 | 3.200 | MN | 4,097 | 32,060 | 02/03/2016 | 05/15/2030 |
| 79642B-LF-8 | SAN ANTONIO TEXAS WTR REV BUILD AMERICA | | | 2 | 1FE | 430,000 | 102.1020 | 439,039 | 430,000 | 430,000 | 0 | 0 | 0 | 0 | 4.170 | 4.170 | MN | 2,291 | 17,931 | 11/12/2010 | 05/15/2021 |
| 79772E-BD-0 | SAN FRANCISCO CITY & CNTY FACS | | | 2 | 1FE | 1,234,550 | 100.0770 | 1,250,963 | 1,250,000 | 1,235,886 | 0 | 1,185 | 0 | 0 | 3.375 | 3.510 | MS | 14,063 | 34,219 | 10/27/2017 | 09/01/2028 |
| 80168F-ME-3 | SANTA CLARA VLY CA WTR DIST | | | | 1FE | 1,000,000 | 100.4850 | 1,004,850 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.149 | 3.140 | JD | 2,624 | 31,490 | 03/18/2016 | 06/01/2025 |
| 80168F-MF-0 | SANTA CLARA VLY CA WTR DIST | | | 2 | 1FE | 3,720,725 | 100.5820 | 3,620,952 | 3,600,000 | 3,689,934 | 0 | (11,684) | 0 | 0 | 3.259 | 2.850 | JD | 9,777 | 117,324 | 04/19/2016 | 06/01/2026 |
| 802629-BA-2 | SANTA ROSA REGL RES | | | | 1FE | 500,000 | 98.9250 | 494,625 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.900 | 2.900 | FA | 6,042 | 13,574 | 07/28/2017 | 08/01/2025 |
| 802629-BD-6 | SANTA ROSA REGL RES | | | 2 | 1FE | 500,000 | 98.9310 | 494,655 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | FA | 6,771 | 15,212 | 07/28/2017 | 08/01/2028 |
| 880591-CJ-9 | TENNESSEE VALLEY AUTHORITY, BOND | | | | 1 | 716,934 | 122.9470 | 737,682 | 600,000 | 652,616 | 0 | (6,266) | 0 | 0 | 6.750 | 5.200 | MN | 6,750 | 40,500 | 12/07/2004 | 11/01/2025 |
| 880591-CP-5 | TENNESSEE VALLEY AUTHORITY, BOND | | | | 1 | 4,002,840 | 135.7510 | 5,430,040 | 4,000,000 | 4,002,212 | 0 | (60) | 0 | 0 | 6.150 | 6.140 | JJ | 113,433 | 246,000 | 01/10/2001 | 01/15/2038 |
| 880591-EH-1 | TENNESSEE VALLEY AUTHORITY, NOTE | | | | 1 | 494,410 | 125.2370 | 626,185 | 500,000 | 495,332 | 0 | 121 | 0 | 0 | 5.250 | 5.320 | MS | 7,729 | 26,250 | 09/16/2009 | 09/15/2039 |
| 88213A-HQ-1 | TEXAS A&M UNIV-A-TXBL, MW | | | 1 | 1FE | 2,535,000 | 99.0170 | 2,510,081 | 2,535,000 | 2,535,000 | 0 | 0 | 0 | 0 | 3.331 | 3.330 | MN | 10,790 | 84,441 | 01/11/2017 | 05/15/2028 |
| 88213A-KJ-3 | TEXAS ST A & M UNIV R | | | 2 | 1FE | 1,513,980 | 96.7460 | 1,451,190 | 1,500,000 | 1,512,103 | 0 | (1,244) | 0 | 0 | 3.286 | 3.170 | MN | 6,298 | 49,290 | 06/27/2017 | 05/15/2031 |
| 88278P-XQ-2 | TX UNIV SYS-B-TXBL | | | 2 | 1FE | 1,000,000 | 99.1250 | 991,250 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.437 | 3.430 | MS | 10,120 | 34,370 | 01/06/2017 | 03/15/2028 |
| 91412G-E8-4 | UNIVERSITY OF CALIFORNIA, MW | | | 1 | 1FE | 4,000,000 | 92.5800 | 3,703,200 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.702 | 3.700 | MN | 18,921 | 148,080 | 04/08/2016 | 05/15/2046 |
| 91412G-E9-2 | UNIVERSITY OF CALIFORNIA, MW | | | 1 | 1FE | 2,500,000 | 94.4010 | 2,360,025 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 3.552 | 3.550 | MN | 11,347 | 88,800 | 04/08/2016 | 05/15/2039 |
| 91412G-HB-4 | UNIV OF CA-TXBL-H, MW | | | 1 | 1FE | 3,005,331 | 99.6300 | 3,133,364 | 3,145,000 | 3,017,269 | 0 | 4,044 | 0 | 0 | 4.053 | 4.360 | MN | 16,287 | 127,467 | 12/03/2015 | 05/15/2041 |
| 91412G-TG-0 | UNIVERSITY OF CALIFORNIA, MW | | | 1 | 1FE | 3,212,729 | 107.3650 | 3,124,322 | 2,910,000 | 3,152,859 | 0 | (21,365) | 0 | 0 | 4.601 | 3.550 | MN | 17,108 | 133,889 | 02/05/2016 | 05/15/2031 |
| 91412G-U7-8 | UNIV CA-AW-TXBL-REF | | | 1 | 1FE | 2,000,000 | 99.0130 | 1,980,260 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.854 | 3.850 | MN | 9,849 | 77,080 | 05/05/2017 | 05/15/2037 |
| 91412G-XY-6 | UNIV OF CA-J-REF-TXBL, MW | | | 1 | 1FE | 5,028,530 | 100.3590 | 5,017,950 | 5,000,000 | 5,029,119 | 0 | (1,056) | 0 | 0 | 4.131 | 4.080 | MN | 26,393 | 206,550 | 06/19/2017 | 05/15/2045 |
| 914476-RX-6 | MS UNIV EDU-D-TXBL | | | 2 | 1FE | 880,000 | 100.4900 | 884,312 | 880,000 | 880,000 | 0 | 0 | 0 | 0 | 3.578 | 3.570 | MN | 5,248 | 31,486 | 10/22/2015 | 11/01/2027 |
| 914476-RY-4 | UNIV MISSISSIPPI EDUCTNL BLDG CORP | | | 2 | 1FE | 915,000 | 101.0090 | 924,232 | 915,000 | 915,000 | 0 | 0 | 0 | 0 | 3.728 | 3.720 | MN | 5,685 | 34,111 | 10/22/2015 | 11/01/2028 |
| 914716-M4-4 | UNC CHARLOTTE-B-TXBL | | | | 1FE | 1,000,000 | 97.8900 | 978,900 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.105 | 3.100 | AO | 7,763 | 24,064 | 12/06/2017 | 10/01/2026 |
| 914716-M5-1 | UNC CHARLOTTE-B-TXBL | | | | 1FE | 500,000 | 95.9330 | 479,665 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.505 | 3.500 | AO | 4,381 | 13,582 | 12/06/2017 | 10/01/2032 |
| 914716-M6-9 | UNC CHARLOTTE-B-TXBL | | | | 1FE | 1,000,000 | 95.2520 | 952,520 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.633 | 3.630 | AO | 9,083 | 28,156 | 12/06/2017 | 10/01/2040 |
| 91523N-RX-6 | UNIV OF WASHINGTON-B, MW | | | 2 | 1FE | 455,000 | 95.9400 | 436,527 | 455,000 | 455,000 | 0 | 0 | 0 | 0 | 2.750 | 2.750 | JD | 1,043 | 12,513 | 10/19/2016 | 12/01/2027 |
| 916277-LM-6 | UPPER OCCOQUAN VA SEWAGE AUTH MUNICIPAL | | | | 1FE | 2,000,000 | 97.6960 | 1,953,920 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.650 | 2.650 | JJ | 26,500 | 53,000 | 05/14/2013 | 07/01/2024 |
| 91756T-AK-7 | UTAH ST MUNI PWR AGY, MW | | | 1 | 1FE | 1,750,000 | 97.0360 | 1,698,130 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 2.262 | 2.260 | JJ | 19,793 | 39,585 | 10/07/2016 | 07/01/2022 |
| 91756T-AN-1 | UTAH ST MUNI PWR AGY, MW | | | 1 | 1FE | 1,000,000 | 96.5780 | 965,780 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.787 | 2.780 | JJ | 13,935 | 27,870 | 10/07/2016 | 07/01/2025 |
| 91756T-AP-6 | UTAH ST MUNI PWR AGY, MW | | | 1 | 1FE | 1,300,000 | 96.1340 | 1,249,742 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 2.887 | 2.880 | JJ | 18,766 | 37,531 | 10/07/2016 | 07/01/2026 |
| 91756T-AQ-4 | UTAH ST MUNI PWR AGY, MW | | | 2 | 1FE | 1,000,000 | 96.6710 | 966,710 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.087 | 3.080 | JJ | 15,435 | 30,870 | 10/07/2016 | 07/01/2027 |
| 92817S-XW-3 | VA SCH AUTH-QSCB, MW | | | 1 | 1FE | 853,167 | 105.2410 | 815,618 | 775,000 | 840,978 | 0 | (4,413) | 0 | 0 | 4.250 | 3.370 | JD | 1,464 | 32,938 | 02/18/2016 | 12/15/2030 |
| 938240-CP-1 | WASHINGTON CNTY ORE CLEAN WTR | | | 1 | 1FE | 1,954,822 | 121.4440 | 2,356,014 | 1,940,000 | 1,951,680 | 0 | (492) | 0 | 0 | 5.801 | 5.740 | AO | 28,135 | 112,539 | 11/15/2010 | 10/01/2035 |
| 940094-AH-8 | WASHINGTON ST UNIV | | | 2 | 1FE | 1,840,000 | 103.4530 | 1,903,535 | 1,840,000 | 1,840,000 | 0 | 0 | 0 | 0 | 3.920 | 3.920 | AO | 8,215 | 0 | 10/24/2018 | 10/01/2029 |
| 95648X-AM-7 | WEST VIRGINIA, ECON DEV REV TX BOND | | | 1 | 1FE | 1,171,128 | 102.3040 | 1,186,726 | 1,160,000 | 1,161,378 | 0 | (1,689) | 0 | 0 | 5.370 | 5.240 | JJ | 31,146 | 62,309 | 05/08/2009 | 07/01/2020 |
| 977100-DR-4 | WISCONSIN-B-REF-TXBL | | | 1 | 1FE | 956,880 | 90.5500 | 905,500 | 1,000,000 | 959,164 | 0 | 1,567 | 0 | 0 | 3.294 | 3.600 | MN | 5,490 | 32,940 | 07/18/2017 | 05/01/2037 |
| 977100-ED-4 | WISCONSIN-A-REF-TXBL, MW | | | 1 | 1FE | 770,000 | 98.6990 | 759,982 | 770,000 | 770,000 | 0 | 0 | 0 | 0 | 3.218 | 3.210 | MN | 4,130 | 24,779 | 01/12/2017 | 05/01/2027 |
| 977100-EE-2 | WISCONSIN-A-REF-TXBL | | | 2 | 1FE | 2,375,000 | 98.7730 | 2,345,859 | 2,375,000 | 2,375,000 | 0 | 0 | 0 | 0 | 3.368 | 3.360 | MN | 13,332 | 79,990 | 01/12/2017 | 05/01/2028 |
| 977100-GH-3 | WISCONSIN ST GEN FUND | | | | 1FE | 3,929,920 | 98.5950 | 3,943,800 | 4,000,000 | 3,935,965 | 0 | 6,045 | 0 | 0 | 3.154 | 3.370 | MN | 21,027 | 126,160 | 02/05/2018 | 05/01/2027 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 368,410,315 | XXX | 381,827,694 | 360,741,067 | 365,310,656 | 0 | (388,684) | 0 | 0 | XXX | XXX | XXX | 3,928,013 | 12,683,674 | XXX | XXX |
| 3128LX-GZ-7 | FREDDIE MAC MORTGAGE BACKED SECURITY | | | | 1 | 198,566 | 105.9230 | 212,924 | 201,016 | 198,757 | 0 | 483 | 0 | 0 | 5.000 | 5.390 | MON | 838 | 10,051 | 04/03/2008 | 11/01/2035 |
| 312935-XY-0 | FREDDIE MAC MORTGAGE BACKED SECURITY | | | | 1 | 291,955 | 106.0340 | 313,889 | 296,025 | 292,525 | 0 | 1,209 | 0 | 0 | 5.000 | 5.370 | MON | 1,233 | 14,801 | 04/23/2008 | 02/01/2033 |
| 31297G-MK-4 | FREDDIE MAC MORTGAGE BACKED SECURITY | | | | 1 | 285,504 | 105.0720 | 303,303 | 288,662 | 286,501 | 0 | 1,460 | 0 | 0 | 5.000 | 5.110 | MON | 1,203 | 14,433 | 05/09/2008 | 11/01/2034 |
| 31297H-4M-8 | FREDDIE MAC MORTGAGE BACKED SECURITY | | | | 1 | 170,978 | 106.2160 | 184,548 | 173,747 | 171,806 | 0 | 772 | 0 | 0 | 5.000 | 5.170 | MON | 724 | 8,687 | 04/23/2008 | 02/01/2035 |
| 31297T-XD-0 | FREDDIE MAC MORTGAGE BACKED SECURITY | | | | 1 | 258,038 | 106.2690 | 278,106 | 261,698 | 258,492 | 0 | 569 | 0 | 0 | 5.000 | 5.330 | MON | 1,090 | 13,085 | 05/13/2008 | 09/01/2035 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31371L-ZS-1 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 216,843 | 106.2030 | 233,358 | 219,727 | 217,211 | 0 | 548 | 0 | 0 | 5.000 | 5.320 | MON | 916 | 10,986 | 04/03/2008 | 01/01/2035 |
| 31371M-RQ-2 | FEDERAL NATL MORTGAGE ASSN | | | | 1 | 103,802 | 106.1100 | 111,047 | 104,652 | 103,813 | 0 | 142 | 0 | 0 | 5.000 | 5.530 | MON | 436 | 5,233 | 04/07/2008 | 04/01/2036 |
| 31381S-CW-0 | FN 469085 | | | | 1 | 233,574 | 110.7900 | 232,412 | 209,777 | 232,733 | 0 | (1,056) | 0 | 0 | 5.660 | 3.930 | MON | 1,022 | 7,058 | 05/24/2018 | 09/01/2041 |
| 31402D-GN-4 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 219,709 | 106.2280 | 237,814 | 223,871 | 220,247 | 0 | 815 | 0 | 0 | 5.000 | 5.460 | MON | 933 | 11,194 | 04/23/2008 | 08/01/2034 |
| 31402R-FT-1 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 172,851 | 106.2250 | 188,079 | 177,056 | 173,168 | 0 | 843 | 0 | 0 | 5.000 | 5.800 | MON | 738 | 8,853 | 04/23/2008 | 06/01/2035 |
| 31403D-GY-9 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 163,834 | 106.2340 | 176,476 | 166,118 | 164,010 | 0 | 476 | 0 | 0 | 5.000 | 5.420 | MON | 692 | 8,306 | 04/03/2008 | 05/01/2036 |
| 31403D-T3-3 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 185,870 | 106.2210 | 201,914 | 190,087 | 186,203 | 0 | 768 | 0 | 0 | 5.000 | 5.660 | MON | 792 | 9,504 | 04/23/2008 | 10/01/2036 |
| 31405G-AU-4 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 200,732 | 106.2030 | 216,054 | 203,434 | 200,927 | 0 | 412 | 0 | 0 | 5.000 | 5.500 | MON | 848 | 10,172 | 05/09/2008 | 07/01/2034 |
| 31407H-HS-8 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 177,612 | 106.1750 | 192,859 | 181,642 | 178,234 | 0 | 883 | 0 | 0 | 5.000 | 5.430 | MON | 757 | 9,082 | 05/14/2008 | 10/01/2035 |
| 31407K-L6-4 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 140,898 | 106.1990 | 151,864 | 142,998 | 141,083 | 0 | 695 | 0 | 0 | 5.000 | 5.440 | MON | 596 | 7,150 | 04/03/2008 | 09/01/2035 |
| 31408F-6B-0 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 79,378 | 106.1790 | 85,853 | 80,856 | 79,463 | 0 | 411 | 0 | 0 | 5.000 | 5.700 | MON | 337 | 4,043 | 04/23/2008 | 01/01/2036 |
| 31409E-FW-6 | FANNIE MAE MORTGAGE BACKED SECURITY | | | | 1 | 172,286 | 106.1880 | 185,499 | 174,688 | 172,440 | 0 | 381 | 0 | 0 | 5.000 | 5.480 | MON | 728 | 8,734 | 05/07/2008 | 04/01/2036 |
| 83162C-JW-4 | SBAP 1999-20C 1 | | | | 1 | 8,195 | 100.1610 | 8,079 | 8,066 | 8,066 | 0 | 0 | 0 | 0 | 6.300 | 5.400 | MS | 169 | (565) | 07/13/2006 | 03/01/2019 |
| 83162C-MQ-3 | SBAP 2002-20K 1, PASS THRU | | | | 1 | 84,845 | 102.2040 | 87,052 | 85,174 | 85,101 | 0 | 45 | 0 | 0 | 5.080 | 5.120 | MN | 721 | 4,331 | 05/07/2007 | 11/01/2022 |
| 83162C-MT-7 | SBAP 2003-20A 1, PASS THRU CERTS | | | | 1 | 140,045 | 102.8340 | 146,954 | 142,903 | 140,406 | 0 | 1,583 | 0 | 0 | 4.900 | 5.430 | JJ | 3,501 | 7,002 | 02/23/2006 | 01/01/2023 |
| 83162C-NG-4 | SBAP 2003-20J 1, PASS THROUGH | | | | 1 | 89,070 | 103.5210 | 90,471 | 87,394 | 88,674 | 0 | (768) | 0 | 0 | 4.920 | 4.330 | AO | 1,075 | 4,300 | 01/16/2008 | 10/01/2023 |
| 83162C-NH-2 | SBAP 2003-20K CLASS 1, PASS THROUGH | | | | 1 | 173,985 | 103.6120 | 182,813 | 176,438 | 174,945 | 0 | 958 | 0 | 0 | 4.980 | 5.310 | MN | 1,464 | 8,787 | 07/28/2008 | 11/01/2023 |
| 83162C-PE-7 | SBAP 2004-20L 1 | | | | 1 | 56,248 | 103.4350 | 60,864 | 58,843 | 57,097 | 0 | 823 | 0 | 0 | 4.870 | 5.880 | JD | 239 | 2,866 | 08/14/2006 | 12/01/2024 |
| 83162C-PR-8 | SBAP 2005-20G 1, PART CERTS | | | | 1 | 268,140 | 103.0540 | 289,892 | 281,300 | 271,571 | 0 | 4,274 | 0 | 0 | 4.750 | 5.830 | JJ | 6,970 | 13,362 | 06/05/2007 | 07/01/2025 |
| 83162C-QA-4 | SBAP 2006-20A 1, SBA LOAN | | | | 1 | 330,250 | 103.6890 | 342,434 | 330,250 | 330,250 | 0 | 0 | 0 | 0 | 5.210 | 5.210 | JJ | 9,672 | 17,206 | 01/06/2006 | 01/01/2026 |
| 83162C-QG-1 | SBAP 2006-20E 1, SBA LOAN | | | | 1 | 585,272 | 104.7410 | 606,442 | 578,990 | 583,395 | 0 | (2,471) | 0 | 0 | 5.870 | 5.650 | MN | 5,664 | 33,987 | 01/25/2007 | 05/01/2026 |
| 83162C-QR-7 | SBAP 2006-20K 1, PARTICIPATION CERTS | | | | 1 | 181,158 | 104.3990 | 189,128 | 181,158 | 181,158 | 0 | 0 | 0 | 0 | 5.360 | 5.360 | MN | 1,618 | 9,710 | 11/01/2006 | 11/01/2026 |
| 83162C-QS-5 | SBAP 2006-20L 1 | | | | 1 | 434,318 | 104.0140 | 468,653 | 450,565 | 441,931 | 0 | 2,813 | 0 | 0 | 5.120 | 5.440 | JD | 1,922 | 23,069 | 07/24/2007 | 12/01/2026 |
| 83162C-QV-8 | SBAP 2007-20B 1, PASS THRU CERTS | | | | 1 | 174,101 | 104.9650 | 182,746 | 174,101 | 174,101 | 0 | 0 | 0 | 0 | 5.490 | 5.490 | FA | 3,983 | 9,558 | 02/14/2007 | 02/01/2027 |
| 83162C-RA-3 | SBAP 2007-20E1 | | | | 1 | 329,146 | 105.1300 | 345,413 | 328,555 | 329,041 | 0 | (213) | 0 | 0 | 5.310 | 5.270 | MN | 2,908 | 17,446 | 02/26/2008 | 05/01/2027 |
| 83162C-SH-7 | SBAP 2009-20B 1, PASS-THROUGH | | | | 1 | 1,035,233 | 105.9410 | 1,096,737 | 1,035,233 | 1,035,233 | 0 | 0 | 0 | 0 | 4.760 | 4.760 | FA | 20,532 | 49,818 | 02/03/2009 | 02/01/2029 |
| 83162C-SK-0 | SBAP 2009-20C 1 | | | | 1 | 1,148,578 | 105.6930 | 1,115,972 | 1,055,860 | 1,133,591 | 0 | (28,494) | 0 | 0 | 4.660 | 3.210 | MS | 16,401 | 50,372 | 11/12/2013 | 03/01/2029 |
| 83162C-SN-4 | SBA PARTICIPATION CERTS | | | | 1 | 368,514 | 104.5180 | 385,167 | 368,514 | 368,514 | 0 | 0 | 0 | 0 | 4.430 | 4.430 | MN | 2,721 | 16,727 | 05/13/2009 | 05/01/2029 |
| 83162C-SP-9 | SBAP 2009-20F 1, PASS THROUGH CERTS | | | | 1 | 247,663 | 106.8520 | 264,635 | 247,663 | 247,663 | 0 | 0 | 0 | 0 | 4.950 | 4.950 | JD | 1,022 | 12,476 | 06/10/2009 | 06/01/2029 |
| 83162C-TA-1 | SBAP 2010-20A 1 | | | | 1 | 1,393,581 | 105.0950 | 1,350,628 | 1,285,147 | 1,393,581 | 0 | (21,313) | 0 | 0 | 4.380 | 2.410 | JJ | 30,409 | 57,799 | 10/29/2013 | 01/01/2030 |
| 83162C-TB-9 | SBAP 2010-20B 1, PASS THRU | | | | 1 | 676,668 | 104.3730 | 706,260 | 676,668 | 676,668 | 0 | 0 | 0 | 0 | 4.140 | 4.140 | FA | 11,673 | 28,605 | 02/11/2010 | 02/01/2030 |
| 83162C-TK-9 | SBAP 2010-20G 1 | | | | 1 | 541,113 | 103.6690 | 560,969 | 541,113 | 541,113 | 0 | 0 | 0 | 0 | 3.800 | 3.800 | JJ | 10,281 | 21,265 | 07/08/2010 | 07/01/2030 |
| 83162C-TL-7 | SBAP 2010-20H 1, PAA THROUGH | | | | 1 | 366,848 | 103.0200 | 377,929 | 366,848 | 366,848 | 0 | 0 | 0 | 0 | 3.520 | 3.520 | FA | 5,380 | 13,348 | 08/05/2010 | 08/01/2030 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 11,905,401 | XXX | 12,365,237 | 11,756,837 | 11,906,560 | 0 | (32,952) | 0 | 0 | XXX | XXX | XXX | 152,208 | 562,841 | XXX | XXX |
| 30261Q-AJ-2 | FREMF 2013-K26 B | | | 5 | 1FM | 522,930 | 101.1850 | 505,925 | 500,000 | 515,271 | 0 | (3,313) | 0 | 0 | 3.597 | 2.920 | MON | 1,499 | 18,246 | 08/30/2016 | 12/25/2045 |
| 30287T-AN-7 | FREMF 2015-K49 B | | | 5 | 1FM | 2,944,102 | 99.5880 | 2,987,655 | 3,000,000 | 2,956,585 | 0 | 12,483 | 0 | 0 | 3.720 | 4.100 | MON | 9,301 | 47,461 | 07/19/2018 | 10/25/2048 |
| 30289U-AS-1 | FREMF 2016-K56 B | | | 5 | 1FM | 2,961,211 | 99.8960 | 2,996,885 | 3,000,000 | 2,971,457 | 0 | 10,247 | 0 | 0 | 3.938 | 4.220 | MON | 9,847 | 40,058 | 08/17/2018 | 06/25/2049 |
| 30290Q-AG-3 | FREMF 2012-K20 B | | | 5 | 1FM | 1,041,328 | 102.0860 | 1,020,863 | 1,000,000 | 1,028,673 | 0 | (7,066) | 0 | 0 | 3.869 | 3.160 | MON | 3,225 | 39,263 | 01/27/2017 | 05/25/2045 |
| 30291J-AJ-2 | FREMF 2013-K29 B | | | 5 | 1FM | 930,884 | 97.9030 | 871,337 | 890,000 | 918,246 | 0 | (5,673) | 0 | 0 | 3.480 | 2.850 | MON | 2,582 | 31,425 | 09/20/2016 | 05/25/2046 |
| 30292C-AJ-6 | FREMF 2014-K38 B | | | 5 | 1FM | 538,027 | 103.3380 | 516,691 | 500,000 | 527,724 | 0 | (4,488) | 0 | 0 | 4.221 | 3.240 | MON | 1,759 | 21,432 | 08/30/2016 | 06/25/2047 |
| 30292G-AN-8 | FREMF 2014-K39 B | | | 5 | 1FM | 535,977 | 99.3640 | 496,822 | 500,000 | 526,626 | 0 | (4,066) | 0 | 0 | 4.155 | 3.250 | MON | 1,732 | 21,043 | 08/30/2016 | 08/25/2047 |
| 30293A-AN-0 | FREMF 2015-K47 B | | | 5 | 1FM | 2,927,930 | 96.9330 | 2,908,007 | 3,000,000 | 2,939,093 | 0 | 11,164 | 0 | 0 | 3.586 | 4.070 | MON | 8,966 | 36,478 | 08/17/2018 | 06/25/2048 |
| 31363T-ZF-0 | FN 109742 | | | 4 | 1 | 2,816,683 | 106.9670 | 2,964,311 | 2,771,216 | 2,815,350 | 0 | (1,475) | 0 | 0 | 4.460 | 3.120 | MON | 10,300 | 30,899 | 08/21/2018 | 09/01/2048 |
| 3137AW-QJ-7 | FHMS K023 X1 | | | 6 | 1 | 479,719 | 3.8040 | 277,102 | 0 | 279,012 | 0 | (74,981) | 0 | 0 | 1.258 | 7.570 | MON | 7,642 | 96,090 | 05/11/2016 | 08/25/2022 |
| 3137BM-TX-4 | FHLMC MULTIFAMILY STRUCTURED PASS THROUG | | | 4 | 1 | 1,029,986 | 100.3240 | 1,003,243 | 1,000,000 | 1,020,574 | 0 | (4,412) | 0 | 0 | 3.151 | 2.890 | MON | 2,626 | 31,510 | 01/27/2016 | 11/25/2025 |
| 3137BN-NA-8 | FHLMC MULTIFAMILY STRUCTURED PASS THROUG | | | 6 | 1 | 335,772 | 1.6080 | 158,949 | 0 | 188,716 | 0 | (50,720) | 0 | 0 | 0.707 | 15.990 | MON | 8,011 | 75,598 | 04/21/2016 | 12/25/2022 |
| 3137FA-RG-5 | FHMS K727 X1 | | | 6 | 1FE | 3,986,419 | 2.8080 | 3,185,132 | 0 | 3,321,499 | 0 | (552,098) | 0 | 0 | 0.618 | 6.240 | MON | 89,444 | 761,848 | 09/20/2017 | 07/25/2024 |
| 3137FB-TC-0 | FHMS K728 X1 | | | 6 | 1 | 2,273,071 | 2.0260 | 1,881,475 | 0 | 1,880,473 | 0 | (337,578) | 0 | 0 | 0.415 | 5.450 | MON | 32,119 | 430,972 | 11/02/2017 | 08/25/2024 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 23,324,039 | XXX | 21,774,397 | 16,161,216 | 21,889,299 | 0 | (1,011,976) | 0 | 0 | XXX | XXX | XXX | 189,053 | 1,682,323 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 403,639,755 | XXX | 415,967,328 | 388,659,120 | 399,106,515 | 0 | (1,433,612) | 0 | 0 | XXX | XXX | XXX | 4,269,274 | 14,928,838 | XXX | XXX |
| 00037B-AB-8 | ABB FINANCE USA INC,MW@20 | | | 1 | 1FE | 3,524,614 | 98.4670 | 3,533,981 | 3,589,000 | 3,531,816 | 0 | 2,493 | 0 | 0 | 2.875 | 3.380 | MN | 15,191 | 34,069 | 12/03/2018 | 05/08/2022 |
| 00037B-AF-9 | ABB FINANCE USA INC | | | 2 | 1FE | 3,000,000 | 101.4800 | 3,044,400 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.800 | 3.800 | AO | 27,867 | 57,000 | 03/26/2018 | 04/03/2028 |
| 00038A-AB-9 | ABB TREASURY CENTER USA,144A SR UNSECURE | | | 1 | 1FE | 7,378,308 | 102.1460 | 7,053,181 | 6,905,000 | 7,089,715 | 0 | (71,628) | 0 | 0 | 4.000 | 2.860 | JD | 12,276 | 276,200 | 10/24/2014 | 06/15/2021 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 00038A-AB-9 | ABB TREASURY CENTER USA,144A SR UNSECURE | | | 1 | 1FE | 3,530,887 | 102.1460 | 3,416,784 | 3,345,000 | 3,407,987 | 0 | (24,283) | 0 | 0 | 4.000 | 3.190 | JD | 5,947 | 133,800 | 10/24/2014 | 06/15/2021 |
| 00077T-AA-2 | ROYAL BANK SCOTLAND NV, SUBORDINATED | | | | 3FE | 4,854,200 | 109.4630 | 4,378,520 | 4,000,000 | 4,276,405 | 0 | (53,912) | 0 | 0 | 7.750 | 5.930 | MN | 39,611 | 310,000 | 12/06/2002 | 05/15/2023 |
| 00101J-AH-9 | ADT CORP | | | | 3FE | 4,876,724 | 91.5000 | 4,670,160 | 5,104,000 | 4,890,412 | 0 | 13,688 | 0 | 0 | 4.125 | 5.180 | JD | 9,357 | 105,270 | 09/18/2018 | 06/15/2023 |
| 00101J-AK-2 | ADT CORP | | | 1 | 3FE | 1,117,196 | 101.3750 | 1,079,644 | 1,065,000 | 1,117,196 | 0 | (15,092) | 13,897 | 0 | 6.250 | 4.050 | AO | 14,052 | 66,563 | 02/07/2017 | 10/15/2021 |
| 001055-AJ-1 | AFLAC INC, MW@35 | | | | 1FE | 3,755,815 | 102.0450 | 3,571,575 | 3,500,000 | 3,612,528 | 0 | (33,951) | 0 | 0 | 4.000 | 2.910 | FA | 52,889 | 140,000 | 07/22/2014 | 02/15/2022 |
| 001055-AL-6 | AFLAC INC,M/W SR UNSECURED | | | 1 | 1FE | 7,738,148 | 100.3320 | 7,675,398 | 7,650,000 | 7,697,709 | 0 | (9,784) | 0 | 0 | 3.625 | 3.470 | JD | 12,325 | 277,313 | 08/12/2014 | 06/15/2023 |
| 001055-AM-4 | AFLAC INC, MW@20 | | | 1 | 1FE | 3,867,786 | 99.9220 | 3,769,058 | 3,772,000 | 3,856,108 | 0 | (11,678) | 0 | 0 | 3.625 | 3.200 | MN | 17,472 | 136,735 | 02/22/2018 | 11/15/2024 |
| 001055-AP-7 | AFLAC INC, MW@20 | | | 1 | 1FE | 5,049,640 | 97.5640 | 4,878,200 | 5,000,000 | 5,044,640 | 0 | (6,409) | 0 | 0 | 3.250 | 3.080 | MS | 47,847 | 162,500 | 11/29/2017 | 03/17/2025 |
| 00108W-AG-5 | AEP TEXAS INC | | | 2 | 1FE | 1,989,860 | 100.1490 | 2,002,980 | 2,000,000 | 1,990,202 | 0 | 342 | 0 | 0 | 3.950 | 4.010 | JD | 6,583 | 42,572 | 09/21/2018 | 06/01/2028 |
| 0010EP-AN-8 | AEP TEXAS INC | | | 2 | 1FE | 4,033,810 | 99.7470 | 3,845,247 | 3,855,000 | 4,002,715 | 0 | (20,128) | 0 | 0 | 3.850 | 3.190 | AO | 37,104 | 148,418 | 10/12/2017 | 10/01/2025 |
| 00115A-AE-9 | AEP TRANSMISSION CO LLC | | | 2 | 1FE | 3,703,242 | 96.6200 | 3,599,095 | 3,725,000 | 3,704,656 | 0 | 1,785 | 0 | 0 | 3.100 | 3.170 | JD | 9,623 | 115,475 | 02/07/2018 | 12/01/2026 |
| 00115A-AE-9 | AEP TRANSMISSION CO LLC | | | 2 | 1FE | 7,969,150 | 96.6200 | 7,729,600 | 8,000,000 | 7,973,403 | 0 | 2,874 | 0 | 0 | 3.100 | 3.140 | JD | 20,667 | 248,000 | 02/07/2018 | 12/01/2026 |
| 00115A-AH-2 | AEP TRANSMISSION CO LLC | | | 2 | 1FE | 1,849,120 | 91.7070 | 1,834,140 | 2,000,000 | 1,849,144 | 0 | 24 | 0 | 0 | 3.750 | 4.200 | JD | 6,250 | 0 | 12/26/2018 | 12/01/2047 |
| 00115A-AJ-8 | AEP TRANSMISSION CO LLC | | | 2 | 1FE | 999,820 | 100.7600 | 1,007,600 | 1,000,000 | 999,827 | 0 | 7 | 0 | 0 | 4.250 | 4.250 | MS | 13,458 | 0 | 09/05/2018 | 09/15/2048 |
| 001192-AM-5 | AGL CAPITAL CORP, MW@25 | | | 2 | 2FE | 1,991,960 | 93.5100 | 1,870,200 | 2,000,000 | 1,993,838 | 0 | 718 | 0 | 0 | 3.250 | 3.290 | JD | 2,889 | 65,000 | 05/13/2016 | 06/15/2026 |
| 00206R-AZ-5 | A T & T INC, MW+25BP | | | 1 | 2FE | 2,556,850 | 100.9960 | 2,524,900 | 2,500,000 | 2,516,931 | 0 | (6,053) | 0 | 0 | 3.875 | 3.600 | FA | 36,597 | 96,875 | 08/16/2011 | 08/15/2021 |
| 00206R-BN-1 | A T & T CORP,MW@15 | | | 2 | 2FE | 4,892,090 | 96.0650 | 4,803,250 | 5,000,000 | 4,953,038 | 0 | 11,129 | 0 | 0 | 2.625 | 2.870 | JD | 10,938 | 131,250 | 02/11/2013 | 12/01/2022 |
| 00206R-CP-5 | A T & T CORP, MW@30 | | | 2 | 2FE | 3,950,340 | 89.7800 | 3,591,200 | 4,000,000 | 3,956,437 | 0 | 1,750 | 0 | 0 | 4.500 | 4.590 | MN | 23,000 | 180,000 | 04/29/2015 | 05/15/2035 |
| 00206R-CT-7 | AT&T INC, MW@35 | | | 2 | 2FE | 1,998,680 | 97.7200 | 1,954,400 | 2,000,000 | 1,999,022 | 0 | 116 | 0 | 0 | 4.125 | 4.130 | FA | 30,708 | 82,500 | 01/29/2016 | 02/17/2026 |
| 00206R-GG-1 | AT&T INC | | | | 2FE | 2,801,370 | 114.4370 | 3,433,110 | 3,000,000 | 2,906,653 | 0 | 9,820 | 0 | 0 | 7.000 | 7.590 | AO | 22,167 | 210,000 | 12/04/2000 | 10/01/2025 |
| 00206R-GM-8 | AT&T INC | | | | 2FE | 1,891,260 | 106.6410 | 2,132,820 | 2,000,000 | 1,938,725 | 0 | 4,309 | 0 | 0 | 6.375 | 6.820 | JD | 10,625 | 127,500 | 10/23/2001 | 06/01/2028 |
| 00206R-GN-6 | AT&T INC | | | | 2FE | 1,780,960 | 103.9590 | 2,079,180 | 2,000,000 | 1,876,708 | 0 | 9,032 | 0 | 0 | 6.550 | 7.500 | JJ | 13,828 | 131,000 | 12/08/2000 | 01/15/2028 |
| 00206R-GR-7 | AT&T INC | | | | 2FE | 6,611,600 | 119.9080 | 7,194,480 | 6,000,000 | 6,380,481 | 0 | (20,900) | 0 | 0 | 7.875 | 7.040 | FA | 49,875 | 472,500 | 03/02/2001 | 02/15/2030 |
| 002824-BD-1 | ABBOTT LABORATORIES, MW@20 | | | 2 | 2FE | 2,994,690 | 99.1310 | 2,973,930 | 3,000,000 | 2,996,834 | 0 | 1,026 | 0 | 0 | 2.900 | 2.930 | MN | 7,492 | 87,000 | 11/17/2016 | 11/30/2021 |
| 002824-BE-9 | ABBOTT LABORATORIES, MW@25 | | | 2 | 2FE | 1,393,406 | 99.6950 | 1,395,730 | 1,400,000 | 1,395,228 | 0 | 876 | 0 | 0 | 3.400 | 3.470 | MN | 4,099 | 47,600 | 11/17/2016 | 11/30/2023 |
| 002824-BF-6 | ABBOTT LABORATORIES | | | 2 | 2FE | 2,838,102 | 98.7600 | 2,798,858 | 2,834,000 | 2,837,806 | 0 | (296) | 0 | 0 | 3.750 | 3.720 | MN | 9,151 | 106,275 | 02/14/2018 | 11/30/2026 |
| 002824-BM-1 | ABBOTT LABORATORIES | | | 2 | 2FE | 8,344,996 | 101.2590 | 8,384,245 | 8,280,000 | 8,327,020 | 0 | (6,244) | 0 | 0 | 3.875 | 3.770 | MS | 94,472 | 282,100 | 04/20/2018 | 09/15/2025 |
| 00287Y-AQ-2 | ABBVIE INC, MW@25 | | | 2 | 2FE | 5,003,010 | 95.9190 | 4,795,950 | 5,000,000 | 5,001,550 | 0 | (272) | 0 | 0 | 3.600 | 3.590 | MN | 23,500 | 180,000 | 10/27/2015 | 05/14/2025 |
| 00287Y-AR-0 | ABBVIE INC | | | 2 | 2FE | 3,700,320 | 92.5110 | 3,700,440 | 4,000,000 | 3,701,349 | 0 | 1,029 | 0 | 0 | 4.500 | 5.180 | MN | 23,500 | 0 | 11/28/2018 | 05/14/2035 |
| 00287Y-AY-5 | ABBVIE INC, MW@25 | | | 2 | 2FE | 4,888,470 | 92.6780 | 4,633,900 | 5,000,000 | 4,891,821 | 0 | 4,517 | 0 | 0 | 3.200 | 3.520 | MN | 20,889 | 128,000 | 08/08/2018 | 05/14/2026 |
| 00287Y-BF-5 | ABBVIE INC | | | 2 | 2FE | 3,483,215 | 97.0800 | 3,397,800 | 3,500,000 | 3,483,729 | 0 | 514 | 0 | 0 | 4.250 | 4.300 | MN | 42,559 | 0 | 09/13/2018 | 11/14/2028 |
| 00440E-AS-6 | CHUBB INA HOLDINGS INC | | | | 1FE | 2,548,776 | 97.7700 | 2,573,306 | 2,632,000 | 2,553,548 | 0 | 4,772 | 0 | 0 | 3.150 | 3.690 | MS | 24,412 | 41,454 | 07/26/2018 | 03/15/2025 |
| 00440E-AV-9 | CHUBB INA HOLDINGS INC | | | 2 | 1FE | 1,950,720 | 97.8220 | 1,956,440 | 2,000,000 | 1,954,378 | 0 | 3,658 | 0 | 0 | 3.350 | 3.700 | MN | 10,794 | 67,000 | 04/24/2018 | 05/03/2026 |
| 00440E-AV-9 | CHUBB INA HOLDINGS INC | | | 2 | 1FE | 8,050,190 | 97.8220 | 7,825,760 | 8,000,000 | 8,039,763 | 0 | (4,648) | 0 | 0 | 3.350 | 3.270 | MN | 43,178 | 268,000 | 04/24/2018 | 05/03/2026 |
| 00724F-AC-5 | ADOBE SYSTEMS INC, MW@25 | | | 2 | 1FE | 981,870 | 98.1410 | 981,410 | 1,000,000 | 981,878 | 0 | 8 | 0 | 0 | 3.250 | 3.580 | FA | 13,542 | 0 | 12/27/2018 | 02/01/2025 |
| 00751Y-AB-2 | ADVANCE AUTO PARTS INC, M/W CO GUARNT | | | 2 | 2FE | 6,110,935 | 101.5270 | 6,091,620 | 6,000,000 | 6,040,284 | 0 | (13,251) | 0 | 0 | 4.500 | 4.240 | JJ | 124,500 | 270,000 | 04/02/2013 | 01/15/2022 |
| 008117-AN-3 | AETNA INC., CALLABLE SR UNSECURED | | | 2 | 2FE | 986,010 | 101.3740 | 1,013,740 | 1,000,000 | 996,070 | 0 | 1,512 | 0 | 0 | 4.125 | 4.290 | JD | 3,438 | 41,250 | 05/17/2011 | 06/01/2021 |
| 008117-AP-8 | AETNA INC, M/W SR UNSECURED, CALLABLE | | | 2 | 2FE | 1,966,180 | 95.9370 | 1,918,740 | 2,000,000 | 1,985,753 | 0 | 3,425 | 0 | 0 | 2.750 | 2.940 | MN | 7,028 | 55,000 | 11/02/2012 | 11/15/2022 |
| 00817Y-AN-8 | AETNA INC,MW@15 | | | 2 | 2FE | 999,000 | 99.8540 | 998,540 | 1,000,000 | 999,957 | 0 | 207 | 0 | 0 | 2.200 | 2.220 | MS | 6,478 | 22,000 | 03/04/2014 | 03/15/2019 |
| 00817Y-AQ-1 | AETNA INC, MW@20 | | | 2 | 2FE | 995,810 | 96.6860 | 966,860 | 1,000,000 | 997,369 | 0 | 396 | 0 | 0 | 3.500 | 3.550 | MN | 4,472 | 35,000 | 11/03/2014 | 11/15/2024 |
| 00846U-AG-6 | AGILENT TECHNOLOGIES INC, MW@30 | | | 1 | 2FE | 2,681,403 | 102.6680 | 2,515,366 | 2,450,000 | 2,519,641 | 0 | (43,530) | 0 | 0 | 5.000 | 3.090 | JJ | 56,486 | 122,500 | 02/10/2015 | 07/15/2020 |
| 00846U-AH-4 | AGILENT TECHNOLOGIES INC,M/W SR UNSECURE | | | 2 | 2FE | 12,170,751 | 98.7920 | 11,950,868 | 12,097,000 | 12,126,500 | 0 | (7,866) | 0 | 0 | 3.200 | 3.120 | AO | 96,776 | 387,104 | 05/08/2013 | 10/01/2022 |
| 00846U-AJ-0 | AGILENT TECHNOLOGIES INC, SR UNSECURED | | | 2 | 2FE | 4,501,260 | 100.9530 | 4,542,885 | 4,500,000 | 4,501,655 | 0 | (364) | 0 | 0 | 3.875 | 3.860 | JJ | 80,406 | 174,375 | 10/13/2015 | 07/15/2023 |
| 008674-AH-6 | AHERN RENTALS INC | | | 2 | 4FE | 1,540,020 | 80.0000 | 1,332,000 | 1,665,000 | 1,560,881 | 0 | 18,635 | 0 | 0 | 7.375 | 9.140 | MN | 15,690 | 122,794 | 12/01/2017 | 05/15/2023 |
| 00912X-AJ-3 | AIR LEASE CORP, M/W SR UNSECURED | | | 1 | 2 | 2,850,000 | 101.3780 | 2,889,273 | 2,850,000 | 2,850,000 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | MS | 45,125 | 135,375 | 01/29/2013 | 03/01/2020 |
| 009158-AP-1 | AIR PRODUCTS & CHEM.,M/W SR UNSECURED | | | 1 | 1FE | 5,791,480 | 100.8330 | 5,399,607 | 5,355,000 | 5,405,048 | 0 | (76,799) | 0 | 0 | 4.375 | 2.870 | FA | 84,602 | 234,281 | 03/17/2014 | 08/21/2019 |
| 009158-AR-7 | AIR PRODUCTS & CHEMICALS, M/W SR UNSECUR | | | 1 | 1FE | 1,998,800 | 99.8010 | 1,996,020 | 2,000,000 | 1,999,622 | 0 | 126 | 0 | 0 | 3.000 | 3.000 | MN | 9,667 | 60,000 | 10/31/2011 | 11/03/2021 |
| 009158-AT-3 | AIR PRODUCTS & CHEMICALS,SR UNSECURED | | | 1 | 1FE | 497,965 | 98.3120 | 491,560 | 500,000 | 499,099 | 0 | 205 | 0 | 0 | 2.750 | 2.790 | FA | 5,653 | 13,750 | 01/30/2013 | 02/03/2023 |
| 009158-AV-8 | AIR PRODUCTS & CHEMICALS, MW@15 | | | 2 | 1FE | 4,046,000 | 100.6490 | 4,025,960 | 4,000,000 | 4,026,387 | 0 | (4,810) | 0 | 0 | 3.350 | 3.210 | JJ | 56,206 | 117,250 | 08/08/2018 | 07/31/2024 |
| 009280-AK-7 | AIRCASTLE LTD,MW@50 | | | 1 | 2FE | 2,099,666 | 102.3820 | 2,119,307 | 2,070,000 | 2,074,603 | 0 | (4,756) | 0 | 0 | 6.250 | 5.990 | JD | 10,781 | 129,375 | 12/06/2012 | 12/01/2019 |
| 009280-AN-1 | AIRCASTLE LTD, MW@50 | | | 1 | 2FE | 1,486,900 | 102.3130 | 1,508,094 | 1,474,000 | 1,480,308 | 0 | (1,813) | 0 | 0 | 5.500 | 5.340 | FA | 30,626 | 81,070 | 01/12/2015 | 02/15/2022 |
| 009280-AP-6 | AIRCASTLE LTD, MW@50 | | | 1 | 2FE | 2,660,096 | 100.3930 | 2,610,218 | 2,600,000 | 2,643,207 | 0 | (9,021) | 0 | 0 | 5.000 | 4.560 | AO | 32,500 | 130,000 | 01/24/2017 | 04/01/2023 |
| 009363-AM-4 | AIRGAS INC, MW SR UNSECURED | | | 2 | 1FE | 9,005,660 | 98.0450 | 8,824,050 | 9,000,000 | 9,018,648 | 0 | (5,214) | 0 | 0 | 2.900 | 2.830 | MN | 33,350 | 261,000 | 10/11/2017 | 11/15/2022 |
| 009363-AP-7 | AIRGAS INC, SR UNSECURED, M/W CALLABLE | | | 2 | 1FE | 2,979,450 | 99.5960 | 2,987,880 | 3,000,000 | 2,996,318 | 0 | 3,197 | 0 | 0 | 2.375 | 2.480 | FA | 26,917 | 71,250 | 06/06/2013 | 02/15/2020 |
| 009363-AQ-5 | AIRGAS INC,MW@20 | | | 2 | 1FE | 2,987,730 | 100.7510 | 3,022,530 | 3,000,000 | 2,989,441 | 0 | 460 | 0 | 0 | 3.650 | 3.720 | JJ | 50,492 | 73,000 | 12/06/2018 | 07/15/2024 |
| 010284-AL-1 | ALABAMA GAS CORP, M/W, BOND | | | 1 | 1FE | 1,000,000 | 101.4220 | 1,014,220 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.200 | 5.200 | JJ | 23,978 | 52,000 | 01/11/2005 | 01/15/2020 |
| 010392-EB-0 | ALABAMA POWER CO, M/W SR NOTE | | | 1 | 1FE | 5,831,724 | 109.6750 | 5,963,030 | 5,437,000 | 5,579,647 | 0 | (32,287) | 0 | 0 | 5.875 | 5.110 | JD | 26,619 | 319,424 | 12/15/2010 | 12/01/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 010392-EK-0 | ALABAMA POWER CO, M/W BOND | | | 1 | 1FE | 995,350 | 100.2260 | 1,002,260 | 1,000,000 | 999,946 | 0 | 430 | 0 | 0 | 5.125 | 5.170 | FA | 19,361 | 51,250 | 02/10/2004 | 02/15/2019 |
| 010392-FE-3 | ALABAMA POWER CO M/W SR NOTE | | | 1 | 1FE | 1,496,790 | 101.5850 | 1,523,775 | 1,500,000 | 1,499,110 | 0 | 344 | 0 | 0 | 3.950 | 3.970 | JD | 4,938 | 59,250 | 05/18/2011 | 06/01/2021 |
| 012725-AA-5 | ALBEMARLE CORP., CALLABLE SR UNSECURED | | | 2 | 2FE | 13,222,395 | 101.7690 | 12,721,125 | 12,500,000 | 12,682,503 | 0 | (102,932) | 0 | 0 | 4.500 | 3.580 | JD | 25,000 | 562,500 | 04/10/2014 | 12/15/2020 |
| 013078-AA-8 | ALBERTO-CULVER COMPANY,MW@30 | | | 1 | 1FE | 1,149,910 | 102.9510 | 1,029,510 | 1,000,000 | 1,035,996 | 0 | (24,651) | 0 | 0 | 5.150 | 2.540 | JD | 4,292 | 51,500 | 02/20/2014 | 06/01/2020 |
| 013093-AD-1 | ALBERTSONS COS LLC/SAFEW | | | 2 | 4FE | 2,838,255 | 87.5000 | 2,592,625 | 2,963,000 | 2,846,242 | 0 | 8,302 | 0 | 0 | 5.750 | 6.490 | MS | 50,165 | 137,368 | 06/12/2018 | 03/15/2025 |
| 015271-AC-3 | ALEXANDRIA REAL ESTATE,M/W CO GUARNT | | | 2 | 2FE | 4,554,814 | 102.9450 | 4,480,166 | 4,352,000 | 4,427,947 | 0 | (23,546) | 0 | 0 | 4.600 | 3.960 | AO | 50,048 | 200,192 | 02/27/2013 | 04/01/2022 |
| 015271-AD-1 | ALEXANDRIA REAL ESTATE,M/W SR UNSECURED | | | 2 | 2FE | 1,495,680 | 100.6050 | 1,509,075 | 1,500,000 | 1,497,877 | 0 | 428 | 0 | 0 | 3.900 | 3.930 | JD | 2,600 | 58,500 | 05/29/2013 | 06/15/2023 |
| 015271-AF-6 | ALEXANDRIA REAL ESTATE E,MW@20 | | | 2 | 2FE | 997,930 | 99.2190 | 992,190 | 1,000,000 | 999,584 | 0 | 390 | 0 | 0 | 2.750 | 2.790 | JJ | 12,681 | 27,500 | 07/09/2014 | 01/15/2020 |
| 015271-AG-4 | ALEXANDRIA REAL ESTATE E,MW@30 | | | 2 | 2FE | 2,024,640 | 99.8950 | 1,997,900 | 2,000,000 | 2,018,854 | 0 | (1,407) | 0 | 0 | 4.500 | 4.380 | JJ | 37,750 | 90,000 | 07/10/2014 | 07/30/2029 |
| 015271-AH-2 | ALEXANDRIA REAL ESTATE E, MW@35 | | | 2 | 2FE | 2,988,720 | 99.9850 | 2,999,550 | 3,000,000 | 2,991,891 | 0 | 966 | 0 | 0 | 4.300 | 4.340 | JJ | 59,483 | 129,000 | 11/05/2015 | 01/15/2026 |
| 019736-AD-9 | ALLISON TRANSMISSION INC, MW@50 | | | 2 | 3FE | 2,622,463 | 96.0000 | 2,587,200 | 2,695,000 | 2,626,687 | 0 | 4,224 | 0 | 0 | 5.000 | 5.510 | AO | 33,688 | 51,750 | 12/27/2018 | 10/01/2024 |
| 020002-BA-8 | ALLSTATE CORP, MW@20 | | | 1 | 1FE | 756,130 | 101.9350 | 733,932 | 720,000 | 754,520 | 0 | (799) | 0 | 0 | 4.500 | 4.180 | JD | 1,440 | 32,400 | 12/01/2016 | 06/15/2043 |
| 020002-BC-4 | ALLSTATE CORP, MW@20 | | | 2 | 1FE | 1,991,520 | 97.1100 | 1,942,200 | 2,000,000 | 1,991,842 | 0 | 151 | 0 | 0 | 4.200 | 4.220 | JD | 3,733 | 84,000 | 12/01/2016 | 12/15/2046 |
| 020002-BD-2 | ALLSTATE CORP | | | 2 | 1FE | 6,839,870 | 98.0060 | 6,860,420 | 7,000,000 | 6,849,475 | 0 | 9,605 | 0 | 0 | 3.280 | 3.590 | JD | 10,204 | 180,400 | 08/08/2018 | 12/15/2026 |
| 02079K-AA-5 | ALPHABET INC | | | | 1FE | 1,981,940 | 102.0100 | 2,040,200 | 2,000,000 | 1,994,857 | 0 | 2,027 | 0 | 0 | 3.625 | 3.730 | MN | 8,458 | 72,500 | 05/16/2011 | 05/19/2021 |
| 02209S-AN-3 | ALTRIA GROUP INC | | | | 2FE | 8,620,435 | 95.9980 | 8,159,830 | 8,500,000 | 8,578,043 | 0 | (20,490) | 0 | 0 | 2.850 | 2.570 | FA | 95,554 | 242,250 | 01/05/2017 | 08/09/2022 |
| 02209S-AU-7 | ALTRIA GROUP INC | | | 2 | 2FE | 2,699,430 | 87.3540 | 2,620,620 | 3,000,000 | 2,701,103 | 0 | 1,673 | 0 | 0 | 2.625 | 4.140 | MS | 22,969 | 0 | 12/11/2018 | 09/16/2026 |
| 023135-AP-1 | AMAZON.COM INC | | | 2 | 1FE | 2,198,100 | 107.1140 | 2,142,280 | 2,000,000 | 2,191,344 | 0 | (6,756) | 0 | 0 | 4.800 | 3.960 | JD | 6,933 | 96,000 | 03/21/2018 | 12/05/2034 |
| 023135-BC-9 | AMAZON.COM INC | | | 2 | 1FE | 3,777,440 | 96.5480 | 3,861,920 | 4,000,000 | 3,781,072 | 0 | 3,632 | 0 | 0 | 3.150 | 3.900 | FA | 45,150 | 0 | 10/30/2018 | 08/22/2027 |
| 023135-BF-2 | AMAZON.COM INC | | | 2 | 1FE | 1,995,020 | 96.5760 | 1,931,520 | 2,000,000 | 1,995,358 | 0 | 199 | 0 | 0 | 3.875 | 3.890 | FA | 27,771 | 77,500 | 08/15/2017 | 08/22/2037 |
| 02343U-AA-3 | AMCOR FINANCE USA INC, MW@30 | | | 2 | 2FE | 5,034,230 | 94.6970 | 4,734,850 | 5,000,000 | 5,026,039 | 0 | (3,173) | 0 | 0 | 3.625 | 3.540 | AO | 31,719 | 181,250 | 05/03/2016 | 04/28/2026 |
| 02343U-AB-1 | AMCOR FINANCE USA INC | | | 2 | 2FE | 1,996,180 | 99.3850 | 1,987,700 | 2,000,000 | 1,996,373 | 0 | 193 | 0 | 0 | 4.500 | 4.520 | MN | 11,500 | 45,000 | 05/07/2018 | 05/15/2028 |
| 02360F-AA-4 | UNION ELECTRIC CO., M/W, SECURED NOTE | | | 1 | 1FE | 4,948,689 | 101.3690 | 4,974,177 | 4,907,000 | 4,909,930 | 0 | (3,749) | 0 | 0 | 5.100 | 5.010 | AO | 62,564 | 250,257 | 04/28/2005 | 10/01/2019 |
| 02360F-AB-2 | UNION ELECTRIC, BOND | | | | 1FE | 2,976,600 | 112.3700 | 3,371,100 | 3,000,000 | 2,982,131 | 0 | 551 | 0 | 0 | 5.300 | 5.350 | FA | 66,250 | 159,000 | 07/21/2005 | 08/01/2037 |
| 02361D-AP-5 | AMEREN ILLINOIS CO, MW@15 | | | 2 | 1FE | 999,430 | 98.1210 | 981,210 | 1,000,000 | 999,613 | 0 | 56 | 0 | 0 | 3.250 | 3.250 | MS | 10,833 | 32,500 | 12/03/2014 | 03/01/2025 |
| 02361D-AS-9 | AMEREN ILLINOIS CO | | | 2 | 1FE | 3,996,400 | 101.7280 | 4,069,120 | 4,000,000 | 3,996,558 | 0 | 158 | 0 | 0 | 3.800 | 3.810 | MN | 19,422 | 73,044 | 05/14/2018 | 05/15/2028 |
| 02361D-AT-7 | AMEREN ILLINOIS CO | | | 2 | 1FE | 499,535 | 105.7380 | 528,690 | 500,000 | 499,535 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | MS | 2,875 | 0 | 11/05/2018 | 03/15/2049 |
| 024836-AA-6 | AMERICAN CAMPUS CMNTYS, MW@30 | | | 2 | 2FE | 3,068,650 | 99.2780 | 3,062,726 | 3,085,000 | 3,075,086 | 0 | 2,089 | 0 | 0 | 3.750 | 3.830 | AO | 24,423 | 115,688 | 10/13/2015 | 04/15/2023 |
| 024836-AC-2 | AMERICAN CAMPUS CMNTYS, MW@30 | | | 2 | 2FE | 1,996,220 | 99.6580 | 1,993,160 | 2,000,000 | 1,998,617 | 0 | 755 | 0 | 0 | 3.350 | 3.390 | AO | 16,750 | 67,000 | 09/15/2015 | 10/01/2020 |
| 025537-AL-5 | AMERICAN ELECTRIC POWER | | | | 2FE | 1,998,760 | 100.7510 | 2,015,020 | 2,000,000 | 1,998,794 | 0 | 34 | 0 | 0 | 3.650 | 3.670 | JD | 6,286 | 0 | 11/28/2018 | 12/01/2021 |
| 025816-BD-0 | AMERICAN EXPRESS CO | | | | 1FE | 3,941,200 | 96.7400 | 3,869,600 | 4,000,000 | 3,969,945 | 0 | 7,149 | 0 | 0 | 2.650 | 2.850 | JD | 8,539 | 106,000 | 10/16/2014 | 12/02/2022 |
| 025816-BK-4 | AMERICAN EXPRESS CO | | | 2 | 1FE | 6,354,112 | 97.7580 | 6,129,427 | 6,270,000 | 6,341,564 | 0 | (11,045) | 0 | 0 | 3.625 | 3.400 | JD | 16,415 | 227,288 | 10/04/2017 | 12/05/2024 |
| 025816-BR-9 | AMERICAN EXPRESS CO | | | 2 | 1FE | 4,996,850 | 95.6940 | 4,784,700 | 5,000,000 | 4,997,332 | 0 | 413 | 0 | 0 | 3.000 | 3.010 | AO | 25,417 | 150,000 | 10/23/2017 | 10/30/2024 |
| 0258M0-DP-1 | AMERICAN EXPRESS CREDIT | | | | 1FE | 1,998,780 | 99.5460 | 1,990,920 | 2,000,000 | 1,999,841 | 0 | 252 | 0 | 0 | 2.250 | 2.260 | FA | 17,000 | 45,000 | 08/12/2014 | 08/15/2019 |
| 0258M0-EG-0 | AMERICAN EXPRESS CREDIT CO, NOTE | | | 2 | 1FE | 2,993,310 | 98.0200 | 2,940,600 | 3,000,000 | 2,995,651 | 0 | 1,295 | 0 | 0 | 2.700 | 2.740 | MS | 26,550 | 81,000 | 02/28/2017 | 03/03/2022 |
| 026351-AZ-9 | AMERICAN GENERAL CORP., SR. NOTE | | | | 2FE | 1,020,046 | 114.0130 | 1,214,238 | 1,065,000 | 1,038,557 | 0 | 1,750 | 0 | 0 | 6.625 | 6.970 | FA | 26,655 | 70,556 | 07/13/2001 | 02/15/2029 |
| 026609-AC-1 | AMERICAN HOME PRODUCTS CORP., DEB | | | | 1FE | 2,130,980 | 116.2120 | 2,324,240 | 2,000,000 | 2,042,167 | 0 | (8,523) | 0 | 0 | 7.250 | 6.660 | MS | 48,333 | 145,000 | 05/21/2002 | 03/01/2023 |
| 02665W-AH-4 | AMERICAN HONDA FINANCE, MW@10 | | | 1 | 1FE | 3,992,600 | 99.5300 | 3,981,200 | 4,000,000 | 3,999,017 | 0 | 1,552 | 0 | 0 | 2.250 | 2.290 | FA | 34,000 | 90,000 | 09/04/2014 | 08/15/2019 |
| 02665W-BA-8 | AMERICAN HONDA FINANCE, MW@15 | | | 1 | 1FE | 2,999,400 | 99.8170 | 2,994,510 | 3,000,000 | 2,999,971 | 0 | 203 | 0 | 0 | 1.700 | 1.700 | FA | 18,275 | 51,000 | 02/18/2016 | 02/22/2019 |
| 02665W-CA-7 | AMERICAN HONDA FINANCE | | | 1 | 1FE | 2,000,000 | 97.2970 | 1,945,940 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.600 | 2.600 | MN | 6,500 | 52,000 | 11/13/2017 | 11/16/2022 |
| 02665W-CQ-2 | AMERICAN HONDA FINANCE | | | | 1FE | 2,997,540 | 100.7090 | 3,021,270 | 3,000,000 | 2,997,642 | 0 | 102 | 0 | 0 | 3.625 | 3.640 | AO | 24,469 | 0 | 10/03/2018 | 10/10/2023 |
| 02666Q-G7-2 | AMERICAN HONDA FINANCE, 144A SR UNSECURE | | | | 1FE | 4,985,067 | 101.3590 | 4,662,514 | 4,600,000 | 4,689,213 | 0 | (50,078) | 0 | 0 | 3.875 | 2.700 | MS | 49,514 | 178,250 | 10/19/2012 | 09/21/2020 |
| 026874-DH-7 | AMERICAN INTL GROUP | | | 2 | 2FE | 3,102,930 | 96.2070 | 2,886,210 | 3,000,000 | 3,090,198 | 0 | (11,167) | 0 | 0 | 3.900 | 3.410 | AO | 29,250 | 117,000 | 11/07/2017 | 04/01/2026 |
| 03040W-AJ-4 | AMERICAN WATER CAP CORP | | | 2 | 1FE | 1,265,912 | 99.1970 | 1,155,645 | 1,165,000 | 1,262,188 | 0 | (2,552) | 0 | 0 | 4.300 | 3.760 | JD | 4,175 | 50,095 | 06/30/2017 | 12/01/2042 |
| 03040W-AK-1 | AMERICAN WATER CAP CORP | | | 2 | 1FE | 2,083,440 | 102.1670 | 2,043,340 | 2,000,000 | 2,071,112 | 0 | (12,328) | 0 | 0 | 3.850 | 3.060 | MS | 25,667 | 77,000 | 01/22/2018 | 03/01/2024 |
| 03040W-AL-9 | AMERICAN WATER CAPITAL C | | | 2 | 1FE | 792,082 | 98.7980 | 768,648 | 778,000 | 790,337 | 0 | (1,745) | 0 | 0 | 3.400 | 3.100 | MS | 8,817 | 26,452 | 01/18/2018 | 03/01/2025 |
| 03040W-AN-5 | AMERICAN WATER CAPITAL C, MW | | | 2 | 1FE | 3,819,262 | 94.7160 | 3,693,924 | 3,900,000 | 3,832,517 | 0 | 7,354 | 0 | 0 | 3.000 | 3.240 | JD | 9,750 | 117,000 | 11/30/2017 | 12/01/2026 |
| 03040W-AN-5 | AMERICAN WATER CAPITAL C, MW | | | 2 | 1FE | 6,683,981 | 94.7160 | 6,374,387 | 6,730,000 | 6,691,855 | 0 | 4,182 | 0 | 0 | 3.000 | 3.080 | JD | 16,825 | 201,900 | 11/30/2017 | 12/01/2026 |
| 03040W-AQ-8 | AMERICAN WATER CAPITAL C | | | 2 | 1FE | 4,984,840 | 94.4850 | 4,724,250 | 5,000,000 | 4,986,740 | 0 | 1,346 | 0 | 0 | 2.950 | 2.980 | MS | 49,167 | 156,104 | 08/09/2017 | 09/01/2027 |
| 03073E-AJ-4 | AMERISOURCEBERGEN CORP, SR UNSECURED | | | 2 | 1FE | 998,580 | 100.3070 | 1,003,070 | 1,000,000 | 999,541 | 0 | 149 | 0 | 0 | 3.500 | 3.510 | MN | 4,472 | 35,000 | 11/08/2011 | 11/15/2021 |
| 03073E-AM-7 | AMERISOURCEBERGEN CORP, MW@20 | | | 2 | 2FE | 4,075,050 | 95.5030 | 3,820,120 | 4,000,000 | 4,054,279 | 0 | (8,316) | 0 | 0 | 3.250 | 2.990 | MS | 43,333 | 130,000 | 05/09/2016 | 03/01/2025 |
| 03076C-AE-6 | AMERIPRISE FINANCIAL INC, M/W SR UNSECUR | | | 1 | 1FE | 3,916,013 | 102.5430 | 3,845,363 | 3,750,000 | 3,775,916 | 0 | (20,447) | 0 | 0 | 5.300 | 4.700 | MS | 58,521 | 198,750 | 12/14/2010 | 03/15/2020 |
| 03076C-AG-1 | AMERIPRISE FINANCIAL INC, MW@20 | | | 1 | 1FE | 10,878,140 | 99.9580 | 10,432,616 | 10,437,000 | 10,747,810 | 0 | (48,259) | 0 | 0 | 3.700 | 3.130 | AO | 81,525 | 386,169 | 04/18/2016 | 10/15/2024 |
| 031162-BG-4 | AMGEN INC, MW@20 | | | 2 | 2FE | 4,926,018 | 101.9690 | 4,595,743 | 4,507,000 | 4,665,739 | 0 | (69,156) | 0 | 0 | 4.100 | 2.450 | JD | 8,213 | 184,787 | 02/05/2015 | 06/15/2021 |
| 031162-BY-5 | AMGEN INC, MW@20 | | | 2 | 2FE | 1,989,120 | 95.6800 | 1,913,600 | 2,000,000 | 1,992,717 | 0 | 1,022 | 0 | 0 | 3.125 | 3.180 | MN | 10,417 | 62,500 | 04/28/2015 | 05/01/2025 |
| 031162-CJ-7 | AMGEN INC, MW@20 | | | 2 | 2FE | 2,931,930 | 90.8700 | 2,726,100 | 3,000,000 | 2,945,629 | 0 | 6,288 | 0 | 0 | 2.600 | 2.860 | FA | 28,600 | 78,000 | 10/12/2016 | 08/19/2026 |
| 031162-CP-3 | AMGEN INC | | | 2 | 2FE | 4,989,300 | 97.7540 | 4,887,700 | 5,000,000 | 4,992,724 | 0 | 2,042 | 0 | 0 | 2.650 | 2.690 | MN | 18,403 | 132,500 | 05/08/2017 | 05/11/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 032095-AB-7 | AMPHENOL CORP, SR UNSECURED | | | 2 | 2FE | 7,464,955 | 102.4510 | 7,274,021 | 7,100,000 | 7,239,154 | 0 | (46,214) | 0 | 0 | 4.000 | 3.260 | FA | 118,333 | 284,000 | 11/07/2014 | 02/01/2022 |
| 032095-AC-5 | AMPHENOL CORP,MW@15 | | | 2 | 2FE | 3,021,540 | 99.9340 | 2,998,020 | 3,000,000 | 3,000,000 | 0 | (4,617) | 0 | 0 | 2.550 | 2.390 | JJ | 32,088 | 76,500 | 02/04/2014 | 01/30/2019 |
| 032095-AE-1 | AMPHENOL CORP, MW@15 | | | 2 | 2FE | 5,035,260 | 99.1040 | 4,955,200 | 5,000,000 | 5,014,511 | 0 | (5,243) | 0 | 0 | 3.125 | 3.000 | MS | 46,007 | 156,250 | 10/29/2014 | 09/15/2021 |
| 032654-AH-8 | ANALOG DEVICES INC, MW@15 | | | 2 | 2FE | 8,977,506 | 96.6530 | 8,843,750 | 9,150,000 | 9,054,843 | 0 | 19,727 | 0 | 0 | 2.875 | 3.120 | JD | 21,922 | 263,063 | 04/17/2015 | 06/01/2023 |
| 032654-AQ-8 | ANALOG DEVICES INC | | | | 2FE | 1,996,140 | 99.6490 | 1,992,980 | 2,000,000 | 1,997,664 | 0 | 1,524 | 0 | 0 | 2.850 | 2.950 | MS | 17,258 | 28,500 | 03/08/2018 | 03/12/2020 |
| 035229-CM-3 | ANHEUSER-BUSCH COMPANIES, MW+25BP | | | 1 | 2FE | 2,367,920 | 111.4590 | 2,229,180 | 2,000,000 | 2,320,693 | 0 | (6,847) | 0 | 0 | 6.500 | 5.290 | MN | 21,667 | 130,000 | 09/01/2010 | 05/01/2042 |
| 035229-CQ-4 | ANHEUSER-BUSCH COS INC., MW CO GUARNT | | | 1 | 2FE | 2,495,501 | 110.2460 | 2,627,162 | 2,383,000 | 2,469,227 | 0 | (3,964) | 0 | 0 | 5.950 | 5.570 | JJ | 65,380 | 141,789 | 01/05/2011 | 01/15/2033 |
| 035229-DA-8 | ANHEUSER-BUSCH COMPANIES, M/W BOND | | | 1 | 2FE | 999,095 | 102.4810 | 1,024,810 | 1,000,000 | 999,278 | 0 | 24 | 0 | 0 | 5.750 | 5.750 | AO | 14,375 | 57,500 | 03/07/2006 | 04/01/2036 |
| 03522A-AD-2 | ANHEUSER-BUSCH CO | | | 2 | 2FE | 7,383,030 | 94.5550 | 6,618,850 | 7,000,000 | 7,304,591 | 0 | (39,753) | 0 | 0 | 3.650 | 2.940 | FA | 106,458 | 255,500 | 07/25/2017 | 02/01/2026 |
| 03522A-AE-0 | ANHEUSER-BUSCH CO | | | 2 | 2FE | 8,926,020 | 92.7400 | 8,346,600 | 9,000,000 | 8,933,093 | 0 | 2,491 | 0 | 0 | 4.700 | 4.760 | FA | 176,250 | 423,000 | 01/13/2016 | 02/01/2036 |
| 035240-AD-2 | ANHEUSER-BUSCH INBEV WOR | | | | 2FE | 5,177,450 | 100.0740 | 5,003,700 | 5,000,000 | 5,077,035 | 0 | (23,764) | 0 | 0 | 3.750 | 3.210 | JJ | 86,458 | 187,500 | 07/09/2014 | 01/15/2022 |
| 035240-AG-5 | ANHEUSER-BUSCH INBEV WOR | | | | 2FE | 5,217,200 | 93.3310 | 4,666,550 | 5,000,000 | 5,201,493 | 0 | (4,798) | 0 | 0 | 4.950 | 4.660 | JJ | 114,125 | 247,500 | 06/04/2015 | 01/15/2042 |
| 035242-AA-4 | ANHEUSER-BUSCH INBEV FIN,M/W SR UNSECURE | | | 1 | 2FE | 1,986,940 | 95.1780 | 1,903,560 | 2,000,000 | 1,994,294 | 0 | 1,318 | 0 | 0 | 2.625 | 2.690 | JJ | 23,917 | 52,500 | 01/14/2013 | 01/17/2023 |
| 03524B-AF-3 | ANHEUSER-BUSCH INBEV FIN, MW@15 | | | 1 | 2FE | 5,177,050 | 88.9600 | 4,448,000 | 5,000,000 | 5,165,225 | 0 | (3,552) | 0 | 0 | 4.625 | 4.400 | FA | 96,354 | 231,250 | 05/19/2015 | 02/01/2044 |
| 035287-AH-4 | ANIXTER INC | | | 2 | 3FE | 1,510,000 | 99.2500 | 1,498,675 | 1,510,000 | 1,510,000 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | JD | 12,080 | 0 | 10/29/2018 | 12/01/2025 |
| 03674X-AJ-5 | ANTERO RESOURCES CORP | | | 2 | 3FE | 2,722,500 | 90.5000 | 2,488,750 | 2,750,000 | 2,727,038 | 0 | 3,091 | 0 | 0 | 5.000 | 5.150 | MS | 45,833 | 137,500 | 07/19/2017 | 03/01/2025 |
| 036752-AC-7 | ANTHEM INC | | | 2 | 2FE | 7,034,000 | 97.4200 | 6,819,400 | 7,000,000 | 7,029,229 | 0 | (4,451) | 0 | 0 | 3.350 | 3.270 | JD | 19,542 | 241,014 | 12/12/2017 | 12/01/2024 |
| 037389-AW-3 | AON CORP., M/W SR UNSECURED | | | 1 | 2FE | 9,669,474 | 102.9170 | 9,175,051 | 8,915,000 | 9,123,490 | 0 | (114,530) | 0 | 0 | 5.000 | 3.570 | MS | 112,676 | 445,750 | 07/22/2014 | 09/30/2020 |
| 037411-AP-0 | APACHE CORP., SR NOTE | | | | 2FE | 3,806,191 | 101.8550 | 3,317,417 | 3,257,000 | 3,282,596 | 0 | (48,977) | 0 | 0 | 7.625 | 6.000 | JJ | 124,173 | 248,346 | 12/04/2002 | 07/01/2019 |
| 037411-BD-6 | APACHE CORP, MW UNSECURED | | | 2 | 2FE | 6,791,176 | 94.4600 | 6,423,280 | 6,800,000 | 6,796,217 | 0 | 845 | 0 | 0 | 2.625 | 2.630 | JJ | 82,308 | 178,500 | 12/21/2012 | 01/15/2023 |
| 03755L-AC-8 | APERGY CORP | | | 2 | 4FE | 1,494,592 | 97.0000 | 1,422,990 | 1,467,000 | 1,492,904 | 0 | (1,688) | 0 | 0 | 6.375 | 5.980 | MN | 15,587 | 46,241 | 09/10/2018 | 05/01/2026 |
| 037833-AK-6 | APPLE INC, M/W SR UNSECURED | | | 1 | 1FE | 3,000,430 | 96.6930 | 2,900,790 | 3,000,000 | 3,000,199 | 0 | (43) | 0 | 0 | 2.400 | 2.390 | MN | 11,600 | 72,000 | 04/30/2013 | 05/03/2023 |
| 037833-AR-1 | APPLE INC/MW@10 | | | 1 | 1FE | 4,045,510 | 100.1220 | 4,004,880 | 4,000,000 | 4,016,900 | 0 | (6,899) | 0 | 0 | 2.850 | 2.660 | MN | 17,733 | 114,000 | 08/20/2014 | 05/06/2021 |
| 037833-AY-6 | APPLE INC, MW@10 | | | 1 | 1FE | 2,999,430 | 97.5000 | 2,925,000 | 3,000,000 | 2,999,737 | 0 | 81 | 0 | 0 | 2.150 | 2.150 | FA | 25,442 | 64,500 | 02/02/2015 | 02/09/2022 |
| 037833-BG-4 | APPLE INC, MW@15 | | | 1 | 1FE | 4,989,560 | 98.3480 | 4,917,400 | 5,000,000 | 4,992,972 | 0 | 979 | 0 | 0 | 3.200 | 3.220 | MN | 21,333 | 160,000 | 05/06/2015 | 05/13/2025 |
| 037833-BW-9 | APPLE INC, MW@30 | | | 2 | 1FE | 1,477,798 | 105.1610 | 1,356,577 | 1,290,000 | 1,460,594 | 0 | (7,480) | 0 | 0 | 4.500 | 3.440 | FA | 20,640 | 58,050 | 08/19/2016 | 02/23/2036 |
| 037833-BY-5 | APPLE INC, MW@25 | | | 2 | 1FE | 2,993,400 | 97.6130 | 2,928,390 | 3,000,000 | 2,995,072 | 0 | 603 | 0 | 0 | 3.250 | 3.270 | FA | 34,667 | 97,500 | 02/16/2016 | 02/23/2026 |
| 037833-CJ-7 | APPLE INC, MW@12.50 | | | 2 | 1FE | 5,000,000 | 97.4390 | 4,871,950 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | FA | 66,069 | 167,500 | 02/02/2017 | 02/09/2027 |
| 037833-DF-4 | APPLE INC | | | 2 | 1FE | 2,995,620 | 96.4260 | 2,892,780 | 3,000,000 | 2,996,363 | 0 | 646 | 0 | 0 | 2.750 | 2.770 | JJ | 38,500 | 55,000 | 11/06/2017 | 01/13/2025 |
| 038222-AF-2 | APPLIED MATERIALS INC,MW@20 | | | 1 | 1FE | 8,825,391 | 102.9470 | 8,318,118 | 8,080,000 | 8,371,110 | 0 | (113,061) | 0 | 0 | 4.300 | 2.770 | JD | 15,442 | 347,440 | 04/08/2015 | 06/15/2021 |
| 038222-AJ-4 | APPLIED MATERIALS INC, MW@30 | | | 2 | 1FE | 1,997,540 | 100.6310 | 2,012,620 | 2,000,000 | 1,997,580 | 0 | 40 | 0 | 0 | 3.900 | 3.920 | AO | 19,500 | 0 | 12/04/2018 | 10/01/2025 |
| 038222-AL-9 | APPLIED MATERIALS INC | | | 2 | 1FE | 981,610 | 95.9460 | 959,460 | 1,000,000 | 982,327 | 0 | 717 | 0 | 0 | 3.300 | 3.540 | AO | 8,250 | 16,500 | 08/14/2018 | 04/01/2027 |
| 03838W-AA-9 | AQUARION CO, MW@25 | | | 2 | 2FE | 9,416,380 | 101.5600 | 9,140,400 | 9,000,000 | 9,318,369 | 0 | (53,323) | 0 | 0 | 4.000 | 3.270 | FA | 136,000 | 360,000 | 06/12/2017 | 08/15/2024 |
| 03939C-AA-1 | ARCH CAPITAL FINANCE LLC | | | 2 | 2FE | 6,339,448 | 99.8550 | 6,041,228 | 6,050,000 | 6,307,645 | 0 | (28,793) | 0 | 0 | 4.011 | 3.370 | JD | 10,785 | 242,666 | 11/22/2017 | 12/15/2026 |
| 03939P-AA-2 | ARCH MERGER SUB INC | | | 2 | 4FE | 2,345,091 | 90.2200 | 2,124,681 | 2,355,000 | 2,346,433 | 0 | 961 | 0 | 0 | 8.500 | 8.570 | MS | 58,940 | 209,628 | 08/15/2017 | 09/15/2025 |
| 039483-AM-4 | ARCHER-DANIELS-MIDLAND, DEB. | | | | 1FE | 7,215,714 | 122.7450 | 8,592,150 | 7,000,000 | 7,112,087 | 0 | (9,894) | 0 | 0 | 7.500 | 7.230 | MS | 154,583 | 525,000 | 09/10/2001 | 03/15/2027 |
| 039483-AN-2 | ARCHER-DANIELS, SR UNSECURED | | | | 1FE | 1,163,000 | 118.5120 | 1,185,120 | 1,000,000 | 1,103,601 | 0 | (8,845) | 0 | 0 | 6.750 | 5.280 | JD | 3,000 | 67,500 | 12/22/2010 | 12/15/2027 |
| 039483-AU-6 | ARCHER-DANIELS M/W SR UNSECURED | | | 1 | 1FE | 3,066,570 | 110.8850 | 3,326,550 | 3,000,000 | 3,053,435 | 0 | (1,967) | 0 | 0 | 5.375 | 5.210 | MS | 47,479 | 161,250 | 11/18/2010 | 09/15/2035 |
| 039483-BB-7 | ARCHER-DANIELS-MIDLAND,M/W NOTE | | | 1 | 1FE | 6,546,950 | 103.1890 | 6,191,340 | 6,000,000 | 6,192,580 | 0 | (85,331) | 0 | 0 | 4.479 | 2.910 | MS | 89,580 | 268,740 | 01/29/2015 | 03/01/2021 |
| 039483-BH-4 | ARCHER-DANIELS-MIDLAND C, MW@20 | | | 1 | 1FE | 3,115,740 | 94.2640 | 2,827,920 | 3,000,000 | 3,106,553 | 0 | (2,636) | 0 | 0 | 4.016 | 3.790 | AO | 25,100 | 120,480 | 04/23/2015 | 04/16/2043 |
| 039483-BL-5 | ARCHER-DANIELS-MIDLAND C | | | 2 | 1FE | 2,887,860 | 92.7380 | 2,782,140 | 3,000,000 | 2,901,014 | 0 | 11,458 | 0 | 0 | 2.500 | 2.980 | FA | 29,167 | 75,000 | 11/06/2017 | 08/11/2026 |
| 039483-BQ-4 | ARCHER-DANIELS-MIDLAND C | | | 2 | 1FE | 1,978,900 | 102.4970 | 2,049,940 | 2,000,000 | 1,978,900 | 0 | 0 | 0 | 0 | 4.500 | 4.560 | MS | 7,000 | 0 | 11/28/2018 | 03/15/2049 |
| 04010L-AU-7 | ARES CAPITAL CORP | | | 2 | 2FE | 2,997,630 | 95.0480 | 2,851,440 | 3,000,000 | 2,998,188 | 0 | 403 | 0 | 0 | 3.500 | 3.510 | FA | 41,125 | 105,000 | 08/07/2017 | 02/10/2023 |
| 040555-CQ-5 | ARIZONA PUBLIC SERVICE | | | 2 | 1FE | 2,518,643 | 99.8490 | 2,518,192 | 2,522,000 | 2,517,233 | 0 | (990) | 0 | 0 | 3.350 | 3.370 | JD | 3,755 | 67,737 | 07/19/2018 | 06/15/2024 |
| 040555-CW-2 | ARIZONA PUBLIC SERVICE | | | 2 | 1FE | 2,999,900 | 94.6980 | 2,840,940 | 3,000,000 | 2,999,917 | 0 | 10 | 0 | 0 | 2.950 | 2.950 | MS | 26,058 | 89,483 | 09/06/2017 | 09/15/2027 |
| 04248N-AA-1 | ARMY HAWAII FAMILY HSG | | | | 1FE | 4,167,071 | 110.6160 | 4,267,405 | 3,857,855 | 4,165,766 | 0 | (3,067) | 0 | 0 | 5.524 | 4.860 | JD | 9,471 | 106,554 | 11/28/2018 | 06/15/2050 |
| 04550K-AA-9 | ASSOCIATED BK GREEN BAY | | | 2 | 2FE | 2,991,300 | 99.7420 | 2,992,260 | 3,000,000 | 2,992,358 | 0 | 1,058 | 0 | 0 | 3.500 | 3.600 | FA | 40,250 | 0 | 08/06/2018 | 08/06/2021 |
| 048303-CE-9 | ATLANTIC CITY ELECTRIC,CALLBLE 1ST MTGE | | | 2 | 1FE | 998,480 | 101.6010 | 1,016,010 | 1,000,000 | 999,597 | 0 | 167 | 0 | 0 | 4.350 | 4.360 | AO | 10,875 | 43,500 | 03/29/2011 | 04/01/2021 |
| 048303-CH-2 | ATLANTIC CITY ELECTRIC | | | 2 | 1FE | 1,998,040 | 102.8590 | 2,057,180 | 2,000,000 | 1,998,073 | 0 | 33 | 0 | 0 | 4.000 | 4.010 | AO | 16,667 | 0 | 10/09/2018 | 10/15/2028 |
| 048825-BA-0 | AMOCO CORPORATION, DEBENTURE | | | | 1FE | 1,183,370 | 114.3070 | 1,143,070 | 1,000,000 | 1,045,883 | 0 | (13,024) | 0 | 0 | 8.250 | 6.580 | FA | 34,375 | 82,500 | 03/19/2002 | 02/01/2022 |
| 049560-AM-7 | ATMOS ENERGY CORP | | | 2 | 1FE | 3,232,716 | 96.4650 | 2,990,415 | 3,100,000 | 3,228,354 | 0 | (2,952) | 0 | 0 | 4.125 | 3.860 | AO | 26,996 | 127,875 | 06/06/2017 | 10/15/2044 |
| 049560-AN-5 | ATMOS ENERGY CORP | | | 2 | 1FE | 7,007,772 | 95.3640 | 6,842,367 | 7,175,000 | 7,015,250 | 0 | 7,336 | 0 | 0 | 3.000 | 3.290 | JD | 9,567 | 167,625 | 07/25/2018 | 06/15/2027 |
| 049560-AP-0 | ATMOS ENERGY CORP | | | 2 | 1FE | 1,989,980 | 100.4760 | 2,009,520 | 2,000,000 | 1,990,017 | 0 | 37 | 0 | 0 | 4.300 | 4.330 | AO | 20,783 | 0 | 10/01/2018 | 10/01/2048 |
| 05253J-AL-5 | AUST & NZ BANKING GROUP NY | | | | 1FE | 2,988,840 | 99.4440 | 2,983,320 | 3,000,000 | 2,991,895 | 0 | 1,016 | 0 | 0 | 3.700 | 3.740 | MN | 13,875 | 111,000 | 02/11/2016 | 11/16/2025 |
| 05253J-AL-5 | AUST & NZ BANKING GROUP NY | | | | 1FE | 5,250,950 | 99.4440 | 4,972,200 | 5,000,000 | 5,184,761 | 0 | (23,769) | 0 | 0 | 3.700 | 3.090 | MN | 23,125 | 185,000 | 02/11/2016 | 11/16/2025 |
| 05253J-AM-3 | AUST & NZ BANKING GRP NY | | | | 1FE | 2,997,180 | 97.5940 | 2,927,820 | 3,000,000 | 2,998,597 | 0 | 558 | 0 | 0 | 2.300 | 2.320 | JD | 5,750 | 69,000 | 05/23/2016 | 06/01/2021 |
| 05253J-AU-5 | AUST & NZ BANKING GRP NY | | | | 1FE | 2,999,010 | 97.1120 | 2,913,360 | 3,000,000 | 2,999,225 | 0 | 188 | 0 | 0 | 2.625 | 2.630 | MN | 11,375 | 78,750 | 11/06/2017 | 11/09/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 053015-AE-3 | AUTOMATIC DATA PROCESSNG, MW@20 | | | 2 | 1FE | 1,997,820 | 99.1900 | 1,983,800 | 2,000,000 | 1,998,459 | 0 | 201 | 0 | 0 | 3.375 | 3.380 | MS | 19,875 | 67,500 | 09/08/2015 | 09/15/2025 |
| 053332-AM-4 | AUTOZONE, INC. CALLABLE SR UNSECURED | | | 2 | 2FE | 999,840 | 100.7780 | 1,007,780 | 1,000,000 | 999,938 | 0 | 18 | 0 | 0 | 3.700 | 3.700 | AO | 7,811 | 37,000 | 04/17/2012 | 04/15/2022 |
| 053332-AN-2 | AUTOZONE, INC.M/W SR UNSECURED, CALLABLE | | | 2 | 2FE | 1,989,760 | 96.4590 | 1,929,180 | 2,000,000 | 1,995,610 | 0 | 1,010 | 0 | 0 | 2.875 | 2.930 | JJ | 26,514 | 57,500 | 11/02/2012 | 01/15/2023 |
| 053332-AP-7 | AUTOZONE, INC. M/W SR UNSECURED | | | 2 | 2FE | 6,871,768 | 97.1260 | 6,691,981 | 6,890,000 | 6,881,418 | 0 | 1,732 | 0 | 0 | 3.125 | 3.150 | JJ | 99,283 | 215,313 | 05/03/2013 | 07/15/2023 |
| 053332-AT-9 | AUTOZONE INC | | | 2 | 2FE | 1,896,920 | 93.3430 | 1,866,860 | 2,000,000 | 1,906,350 | 0 | 9,430 | 0 | 0 | 3.125 | 3.860 | AO | 12,153 | 62,500 | 02/21/2018 | 04/21/2026 |
| 05348E-AP-4 | AVALONBAY COMMUNITIES, INC. SR UNSECURED | | | 2 | 1FE | 2,980,650 | 101.1090 | 3,033,270 | 3,000,000 | 2,995,523 | 0 | 2,067 | 0 | 0 | 3.950 | 4.020 | JJ | 54,642 | 118,500 | 11/10/2010 | 01/15/2021 |
| 05348E-AQ-2 | AVALONBAY COMMUNITIES, INC M/W SR UNSEC | | | 2 | 1FE | 5,657,133 | 98.4720 | 5,553,821 | 5,640,000 | 5,646,712 | 0 | (1,831) | 0 | 0 | 2.950 | 2.910 | MS | 48,990 | 166,380 | 10/19/2012 | 09/15/2022 |
| 05348E-AR-0 | AVALONBAY, SR UNSECURED | | | 2 | 1FE | 3,388,247 | 97.7780 | 3,358,674 | 3,435,000 | 3,413,784 | 0 | 4,657 | 0 | 0 | 2.850 | 3.000 | MS | 28,825 | 97,898 | 02/13/2013 | 03/15/2023 |
| 05348E-BC-2 | AVALONBAY COMMUNITIES | | | 2 | 1FE | 1,991,980 | 94.8430 | 1,896,860 | 2,000,000 | 1,992,694 | 0 | 672 | 0 | 0 | 3.200 | 3.240 | JJ | 29,511 | 42,667 | 11/08/2017 | 01/15/2028 |
| 053611-AF-6 | AVERY DENNISON CORP, MW@25 | | | | 2FE | 3,881,325 | 102.2000 | 3,577,000 | 3,500,000 | 3,595,222 | 0 | (71,295) | 0 | 0 | 5.375 | 3.200 | AO | 39,715 | 188,125 | 10/14/2014 | 04/15/2020 |
| 053611-AG-4 | AVERY DENNISON CORP SR UNSECURED | | | 2 | 2FE | 9,392,443 | 98.8450 | 9,291,430 | 9,400,000 | 9,387,898 | 0 | 1,998 | 0 | 0 | 3.350 | 3.380 | AO | 66,479 | 314,900 | 02/20/2018 | 04/15/2023 |
| 05379B-AP-2 | AVISTA CORP., M/W 1ST MORTGAGE | | | 1 | 1FE | 2,851,655 | 105.2110 | 2,817,551 | 2,678,000 | 2,793,084 | 0 | (24,345) | 0 | 0 | 5.125 | 3.700 | AO | 34,312 | 112,007 | 07/30/2018 | 04/01/2022 |
| 05490L-AA-7 | BLUE CROSS BLUE SHIELD M | | | 2 | 1FE | 4,625,788 | 96.7970 | 4,481,701 | 4,630,000 | 4,626,637 | 0 | 451 | 0 | 0 | 3.790 | 3.800 | MN | 29,246 | 175,477 | 04/17/2017 | 05/01/2025 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS INC, MW@25 | | | 2 | 2FE | 5,482,030 | 99.1430 | 5,452,865 | 5,500,000 | 5,471,093 | 0 | (4,764) | 0 | 0 | 3.850 | 3.920 | JD | 9,411 | 154,000 | 11/13/2018 | 12/15/2025 |
| 05531F-AS-2 | BB&T CORPORATION | | | 2 | 1FE | 2,995,650 | 99.3020 | 2,979,060 | 3,000,000 | 2,999,082 | 0 | 862 | 0 | 0 | 2.450 | 2.480 | JJ | 33,892 | 73,500 | 12/03/2014 | 01/15/2020 |
| 05531F-AU-7 | BB&T CORPORATION | | | 2 | 1FE | 4,997,200 | 99.1050 | 4,955,250 | 5,000,000 | 4,999,124 | 0 | 567 | 0 | 0 | 2.625 | 2.630 | JD | 729 | 131,250 | 06/22/2015 | 06/29/2020 |
| 05531F-BB-8 | BB&T CORP | | | 2 | 1FE | 1,998,360 | 96.0770 | 1,921,540 | 2,000,000 | 1,998,614 | 0 | 216 | 0 | 0 | 2.850 | 2.860 | AO | 10,292 | 57,000 | 10/23/2017 | 10/26/2024 |
| 05531G-AA-9 | BB&T CORPORATION | | | 2 | 1FE | 3,990,228 | 101.2840 | 3,848,792 | 3,800,000 | 3,886,072 | 0 | (25,635) | 0 | 0 | 3.950 | 3.180 | MS | 41,278 | 150,100 | 09/17/2014 | 03/22/2022 |
| 05565E-AH-8 | BMW US CAPITAL LLC, MW@20 | | | 2 | 1FE | 999,310 | 91.6690 | 916,690 | 1,000,000 | 999,479 | 0 | 64 | 0 | 0 | 2.800 | 2.800 | AO | 6,222 | 28,000 | 02/09/2017 | 04/11/2026 |
| 05565E-AH-8 | BMW US CAPITAL LLC, MW@20 | | | 2 | 1FE | 8,439,795 | 91.6690 | 7,791,865 | 8,500,000 | 8,449,849 | 0 | 5,952 | 0 | 0 | 2.800 | 2.880 | AO | 52,889 | 238,000 | 02/09/2017 | 04/11/2026 |
| 05566S-AA-1 | BURLINGTON NORTH SANTA FE, MKWL/SINK, | | | 1 | 1FE | 539,625 | 102.0570 | 550,046 | 538,959 | 539,138 | 0 | (84) | 0 | 0 | 4.830 | 4.810 | JJ | 12,442 | 23,575 | 07/29/2005 | 01/15/2023 |
| 05567Y-AA-7 | BURLINGTON NO SF 05-4 TRUST | | | 1 | 1FE | 313,447 | 103.4940 | 337,917 | 326,508 | 326,508 | 0 | 6,922 | 0 | 0 | 4.967 | 5.470 | AO | 7,478 | 16,218 | 04/21/2008 | 04/01/2023 |
| 05568Y-AA-6 | BNSF RAILWAY CO 2007-1M/W PASS THRU CERT | | | 1 | 1FE | 1,804,334 | 107.9430 | 1,948,933 | 1,805,511 | 1,804,951 | 0 | 168 | 0 | 0 | 5.996 | 6.000 | AO | 27,065 | 108,258 | 02/03/2009 | 04/01/2024 |
| 057224-AK-3 | BAKER HUGHES, INC., M/W SR. NOTE | | | 1 | 1FE | 6,470,858 | 118.1860 | 7,091,160 | 6,000,000 | 6,271,350 | 0 | (18,968) | 0 | 0 | 6.875 | 6.250 | JJ | 190,208 | 412,500 | 01/17/2003 | 01/15/2029 |
| 057224-BC-0 | BAKER HUGHES, INC., MW | | | 2 | 1FE | 997,960 | 98.8450 | 988,450 | 1,000,000 | 999,400 | 0 | 216 | 0 | 0 | 3.200 | 3.220 | FA | 12,089 | 32,000 | 08/10/2011 | 08/15/2021 |
| 058498-AU-0 | BALL CORP, MW@50 | | | 1 | 3FE | 1,700,000 | 100.3750 | 1,706,375 | 1,700,000 | 1,700,000 | 0 | 0 | 0 | 0 | 4.375 | 4.370 | JJ | 37,188 | 74,375 | 12/02/2015 | 12/15/2020 |
| 059165-ED-8 | BALTIMORE GAS & ELECTRIC, SR UNSECURED | | | 2 | 1FE | 1,988,980 | 100.7410 | 2,014,820 | 2,000,000 | 1,996,427 | 0 | 1,162 | 0 | 0 | 3.500 | 3.560 | MN | 8,944 | 70,000 | 11/10/2011 | 11/15/2021 |
| 060505-DB-7 | BANK OF AMERICA CORP, SUBORDINATED | | | | 2FE | 3,000,000 | 100.4540 | 3,013,620 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.490 | 5.490 | MS | 48,953 | 164,700 | 12/19/2006 | 03/15/2019 |
| 06051G-GA-1 | BANK OF AMERICA CORP, MW@25 | | | 2 | 1FE | 2,000,000 | 92.5650 | 1,851,300 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.248 | 3.240 | AO | 12,631 | 64,960 | 10/18/2016 | 10/21/2027 |
| 06051G-GC-7 | BANK OF AMERICA CORP | | | 2 | 2FE | 3,000,000 | 96.1170 | 2,883,510 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.183 | 4.180 | MN | 12,549 | 125,490 | 11/21/2016 | 11/25/2027 |
| 06051G-GE-3 | BANK OF AMERICA CORP, MW@20 | | | 2 | 1FE | 5,000,000 | 98.3170 | 4,915,850 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.124 | 3.120 | JJ | 69,856 | 156,200 | 01/17/2017 | 01/20/2023 |
| 06051G-GK-9 | BANK OF AMERICA CORP | | | 2 | 1FE | 3,001,800 | 97.2590 | 2,917,770 | 3,000,000 | 3,001,221 | 0 | (347) | 0 | 0 | 2.881 | 2.860 | AO | 16,086 | 86,430 | 04/19/2017 | 04/24/2023 |
| 06051G-GZ-6 | BANK OF AMERICA CORP | | | 2 | 1FE | 7,001,240 | 95.6090 | 6,692,630 | 7,000,000 | 7,001,090 | 0 | (150) | 0 | 0 | 3.366 | 3.360 | JJ | 103,411 | 117,810 | 01/19/2018 | 01/23/2026 |
| 06051G-HH-5 | BANK OF AMERICA CORP | | | 2 | 1FE | 1,000,000 | 100.0150 | 1,000,150 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.499 | 3.490 | MN | 4,277 | 17,495 | 05/14/2018 | 05/17/2022 |
| 06299V-9V-2 | BANK OF GUAM CD (S/D GUAM50) | SSD | | | 1FE | 50,000 | 100.0000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 1.250 | 1.250 | MAT | 3,291 | 0 | 09/27/2013 | 09/27/2020 |
| 06406F-AA-1 | BANK OF NY MELLON CORP, MW | | | 2 | 1FE | 999,010 | 98.7690 | 987,690 | 1,000,000 | 999,559 | 0 | 185 | 0 | 0 | 2.500 | 2.510 | AO | 5,278 | 25,000 | 02/16/2016 | 04/15/2021 |
| 06406F-AD-5 | BANK OF NY MELLON CORP | | | 2 | 1FE | 2,858,400 | 94.9540 | 2,848,620 | 3,000,000 | 2,897,343 | 0 | 20,402 | 0 | 0 | 2.200 | 2.990 | FA | 24,750 | 66,000 | 01/20/2017 | 08/16/2023 |
| 06406G-AA-9 | BANK OF NY MELLON CORP | | | 2 | 1FE | 998,900 | 91.8440 | 918,440 | 1,000,000 | 999,071 | 0 | 80 | 0 | 0 | 3.000 | 3.010 | AO | 5,083 | 30,000 | 10/24/2016 | 10/30/2028 |
| 06406H-BP-3 | BANK OF NEW YORK MELLON, SR NOTE | | | | 1FE | 2,182,649 | 101.6690 | 2,104,548 | 2,070,000 | 2,085,093 | 0 | (13,975) | 0 | 0 | 4.600 | 3.870 | JJ | 43,907 | 95,220 | 01/14/2011 | 01/15/2020 |
| 06406H-BU-2 | BANK OF NEW YORK MELLON, NOTES | | | | 1FE | 1,747,025 | 102.0630 | 1,786,103 | 1,750,000 | 1,749,275 | 0 | 326 | 0 | 0 | 4.150 | 4.170 | FA | 30,260 | 72,625 | 01/25/2011 | 02/01/2021 |
| 06406H-BY-4 | BANK OF NEW YORK MELLON, SR UNSECURED | | | 2 | 1FE | 3,997,320 | 101.1550 | 4,046,200 | 4,000,000 | 3,999,173 | 0 | 284 | 0 | 0 | 3.550 | 3.550 | MS | 38,656 | 142,000 | 09/16/2011 | 09/23/2021 |
| 06406H-CU-1 | BANK OF NEW YORK CO. | | | 2 | 1FE | 1,996,120 | 99.7690 | 1,995,380 | 2,000,000 | 1,999,698 | 0 | 800 | 0 | 0 | 2.200 | 2.240 | MN | 5,622 | 44,000 | 05/02/2014 | 05/15/2019 |
| 06406H-CX-5 | BANK OF NEW YORK MELLON | | | 2 | 1FE | 3,986,120 | 98.7050 | 3,948,200 | 4,000,000 | 3,991,547 | 0 | 1,329 | 0 | 0 | 3.250 | 3.290 | MS | 39,722 | 130,000 | 09/04/2014 | 09/11/2024 |
| 06406H-CZ-0 | BANK OF NY MELLON CORP | | | 2 | 1FE | 2,995,320 | 99.1240 | 2,973,720 | 3,000,000 | 2,998,881 | 0 | 953 | 0 | 0 | 2.150 | 2.180 | FA | 22,754 | 64,500 | 02/19/2015 | 02/24/2020 |
| 06406R-AA-5 | BANK OF NY MELLON CORP | | | 2 | 1FE | 3,995,880 | 98.2300 | 3,929,200 | 4,000,000 | 3,997,387 | 0 | 799 | 0 | 0 | 2.600 | 2.620 | FA | 41,600 | 104,000 | 02/09/2017 | 02/07/2022 |
| 06406R-AC-1 | BANK OF NY MELLON CORP | | | 2 | 1FE | 2,000,000 | 97.2110 | 1,944,220 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.661 | 2.660 | MN | 6,653 | 53,220 | 05/09/2017 | 05/16/2023 |
| 06406R-AE-7 | BANK OF NY MELLON CORP | | | 2 | 1FE | 2,995,440 | 98.4260 | 2,952,780 | 3,000,000 | 2,996,232 | 0 | 792 | 0 | 0 | 2.950 | 2.980 | JJ | 37,367 | 44,250 | 01/22/2018 | 01/29/2023 |
| 06406R-AH-0 | BANK OF NY MELLON CORP | | | | 1FE | 1,995,560 | 100.8380 | 2,016,760 | 2,000,000 | 1,995,804 | 0 | 244 | 0 | 0 | 3.850 | 3.870 | AO | 13,475 | 38,072 | 04/23/2018 | 04/28/2028 |
| 06406Y-AA-0 | BANK OF NY MELLON CORP | | | 2 | 1FE | 2,000,000 | 93.5480 | 1,870,960 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.300 | 3.300 | FA | 23,467 | 66,000 | 08/16/2017 | 08/23/2029 |
| 07177M-AB-9 | BAXALTA INC | | | 2 | 2FE | 9,065,303 | 97.7660 | 8,896,706 | 9,100,000 | 9,074,851 | 0 | 3,290 | 0 | 0 | 4.000 | 4.040 | JD | 8,089 | 364,000 | 10/29/2015 | 06/23/2025 |
| 071813-AM-1 | BAXTER INTERNATIONAL, INC.M/W SR UNSECUR | | | 1 | 1FE | 1,524,978 | 114.6700 | 1,490,710 | 1,300,000 | 1,442,864 | 0 | (12,033) | 0 | 0 | 6.625 | 5.100 | FA | 32,536 | 86,125 | 11/12/2010 | 02/15/2028 |
| 071813-BF-5 | BAXTER INTERNATIONAL, INC.M/W SR UNSECUR | | | 1 | 1FE | 3,895,530 | 96.0650 | 3,842,600 | 4,000,000 | 3,916,949 | 0 | 19,220 | 0 | 0 | 2.400 | 3.000 | FA | 36,267 | 96,000 | 02/06/2018 | 08/15/2022 |
| 071813-BQ-1 | BAXTER INTERNATIONAL INC, MW@20 | | | 2 | 1FE | 2,749,770 | 91.2840 | 2,738,520 | 3,000,000 | 2,761,187 | 0 | 11,417 | 0 | 0 | 2.600 | 3.810 | FA | 29,467 | 39,000 | 07/26/2018 | 08/15/2026 |
| 072732-AC-4 | BAYER CORP. , P/P, 144A, DEB. | | | | 2FE | 7,774,851 | 113.4070 | 8,556,558 | 7,545,000 | 7,669,257 | 0 | (10,009) | 0 | 0 | 6.650 | 6.390 | FA | 189,547 | 501,743 | 11/26/2002 | 02/15/2028 |
| 07274E-AD-5 | BAYER US FINANCE LLC, MW@15 | | | 1 | 2FE | 995,420 | 99.2010 | 992,010 | 1,000,000 | 999,259 | 0 | 944 | 0 | 0 | 2.375 | 2.470 | AO | 5,476 | 23,750 | 10/01/2014 | 10/08/2019 |
| 07274E-AF-0 | BAYER US FINANCE LLC, MW@15 | | | 1 | 2FE | 999,500 | 97.7770 | 977,770 | 1,000,000 | 999,790 | 0 | 72 | 0 | 0 | 3.000 | 3.000 | AO | 6,917 | 30,000 | 10/01/2014 | 10/08/2021 |
| 07274E-AG-8 | BAYER US FINANCE LLC, MW@20 | | | 1 | 2FE | 2,995,950 | 94.2990 | 2,828,970 | 3,000,000 | 2,997,499 | 0 | 386 | 0 | 0 | 3.375 | 3.390 | AO | 23,344 | 101,250 | 10/02/2014 | 10/08/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 07274N-AJ-2 | BAYER US FINANCE II LLC | | | 2 | 2FE | 1,996,220 | 97.3260 | 1,946,520 | 2,000,000 | 1,996,423 | 0 | 203 | 0 | 0 | 4.250 | 4.280 | JD | 3,778 | 40,139 | 06/18/2018 | 12/15/2025 |
| 07274N-AV-5 | BAYER US FINANCE II LLC | | | 2 | 2FE | 499,420 | 93.8160 | 469,080 | 500,000 | 499,780 | 0 | 59 | 0 | 0 | 2.200 | 2.210 | JJ | 5,072 | 11,000 | 07/09/2012 | 07/15/2022 |
| 07274N-AY-9 | BAYER US FINANCE II LLC | | | | 2FE | 4,463,710 | 105.0140 | 4,200,560 | 4,000,000 | 4,248,150 | 0 | (28,812) | 0 | 0 | 5.500 | 4.400 | FA | 83,111 | 220,000 | 12/03/2010 | 08/15/2025 |
| 07274N-BA-0 | BAYER US FINANCE II LLC | | | | 2FE | 1,130,437 | 101.5970 | 1,165,318 | 1,147,000 | 1,133,469 | 0 | 331 | 0 | 0 | 5.500 | 5.610 | JJ | 26,461 | 63,085 | 02/10/2011 | 07/30/2035 |
| 07274N-BC-6 | BAYER US FINANCE II LLC | | | | 2FE | 3,078,116 | 105.3410 | 2,887,397 | 2,741,000 | 3,022,425 | 0 | (6,154) | 0 | 0 | 5.875 | 5.030 | AO | 33,996 | 161,034 | 10/19/2010 | 04/15/2038 |
| 07330N-AJ-4 | BRANCH BANKING & TRUST | | | 2 | 1FE | 3,996,640 | 99.1890 | 3,967,560 | 4,000,000 | 3,998,881 | 0 | 475 | 0 | 0 | 2.850 | 2.860 | AO | 28,500 | 114,000 | 02/27/2014 | 04/01/2021 |
| 07330N-AQ-8 | BRANCH BANKING & TRUST | | | 2 | 1FE | 4,996,550 | 98.1390 | 4,906,950 | 5,000,000 | 4,997,822 | 0 | 680 | 0 | 0 | 2.625 | 2.640 | JJ | 60,521 | 131,250 | 01/23/2017 | 01/15/2022 |
| 073730-AA-1 | BEAM INC, SR UNSECURED | | | | 2FE | 1,241,600 | 111.9520 | 1,119,520 | 1,000,000 | 1,057,248 | 0 | (17,628) | 0 | 0 | 8.625 | 6.410 | MN | 11,021 | 86,250 | 10/23/2002 | 11/15/2021 |
| 073730-AB-9 | BEAM INC, SR UNSECURED | | | | 2FE | 4,728,280 | 115.1630 | 4,606,520 | 4,000,000 | 4,223,053 | 0 | (47,327) | 0 | 0 | 7.875 | 6.260 | JJ | 145,250 | 315,000 | 11/13/2002 | 01/15/2023 |
| 075887-AN-9 | BECTON DICKINSON, DEBENTURE | | | | 2FE | 1,548,862 | 113.2960 | 1,586,144 | 1,400,000 | 1,477,774 | 0 | (6,702) | 0 | 0 | 7.000 | 6.150 | FA | 40,833 | 98,000 | 10/15/2002 | 08/01/2027 |
| 075887-AQ-2 | BECTON DICKINSON & CO., DEB. | | | | 2FE | 4,796,655 | 111.0500 | 6,107,750 | 5,500,000 | 5,085,912 | 0 | 28,142 | 0 | 0 | 6.700 | 7.830 | FA | 153,542 | 368,500 | 11/21/2000 | 08/01/2028 |
| 075887-AW-9 | BECTON DICKINSON, M/W SR UNSECURED | | | 1 | 2FE | 3,377,630 | 99.3950 | 3,478,825 | 3,500,000 | 3,473,082 | 0 | 13,694 | 0 | 0 | 3.250 | 3.670 | MN | 15,483 | 113,750 | 03/15/2011 | 11/12/2020 |
| 075887-BF-5 | BECTON DICKINSON AND CO, MW@25 | | | 2 | 2FE | 1,000,000 | 96.6000 | 966,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.734 | 3.730 | JD | 1,660 | 37,340 | 12/04/2014 | 12/15/2024 |
| 080555-AE-5 | BELO CORP | | | 1 | 3FE | 3,781,210 | 103.5000 | 3,590,415 | 3,469,000 | 3,739,031 | 0 | (23,426) | 0 | 0 | 7.750 | 6.530 | JD | 22,404 | 268,848 | 02/17/2017 | 06/01/2027 |
| 081437-AF-2 | BEMIS CO. INC., M/W SR UNSECURED | | | 1 | 2FE | 2,248,664 | 102.1620 | 2,038,132 | 1,995,000 | 2,016,017 | 0 | (34,716) | 0 | 0 | 6.800 | 4.940 | FA | 56,525 | 135,660 | 02/09/2011 | 08/01/2019 |
| 081437-AH-8 | BEMIS CO. INC. CALLABLE SR UNSECURED | | | 2 | 2FE | 14,479,559 | 102.2330 | 13,753,405 | 13,453,000 | 13,839,229 | 0 | (143,553) | 0 | 0 | 4.500 | 3.300 | AO | 127,804 | 605,385 | 09/15/2014 | 10/15/2021 |
| 084659-AM-3 | BERKSHIRE HATHAWAY ENERG | | | 2 | 1FE | 1,949,970 | 95.1270 | 1,902,540 | 2,000,000 | 1,952,846 | 0 | 2,876 | 0 | 0 | 3.250 | 3.540 | AO | 13,722 | 41,528 | 04/24/2018 | 04/15/2028 |
| 09062X-AE-3 | BIOGEN INC, MW@25 | | | 1 | 1FE | 10,267,493 | 100.2620 | 10,174,588 | 10,148,000 | 10,224,878 | 0 | (19,223) | 0 | 0 | 3.625 | 3.400 | MS | 108,316 | 367,865 | 12/21/2016 | 09/15/2022 |
| 09062X-AF-0 | BIOGEN INC, MW@30 | | | 2 | 1FE | 3,036,810 | 99.5440 | 2,986,320 | 3,000,000 | 3,026,601 | 0 | (3,541) | 0 | 0 | 4.050 | 3.890 | MS | 35,775 | 121,500 | 12/14/2015 | 09/15/2025 |
| 09062X-AF-0 | BIOGEN INC, MW@30 | | | 2 | 1FE | 2,021,700 | 99.5440 | 1,990,880 | 2,000,000 | 2,015,690 | 0 | (2,086) | 0 | 0 | 4.050 | 3.910 | MS | 23,850 | 81,000 | 12/14/2015 | 09/15/2025 |
| 092113-AH-2 | BLACK HILLS CORP | | | 2 | 2FE | 2,120,126 | 100.8820 | 2,012,596 | 1,995,000 | 2,087,445 | 0 | (18,101) | 0 | 0 | 4.250 | 3.170 | MN | 7,301 | 84,788 | 02/24/2017 | 11/30/2023 |
| 092113-AM-1 | BLACK HILLS CORP, MW@25 | | | 2 | 2FE | 4,237,169 | 93.6150 | 4,133,102 | 4,415,000 | 4,266,895 | 0 | 15,593 | 0 | 0 | 3.150 | 3.630 | JJ | 64,128 | 139,073 | 02/16/2017 | 01/15/2027 |
| 09247X-AE-1 | BLACKROCK INC, M/W SR UNSECURED | | | 1 | 1FE | 6,326,040 | 101.7930 | 6,107,580 | 6,000,000 | 6,038,706 | 0 | (39,619) | 0 | 0 | 5.000 | 4.270 | JD | 17,500 | 300,000 | 09/21/2010 | 12/10/2019 |
| 09247X-AH-4 | BLACKROCK INC., M/W SR UNSECURED | | | 1 | 1FE | 4,994,500 | 102.9470 | 5,147,350 | 5,000,000 | 4,998,498 | 0 | 577 | 0 | 0 | 4.250 | 4.260 | MN | 21,840 | 212,500 | 07/20/2011 | 05/24/2021 |
| 09247X-AL-5 | BLACKROCK INC | | | | 1FE | 873,022 | 101.0830 | 885,487 | 876,000 | 873,356 | 0 | 334 | 0 | 0 | 3.500 | 3.560 | MS | 8,772 | 15,330 | 04/23/2018 | 03/18/2024 |
| 09256B-AD-9 | BLACKSTONE HOLDINGS FINA | | | | 1FE | 1,862,790 | 104.5830 | 1,861,577 | 1,780,000 | 1,852,559 | 0 | (10,231) | 0 | 0 | 4.750 | 3.670 | FA | 31,941 | 42,275 | 05/23/2018 | 02/15/2023 |
| 09256B-AJ-6 | BLACKSTONE HOLDINGS FINA | | | 2 | 1FE | 4,979,600 | 94.1830 | 4,709,150 | 5,000,000 | 4,981,807 | 0 | 1,775 | 0 | 0 | 3.150 | 3.190 | AO | 38,938 | 157,500 | 09/25/2017 | 10/02/2027 |
| 093645-AH-2 | BLOCK COMMUNICATIONS INC | | | 2 | 3FE | 4,550,406 | 100.2500 | 4,411,000 | 4,400,000 | 4,508,456 | 0 | (28,157) | 0 | 0 | 6.875 | 5.990 | FA | 114,278 | 242,344 | 03/06/2018 | 02/15/2025 |
| 096630-AB-4 | BOARDWALK PIPELINES LLC,MW@35 BULLET | | | 1 | 2FE | 6,777,136 | 101.1770 | 6,070,620 | 6,000,000 | 6,104,237 | 0 | (143,952) | 0 | 0 | 5.750 | 3.230 | MS | 101,583 | 345,000 | 02/05/2014 | 09/15/2019 |
| 097023-AM-7 | BOEING CO., DEB. | | | | 1FE | 5,950,280 | 121.7350 | 7,304,100 | 6,000,000 | 5,977,605 | 0 | 2,523 | 0 | 0 | 7.250 | 7.310 | JD | 19,333 | 435,000 | 11/18/1997 | 06/15/2025 |
| 097023-AS-4 | BOEING CO, M/W SR UNSECURED | | | 1 | 1FE | 1,838,346 | 133.0780 | 2,109,286 | 1,585,000 | 1,797,369 | 0 | (6,166) | 0 | 0 | 6.625 | 5.480 | FA | 39,669 | 105,006 | 12/30/2010 | 02/15/2038 |
| 097023-BJ-3 | BOEING CO | | | 2 | 1FE | 1,813,311 | 94.5080 | 1,841,961 | 1,949,000 | 1,816,470 | 0 | 3,159 | 0 | 0 | 2.500 | 3.740 | MS | 16,242 | 0 | 10/31/2018 | 03/01/2025 |
| 097023-BK-0 | BOEING CO | | | 2 | 1FE | 979,293 | 90.9600 | 955,080 | 1,050,000 | 980,494 | 0 | 1,201 | 0 | 0 | 3.300 | 3.850 | MS | 11,550 | 17,325 | 08/09/2018 | 03/01/2035 |
| 097023-BL-8 | BOEING CO, MW@15 | | | 2 | 1FE | 9,930,432 | 91.1910 | 9,072,593 | 9,949,000 | 9,932,233 | 0 | 386 | 0 | 0 | 3.500 | 3.500 | MS | 116,072 | 348,215 | 04/20/2015 | 03/01/2045 |
| 097023-BX-2 | BOEING CO | | | 2 | 1FE | 1,956,360 | 97.9540 | 1,959,080 | 2,000,000 | 1,959,536 | 0 | 3,176 | 0 | 0 | 3.250 | 3.510 | MS | 21,667 | 33,944 | 02/21/2018 | 03/01/2028 |
| 100743-AJ-2 | BOSTON GAS COMPANY, MW@25 | | | 1 | 1FE | 10,525,859 | 100.8990 | 9,542,018 | 9,457,000 | 10,433,167 | 0 | (26,474) | 0 | 0 | 4.487 | 3.800 | FA | 160,305 | 424,336 | 07/01/2015 | 02/15/2042 |
| 100743-AK-9 | BOSTON GAS COMPANY | | | 2 | 1FE | 756,096 | 95.3950 | 763,160 | 800,000 | 756,233 | 0 | 137 | 0 | 0 | 3.150 | 3.900 | FA | 10,500 | 0 | 12/18/2018 | 08/01/2027 |
| 10112R-AU-8 | BOSTON PROPERTIES LP,M/W SR UNSECURED | | | 2 | 2FE | 7,781,090 | 100.1780 | 7,381,115 | 7,368,000 | 7,544,755 | 0 | (42,643) | 0 | 0 | 3.850 | 3.180 | FA | 118,195 | 283,668 | 01/08/2013 | 02/01/2023 |
| 10112R-AU-8 | BOSTON PROPERTIES LP,M/W SR UNSECURED | | | 2 | 2FE | 997,790 | 100.1780 | 1,001,780 | 1,000,000 | 999,028 | 0 | 216 | 0 | 0 | 3.850 | 3.870 | FA | 16,042 | 38,500 | 01/08/2013 | 02/01/2023 |
| 10112R-AV-6 | BOSTON PROPERTIES LP, SR UNSECURED | | | 2 | 2FE | 3,986,710 | 96.6100 | 3,864,400 | 4,000,000 | 3,993,451 | 0 | 1,283 | 0 | 0 | 3.125 | 3.160 | MS | 41,667 | 125,000 | 04/03/2013 | 09/01/2023 |
| 10112R-AZ-7 | BOSTON PROPERTIES LP | | | 2 | 2FE | 4,987,850 | 95.4870 | 4,774,350 | 5,000,000 | 4,989,666 | 0 | 1,681 | 0 | 0 | 3.200 | 3.230 | JJ | 73,778 | 98,222 | 11/17/2017 | 01/15/2025 |
| 101137-AR-8 | BOSTON SCIENTIFIC CORP | | | 1 | 2FE | 4,881,840 | 98.3760 | 4,918,800 | 5,000,000 | 4,883,089 | 0 | 1,249 | 0 | 0 | 3.850 | 4.270 | MN | 24,597 | 0 | 11/30/2018 | 05/15/2025 |
| 10373Q-AB-6 | BP CAP MARKETS AMERICA | | | 2 | 1FE | 2,000,000 | 100.4820 | 2,009,640 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.796 | 3.790 | MS | 21,089 | 0 | 09/18/2018 | 09/21/2025 |
| 10373Q-AD-2 | BP CAP MARKETS AMERICA | | | 2 | 1FE | 2,000,000 | 101.0790 | 2,021,580 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.790 | 3.790 | FA | 11,581 | 0 | 11/01/2018 | 02/06/2024 |
| 10373Q-AF-7 | BP CAPITAL MARKETS AMERICA | | | 1 | 1FE | 3,837,155 | 102.3860 | 3,583,510 | 3,500,000 | 3,594,232 | 0 | (51,773) | 0 | 0 | 4.500 | 2.910 | AO | 39,375 | 157,500 | 01/08/2014 | 10/01/2020 |
| 10373Q-AG-5 | BP CAPITAL MARKETS AMERICA | | | 1 | 1FE | 2,000,000 | 103.1230 | 2,062,460 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.742 | 4.740 | MS | 28,979 | 94,840 | 03/08/2011 | 03/11/2021 |
| 10510K-AC-1 | BRAMBLES USA INC, MW@35 | | | 2 | 2FE | 13,046,690 | 100.1340 | 13,017,420 | 13,000,000 | 13,033,522 | 0 | (4,339) | 0 | 0 | 4.125 | 4.080 | AO | 101,292 | 536,250 | 11/03/2015 | 10/23/2025 |
| 110122-AA-6 | BRISTOL-MYERS CO., DEB. | | | | 1FE | 9,199,750 | 115.7730 | 9,551,273 | 8,250,000 | 8,559,365 | 0 | (58,967) | 0 | 0 | 7.150 | 6.150 | JD | 26,217 | 589,875 | 11/13/2002 | 06/15/2023 |
| 110122-AB-4 | BRISTOL-MYERS SQUIBB, DEB. | | | | 1FE | 4,687,200 | 121.3520 | 6,067,600 | 5,000,000 | 4,846,501 | 0 | 13,994 | 0 | 0 | 6.800 | 7.320 | MN | 43,444 | 340,000 | 05/05/1997 | 11/15/2026 |
| 110122-AX-6 | BRISTOL-MYERS SQUIBB CO, MW@15 | | | 2 | 1FE | 5,352,858 | 104.9120 | 5,350,512 | 5,100,000 | 5,335,220 | 0 | (5,358) | 0 | 0 | 4.500 | 4.190 | MS | 76,500 | 229,500 | 06/19/2015 | 03/01/2044 |
| 110122-BB-3 | BRISTOL-MYERS SQUIBB CO | | | 1 | 1FE | 4,969,600 | 97.5830 | 4,879,150 | 5,000,000 | 4,974,483 | 0 | 2,683 | 0 | 0 | 3.250 | 3.320 | FA | 55,972 | 162,500 | 02/22/2017 | 02/27/2027 |
| 11133T-AC-7 | BROADRIDGE FINANCIAL SOL, MW@30 | | | 2 | 2FE | 5,836,599 | 95.1410 | 5,604,756 | 5,891,000 | 5,846,489 | 0 | 5,100 | 0 | 0 | 3.400 | 3.510 | JD | 2,226 | 200,294 | 06/08/2017 | 06/27/2026 |
| 11271R-AA-7 | BROOKFIELD FINANCE LLC | | | 2 | 1FE | 5,216,950 | 98.8610 | 4,943,050 | 5,000,000 | 5,178,805 | 0 | (31,816) | 0 | 0 | 4.000 | 3.230 | AO | 50,000 | 200,000 | 10/16/2017 | 04/01/2024 |
| 114259-AN-4 | BROOKLYN UNION GAS CO, MW@25 | | | 2 | 1FE | 3,103,017 | 97.9630 | 2,987,872 | 3,050,000 | 3,095,220 | 0 | (6,387) | 0 | 0 | 3.407 | 3.160 | MS | 32,040 | 88,412 | 04/16/2018 | 03/10/2026 |
| 114259-AN-4 | BROOKLYN UNION GAS CO, MW@25 | | | 2 | 1FE | 4,028,620 | 97.9630 | 3,918,520 | 4,000,000 | 4,021,294 | 0 | (2,687) | 0 | 0 | 3.407 | 3.320 | MS | 42,020 | 136,280 | 04/16/2018 | 03/10/2026 |
| 115637-AL-4 | BROWN-FORMAN CORP, MW@15 | | | 2 | 1FE | 61,224 | 92.7410 | 63,991 | 69,000 | 61,773 | 0 | 165 | 0 | 0 | 3.750 | 4.460 | JJ | 1,193 | 2,588 | 06/24/2015 | 01/15/2043 |
| 115637-AL-4 | BROWN-FORMAN CORP, MW@15 | | | 2 | 1FE | 2,955,596 | 92.7410 | 3,089,203 | 3,331,000 | 2,982,118 | 0 | 7,971 | 0 | 0 | 3.750 | 4.460 | JJ | 57,599 | 124,912 | 06/24/2015 | 01/15/2043 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 115637-AM-2 | BROWN-FORMAN CORP, MW@12.5 | | | 2 | 1FE | 993,450 | 96.2770 | 962,770 | 1,000,000 | 997,200 | 0 | 654 | 0 | 0 | 2.250 | 2.320 | JJ | 10,375 | 22,500 | 12/10/2012 | 01/15/2023 |
| 115637-AS-9 | BROWN-FORMAN CORP | | | 2 | 1FE | 1,991,060 | 99.5760 | 1,991,520 | 2,000,000 | 1,991,957 | 0 | 897 | 0 | 0 | 3.500 | 3.570 | AO | 14,778 | 38,694 | 03/22/2018 | 04/15/2025 |
| 118230-AH-4 | BUCKEYE PARTNERS LP,MW@30 BULLET | | | 1 | 2FE | 3,913,105 | 101.0680 | 3,537,380 | 3,500,000 | 3,548,151 | 0 | (75,483) | 0 | 0 | 5.500 | 3.240 | FA | 72,722 | 192,500 | 10/29/2013 | 08/15/2019 |
| 118230-AK-7 | BUCKEYE PARTNERS LP,SR UNSECURED | | | 2 | 2FE | 3,996,960 | 97.2700 | 3,890,800 | 4,000,000 | 3,998,537 | 0 | 290 | 0 | 0 | 4.150 | 4.150 | JJ | 83,000 | 166,000 | 06/03/2013 | 07/01/2023 |
| 120111-BN-8 | BUILDING MATERIALS CORP, MW@50 | | | 2 | 3FE | 3,451,794 | 95.9100 | 3,230,249 | 3,368,000 | 3,431,455 | 0 | (8,021) | 0 | 0 | 6.000 | 5.540 | AO | 42,661 | 172,080 | 08/23/2018 | 10/15/2025 |
| 12189L-BA-8 | BURLINGTON NORTH SANTA FE | | | 2 | 1FE | 1,994,940 | 97.8810 | 1,957,620 | 2,000,000 | 1,995,894 | 0 | 415 | 0 | 0 | 3.250 | 3.270 | JD | 2,889 | 65,000 | 03/06/2017 | 06/15/2027 |
| 12189P-AE-2 | BURLINGTON N SANTA FE, P/T CERT | | | | 1FE | 921,612 | 101.3220 | 809,276 | 798,714 | 814,481 | 0 | (20,378) | 0 | 0 | 7.160 | 4.990 | JJ | 28,435 | 57,188 | 01/31/2006 | 01/02/2020 |
| 12189P-AF-9 | BURLINGTON NORTH SANTA FE, P/T CERT. | | | | 1FE | 424,278 | 102.0410 | 398,678 | 390,703 | 390,703 | 0 | (13,429) | 0 | 0 | 7.570 | 6.240 | JJ | 6,656 | 29,576 | 02/14/2006 | 01/02/2021 |
| 12189P-AG-7 | BURLINGTON NORTH SANTA FE, M/W, PT CERT | | | 1 | 1FE | 392,887 | 103.1090 | 364,740 | 353,742 | 360,563 | 0 | (4,651) | 0 | 0 | 8.251 | 7.110 | JJ | 13,459 | 29,187 | 02/14/2001 | 01/15/2021 |
| 12189P-AL-6 | BURLINGTON NORTH SANTA FE,SINKS, CERTS | | | | 1FE | 298,760 | 102.2830 | 279,954 | 273,705 | 277,830 | 0 | (3,496) | 0 | 0 | 5.943 | 4.830 | JJ | 7,501 | 16,266 | 11/13/2002 | 01/15/2022 |
| 12189P-AM-4 | BURLINGTON NORTH SANTA FE,PASS THRU CERT | | | | 1FE | 404,320 | 100.0470 | 403,166 | 402,974 | 403,281 | 0 | (471) | 0 | 0 | 5.140 | 5.070 | JJ | 9,551 | 20,713 | 05/14/2012 | 01/15/2021 |
| 12200B-AA-6 | BURLINGTON NORTH SANTA FE 04-1 TRUST | | | | 1FE | 625,704 | 100.8890 | 607,231 | 601,880 | 608,483 | 0 | (7,753) | 0 | 0 | 4.575 | 3.700 | JJ | 12,697 | 29,179 | 10/15/2009 | 01/15/2021 |
| 124857-AG-8 | CBS CORP, SR UNSECURED, CALLABLE | | | 2 | 2FE | 9,232,230 | 99.1080 | 8,919,720 | 9,000,000 | 9,082,955 | 0 | (26,784) | 0 | 0 | 3.375 | 3.040 | MS | 101,250 | 303,750 | 07/01/2014 | 03/01/2022 |
| 124857-AG-8 | CBS CORP, SR UNSECURED, CALLABLE | | | 2 | 2FE | 990,950 | 99.1080 | 991,080 | 1,000,000 | 996,790 | 0 | 943 | 0 | 0 | 3.375 | 3.480 | MS | 11,250 | 33,750 | 07/01/2014 | 03/01/2022 |
| 124857-AP-8 | CBS CORP, MW@25 | | | 2 | 2FE | 1,980,660 | 95.3150 | 1,906,300 | 2,000,000 | 1,987,517 | 0 | 1,819 | 0 | 0 | 3.500 | 3.610 | JJ | 32,278 | 70,000 | 01/07/2015 | 01/15/2025 |
| 1248EP-BX-0 | CCO HLDGS LLC/CAP CORP | | | 2 | 3FE | 3,890,000 | 92.0000 | 3,680,000 | 4,000,000 | 3,898,768 | 0 | 8,627 | 0 | 0 | 5.000 | 5.350 | FA | 83,333 | 196,111 | 12/21/2017 | 02/01/2028 |
| 12503M-AA-6 | CBOE HOLDINGS INC, MW@20 | | | 2 | 1FE | 5,971,600 | 97.3270 | 5,839,620 | 6,000,000 | 5,969,547 | 0 | (587) | 0 | 0 | 3.650 | 3.720 | JJ | 102,808 | 182,500 | 10/10/2018 | 01/12/2027 |
| 12508E-AG-6 | CDK GLOBAL INC | | | 2 | 3FE | 2,966,259 | 100.4050 | 2,963,956 | 2,952,000 | 2,965,159 | 0 | (1,100) | 0 | 0 | 5.875 | 5.770 | JD | 7,708 | 85,270 | 06/04/2018 | 06/15/2026 |
| 125509-BP-3 | CIGNA CORP., MAKE WHOLE SR UNSECURED | | | 2 | 2FE | 1,980,610 | 102.1780 | 2,043,560 | 2,000,000 | 1,994,944 | 0 | 2,130 | 0 | 0 | 4.500 | 4.620 | MS | 26,500 | 90,000 | 03/03/2011 | 03/15/2021 |
| 125509-BV-0 | CIGNA CORP | | | 2 | 2FE | 3,997,840 | 91.4730 | 3,658,920 | 4,000,000 | 3,998,164 | 0 | 225 | 0 | 0 | 3.050 | 3.050 | AO | 25,756 | 132,506 | 09/07/2017 | 10/15/2027 |
| 12572Q-AE-5 | CME GROUP INC, M/W SR UNSECURED | | | 1 | 1FE | 3,987,640 | 99.6690 | 3,986,760 | 4,000,000 | 3,994,993 | 0 | 1,258 | 0 | 0 | 3.000 | 3.030 | MS | 35,333 | 120,000 | 09/05/2012 | 09/15/2022 |
| 12572Q-AG-0 | CME GROUP INC, MW@15 | | | 2 | 1FE | 7,525,824 | 97.3710 | 7,290,167 | 7,487,000 | 7,506,013 | 0 | (6,658) | 0 | 0 | 3.000 | 2.940 | MS | 66,135 | 202,305 | 08/14/2018 | 03/15/2025 |
| 12572Q-AJ-4 | CME GROUP INC | | | 2 | 1FE | 2,999,520 | 101.3420 | 3,040,260 | 3,000,000 | 2,999,525 | 0 | 5 | 0 | 0 | 3.750 | 3.750 | JD | 5,000 | 54,375 | 06/14/2018 | 06/15/2028 |
| 125896-BK-5 | CMS ENERGY CORP, CALLABLE SR UNSECURED | | | 2 | 2FE | 2,954,995 | 104.3640 | 3,027,600 | 2,901,000 | 2,957,753 | 0 | 337 | 0 | 0 | 5.050 | 4.320 | MS | 43,136 | 75,750 | 12/26/2018 | 03/15/2022 |
| 125896-BS-8 | CMS ENERGY CORP | | | 2 | 2FE | 1,997,020 | 96.2210 | 1,924,420 | 2,000,000 | 1,997,481 | 0 | 247 | 0 | 0 | 3.450 | 3.460 | FA | 26,067 | 69,000 | 02/08/2017 | 08/15/2027 |
| 12592B-AH-7 | CNH INDUSTRIAL CAP LLC | | | 1 | 2FE | 3,358,075 | 100.4300 | 3,354,362 | 3,340,000 | 3,352,352 | 0 | (3,386) | 0 | 0 | 4.375 | 4.250 | AO | 34,908 | 146,125 | 04/12/2017 | 04/05/2022 |
| 126149-AD-5 | BESTFOODS/CPC INTL INC,M/W SR UNSECURE | | | 1 | 1FE | 715,462 | 124.7070 | 692,124 | 555,000 | 648,999 | 0 | (9,554) | 0 | 0 | 7.250 | 4.670 | JD | 1,788 | 40,238 | 10/27/2010 | 12/15/2026 |
| 12626P-AM-5 | CRH AMERICA INC | | | 2 | 2FE | 5,157,353 | 96.1110 | 5,056,400 | 5,261,000 | 5,161,047 | 0 | 3,694 | 0 | 0 | 3.875 | 4.210 | MN | 24,350 | 82,557 | 12/06/2018 | 05/18/2025 |
| 126307-AQ-0 | CSC HOLDINGS LLC, MW@50 | | | 2 | 3FE | 6,982,839 | 93.0000 | 6,319,350 | 6,795,000 | 6,949,928 | 0 | (20,558) | 0 | 0 | 5.500 | 5.060 | AO | 78,897 | 373,725 | 10/05/2017 | 04/15/2027 |
| 126408-GV-9 | CSX CORP,MW | | | 2 | 2FE | 3,927,240 | 102.2140 | 3,679,704 | 3,600,000 | 3,714,315 | 0 | (50,490) | 0 | 0 | 4.250 | 2.730 | JD | 12,750 | 153,000 | 07/29/2014 | 06/01/2021 |
| 126408-HE-6 | CSX CORP | | | 2 | 2FE | 1,345,605 | 90.9800 | 1,364,700 | 1,500,000 | 1,346,584 | 0 | 979 | 0 | 0 | 2.600 | 4.140 | MN | 6,500 | 0 | 12/06/2018 | 11/01/2026 |
| 126458-AD-0 | CTR PARTNERSHIP/CARETRST | | | 2 | 3FE | 2,481,505 | 96.2500 | 2,386,038 | 2,479,000 | 2,480,230 | 0 | (1,000) | 4,748 | 0 | 5.250 | 5.180 | JD | 10,846 | 130,148 | 06/01/2017 | 06/01/2025 |
| 126650-AW-0 | CVS CORP.,144A M/W/SINK, PASS THRU CERTS | | | | 2FE | 1,529,907 | 101.7600 | 1,533,578 | 1,507,054 | 1,517,876 | 0 | (2,372) | 0 | 0 | 5.298 | 5.100 | MON | 4,658 | 79,844 | 05/03/2005 | 01/11/2027 |
| 126650-BC-3 | CVS CORP. | | | | 2FE | 5,047,782 | 105.3870 | 5,074,231 | 4,814,855 | 4,946,506 | 0 | (24,194) | 0 | 0 | 5.880 | 5.220 | MON | 16,515 | 283,114 | 11/10/2010 | 01/10/2028 |
| 126650-BP-4 | CVS LEASE PASS THROUGH | | | 1 | 2FE | 1,668,459 | 106.4610 | 1,744,579 | 1,638,702 | 1,656,532 | 0 | (2,906) | 0 | 0 | 6.036 | 5.790 | MON | 5,810 | 98,912 | 12/07/2010 | 12/10/2028 |
| 126650-BW-9 | CVS CORP, CALLABLE SR NOTE | | | 2 | 2FE | 3,947,360 | 101.1840 | 4,047,360 | 4,000,000 | 3,985,442 | 0 | 5,714 | 0 | 0 | 4.125 | 4.280 | MN | 21,083 | 165,000 | 05/09/2011 | 05/15/2021 |
| 126650-BY-5 | CVS PASS-THROUGH TRUST,144A, SINKABLE | | | | 2FE | 810,727 | 107.7010 | 873,161 | 810,727 | 810,727 | 0 | 0 | 0 | 0 | 5.926 | 5.920 | MON | 2,803 | 48,044 | 12/07/2011 | 01/10/2034 |
| 126650-BZ-2 | CVS CORP, MW SR UNSECURED | | | 2 | 2FE | 1,997,220 | 96.2410 | 1,924,820 | 2,000,000 | 1,998,821 | 0 | 281 | 0 | 0 | 2.750 | 2.760 | JD | 4,583 | 55,000 | 11/26/2012 | 12/01/2022 |
| 126650-CC-2 | CVS CAREMARK CORP, MW@20 | | | 2 | 2FE | 2,969,904 | 100.2860 | 2,808,008 | 2,800,000 | 2,894,110 | 0 | (18,338) | 0 | 0 | 4.000 | 3.220 | JD | 8,089 | 112,000 | 08/15/2014 | 12/05/2023 |
| 126650-CW-8 | CVS HEALTH CORP | | | 2 | 2FE | 2,970,630 | 99.0020 | 2,970,060 | 3,000,000 | 2,973,542 | 0 | 2,912 | 0 | 0 | 4.100 | 4.260 | MS | 32,800 | 66,967 | 03/06/2018 | 03/25/2025 |
| 12665V-AA-0 | CVS PASS-THROUGH TR 2014 | | | | 2FE | 868,011 | 94.6060 | 821,191 | 868,011 | 868,011 | 0 | 0 | 0 | 0 | 4.163 | 4.160 | MON | 2,108 | 36,144 | 07/14/2014 | 08/10/2036 |
| 127055-AH-4 | CABOT CORP M/W SR UNSECURED | | | 1 | 2FE | 10,352,797 | 99.6920 | 10,263,291 | 10,295,000 | 10,319,725 | 0 | (6,514) | 0 | 0 | 3.700 | 3.620 | JJ | 175,644 | 380,915 | 10/07/2014 | 07/15/2022 |
| 12958R-AD-9 | CALFRAC HOLDINGS LP | | | 2 | 4FE | 1,779,864 | 71.0000 | 1,260,250 | 1,775,000 | 1,779,751 | 0 | (113) | 0 | 0 | 8.500 | 8.430 | JD | 6,706 | 81,724 | 06/13/2018 | 06/15/2026 |
| 13034V-AB-0 | CALIFORNIA INSTITUTE OF, MW@20 | | | 1 | 1FE | 1,000,000 | 105.8100 | 1,058,100 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.321 | 4.320 | FA | 18,004 | 43,210 | 05/14/2015 | 08/01/2045 |
| 130789-AE-0 | CALIFORNIA WATER SERVICE, 1ST MORTGAGE | | | | 1FE | 2,000,000 | 100.9240 | 2,018,480 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.875 | 5.870 | MN | 19,583 | 117,500 | 04/14/2009 | 05/01/2019 |
| 130789-AF-7 | CALIFORNIA WATER SERVICE, 1ST MTGE | | | 2 | 1FE | 3,976,640 | 115.1430 | 4,605,720 | 4,000,000 | 3,979,839 | 0 | 464 | 0 | 0 | 5.500 | 5.540 | JD | 18,333 | 220,000 | 11/17/2010 | 12/01/2040 |
| 13123X-AZ-5 | CALLON PETROLEUM CO | | | 2 | 4FE | 2,237,663 | 93.0000 | 2,078,550 | 2,235,000 | 2,237,476 | 0 | (186) | 0 | 0 | 6.375 | 6.350 | JJ | 47,890 | 0 | 05/31/2018 | 07/01/2026 |
| 133131-AT-9 | CAMDEN PROPERTY TRUST,MW@25 SR UNS | | | 2 | 1FE | 7,275,644 | 97.8270 | 7,239,198 | 7,400,000 | 7,345,157 | 0 | 12,796 | 0 | 0 | 2.950 | 3.140 | JD | 9,702 | 218,300 | 03/12/2013 | 12/15/2022 |
| 13342B-AE-5 | CAMERON INTL CORP., M/W NOTE | | | 2 | 2FE | 991,510 | 101.2010 | 1,012,010 | 1,000,000 | 997,581 | 0 | 926 | 0 | 0 | 4.500 | 4.600 | JD | 3,750 | 45,000 | 05/25/2011 | 06/01/2021 |
| 13342B-AJ-4 | CAMERON INTL CORP,MW@30 | | | 2 | 2FE | 4,017,073 | 98.6380 | 3,950,452 | 4,005,000 | 3,999,251 | 0 | (3,869) | 0 | 0 | 3.600 | 3.630 | AO | 24,431 | 108,180 | 12/13/2018 | 04/30/2022 |
| 13342B-AP-0 | CAMERON INTERNATIONAL CO,MW@15 | | | 2 | 2FE | 3,499,760 | 97.2870 | 3,405,045 | 3,500,000 | 3,499,855 | 0 | 24 | 0 | 0 | 3.700 | 3.700 | JD | 5,756 | 129,500 | 06/17/2014 | 06/15/2024 |
| 134011-AC-9 | CAMP PENDELTON/QUANTICO | | | | 2FE | 347,975 | 114.9860 | 356,457 | 310,000 | 347,965 | 0 | (10) | 0 | 0 | 5.937 | 4.760 | AO | 4,601 | 9,202 | 09/24/2018 | 10/01/2043 |
| 134011-AJ-4 | CAMP PENDELTON/QUANTICO | | | | 2FE | 3,354,540 | 112.1280 | 3,363,840 | 3,000,000 | 3,351,235 | 0 | (3,305) | 0 | 0 | 5.572 | 4.630 | AO | 41,790 | 83,580 | 06/08/2018 | 10/01/2050 |
| 134429-AT-6 | CAMPBELL SOUP CO,MW@35 | | | 1 | 2FE | 3,847,498 | 100.1490 | 3,491,194 | 3,486,000 | 3,494,871 | 0 | (71,945) | 0 | 0 | 4.500 | 2.390 | FA | 59,262 | 156,870 | 11/05/2013 | 02/15/2019 |
| 134429-AW-9 | CAMPBELL SOUP CO. M/W SR UNSECURED | | | 1 | 2FE | 9,181,910 | 101.4970 | 9,134,730 | 9,000,000 | 9,073,936 | 0 | (30,905) | 0 | 0 | 4.250 | 3.850 | AO | 80,750 | 382,500 | 11/13/2014 | 04/15/2021 |
| 134429-AY-5 | CAMPBELL SOUP CO, M/W SR UNSECURED | | | 1 | 2FE | 496,710 | 94.7130 | 473,565 | 500,000 | 498,722 | 0 | 336 | 0 | 0 | 2.500 | 2.570 | FA | 5,174 | 12,500 | 07/30/2012 | 08/02/2022 |
| 14040H-BE-4 | CAPITAL ONE FINANCIAL CO | | | 2 | 2FE | 499,625 | 99.8390 | 499,195 | 500,000 | 499,975 | 0 | 78 | 0 | 0 | 2.450 | 2.460 | AO | 2,280 | 12,250 | 04/21/2014 | 04/24/2019 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 14040H-BF-1 | CAPITAL ONE FINANCIAL CO | | | 2 | 2FE | 3,409,860 | 97.5310 | 3,316,054 | 3,400,000 | 3,405,680 | 0 | (953) | 0 | 0 | 3.750 | 3.710 | AO | 23,729 | 127,500 | 04/21/2014 | 04/24/2024 |
| 14040H-BJ-3 | CAPITAL ONE FINANCIAL CO | | | 2 | 2FE | 999,920 | 96.2130 | 962,130 | 1,000,000 | 999,942 | 0 | 7 | 0 | 0 | 4.200 | 4.200 | AO | 7,233 | 42,000 | 10/26/2015 | 10/29/2025 |
| 14040H-BT-1 | CAPITAL ONE FINANCIAL CO. | | | 2 | 2FE | 2,991,270 | 94.5750 | 2,837,250 | 3,000,000 | 2,992,592 | 0 | 1,133 | 0 | 0 | 3.300 | 3.340 | AO | 16,775 | 99,000 | 10/26/2017 | 10/30/2024 |
| 140420-NB-2 | CAPITAL ONE BANK USA NA | | | | 2FE | 2,902,640 | 96.5570 | 2,814,637 | 2,915,000 | 2,908,556 | 0 | 1,432 | 0 | 0 | 3.375 | 3.430 | FA | 37,166 | 98,381 | 08/19/2014 | 02/15/2023 |
| 14042E-3Y-4 | CAPITAL ONE NA | | | 2 | 2FE | 6,058,330 | 98.3550 | 5,901,300 | 6,000,000 | 6,023,745 | 0 | (9,129) | 0 | 0 | 2.950 | 2.780 | JJ | 77,683 | 177,000 | 01/09/2015 | 07/23/2021 |
| 14149Y-AT-5 | CARDINAL HEALTH INC,MW@25 | | | 1 | 2FE | 3,251,896 | 102.2740 | 3,023,219 | 2,956,000 | 3,049,405 | 0 | (45,743) | 0 | 0 | 4.625 | 2.950 | JD | 6,076 | 136,715 | 04/25/2014 | 12/15/2020 |
| 14149Y-AV-0 | CARDINAL HEALTH INC | | | 1 | 2FE | 2,633,956 | 98.0510 | 2,549,326 | 2,600,000 | 2,622,651 | 0 | (6,142) | 0 | 0 | 3.200 | 2.930 | JD | 3,698 | 83,200 | 02/13/2017 | 06/15/2022 |
| 14149Y-AY-4 | CARDINAL HEALTH, INC M/W SR UNSECURED | | | 1 | 2FE | 2,660,229 | 96.5010 | 2,605,527 | 2,700,000 | 2,678,793 | 0 | 4,616 | 0 | 0 | 3.200 | 3.400 | MS | 25,440 | 86,400 | 10/02/2014 | 03/15/2023 |
| 14149Y-AY-4 | CARDINAL HEALTH, INC M/W SR UNSECURED | | | 1 | 2FE | 2,032,980 | 96.5010 | 1,930,020 | 2,000,000 | 2,015,057 | 0 | (3,311) | 0 | 0 | 3.200 | 3.000 | MS | 18,844 | 64,000 | 10/02/2014 | 03/15/2023 |
| 14149Y-BA-5 | CARDINAL HEALTH INC, MW@20 | | | 2 | 2FE | 2,989,650 | 96.2600 | 2,887,800 | 3,000,000 | 2,993,475 | 0 | 983 | 0 | 0 | 3.500 | 3.540 | MN | 13,417 | 105,000 | 11/07/2014 | 11/15/2024 |
| 14149Y-BE-7 | CARDINAL HEALTH INC, MW@25 | | | 2 | 2FE | 1,998,560 | 96.8970 | 1,937,940 | 2,000,000 | 1,998,936 | 0 | 137 | 0 | 0 | 3.750 | 3.750 | MS | 22,083 | 75,000 | 06/16/2015 | 09/15/2025 |
| 14149Y-BH-0 | CARDINAL HEALTH INC | | | 2 | 2FE | 2,000,000 | 93.9060 | 1,878,120 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.079 | 3.070 | JD | 2,737 | 61,580 | 06/01/2017 | 06/15/2024 |
| 14162V-AB-2 | SABRA HEALTH CARE LP | | | 2 | 2FE | 2,636,776 | 92.6770 | 2,525,448 | 2,725,000 | 2,640,904 | 0 | 4,128 | 0 | 0 | 5.125 | 5.620 | FA | 52,759 | 27,547 | 10/11/2018 | 08/15/2026 |
| 141781-AY-0 | CARGILL, INC., 144A M/W SR UNSECURED | | | 1 | 1FE | 2,518,563 | 102.7280 | 2,542,518 | 2,475,000 | 2,487,029 | 0 | (4,744) | 0 | 0 | 4.307 | 4.080 | MN | 13,917 | 106,598 | 06/10/2011 | 05/14/2021 |
| 141781-BG-8 | CARGILL INC | | | | 1FE | 3,999,270 | 99.8480 | 3,993,920 | 4,000,000 | 3,999,379 | 0 | 109 | 0 | 0 | 3.250 | 3.250 | MS | 43,333 | 65,000 | 03/13/2018 | 03/01/2023 |
| 141784-AR-9 | CARGILL, INC., 144A, P/P, MTN | | | | 1FE | 939,180 | 120.8840 | 1,208,840 | 1,000,000 | 966,746 | 0 | 2,676 | 0 | 0 | 7.100 | 7.630 | MN | 9,072 | 71,000 | 01/05/2001 | 07/29/2027 |
| 142339-AF-7 | CARLISLE COMPANIES INC,M/W SR UNSECURED | | | 2 | 2FE | 3,559,780 | 98.5420 | 3,448,970 | 3,500,000 | 3,529,882 | 0 | (7,575) | 0 | 0 | 3.750 | 3.490 | MN | 16,771 | 131,250 | 10/24/2014 | 11/15/2022 |
| 142339-AF-7 | CARLISLE COMPANIES INC,M/W SR UNSECURED | | | 2 | 2FE | 3,526,215 | 98.5420 | 3,448,970 | 3,500,000 | 3,511,425 | 0 | (2,862) | 0 | 0 | 3.750 | 3.650 | MN | 16,771 | 131,250 | 10/24/2014 | 11/15/2022 |
| 144141-CY-2 | DUKE ENERGY PROGRESS LLC | | | 1 | 1FE | 1,485,060 | 124.1260 | 1,861,890 | 1,500,000 | 1,487,745 | 0 | 318 | 0 | 0 | 6.300 | 6.370 | AO | 23,625 | 94,500 | 07/18/2008 | 04/01/2038 |
| 144141-CZ-9 | DUKE ENERGY PROGRESS LLC | | | 1 | 1FE | 2,047,010 | 100.0670 | 2,001,340 | 2,000,000 | 2,000,228 | 0 | (5,792) | 0 | 0 | 5.300 | 4.990 | JJ | 48,878 | 106,000 | 01/22/2009 | 01/15/2019 |
| 144141-DC-9 | DUKE ENERGY PROGRESS LLC | | | 2 | 1FE | 1,995,500 | 98.6510 | 1,973,020 | 2,000,000 | 1,998,337 | 0 | 464 | 0 | 0 | 2.800 | 2.820 | MN | 7,156 | 56,000 | 05/15/2012 | 05/15/2022 |
| 149123-BD-2 | CATERPILLAR, INC. DEBENTURE | | | | 1FE | 1,222,170 | 116.5200 | 1,165,200 | 1,000,000 | 1,069,066 | 0 | (14,343) | 0 | 0 | 8.000 | 6.080 | FA | 30,222 | 80,000 | 10/15/2002 | 02/15/2023 |
| 149123-BF-7 | CATERPILLAR, INC., M/W NOTE | | | 1 | 1FE | 2,491,755 | 120.6760 | 2,715,210 | 2,250,000 | 2,382,586 | 0 | (10,154) | 0 | 0 | 6.625 | 5.810 | JJ | 68,734 | 149,063 | 01/23/2003 | 07/15/2028 |
| 14912L-5Q-0 | CATERPILLAR FINANCIAL SE,SR UNSECURED | | | | 1FE | 3,977,320 | 97.2830 | 3,891,320 | 4,000,000 | 3,989,821 | 0 | 2,279 | 0 | 0 | 2.625 | 2.690 | MS | 35,000 | 105,000 | 02/25/2013 | 03/01/2023 |
| 14912L-5X-5 | CATERPILLAR FINANCIAL SE | | | | 1FE | 4,078,820 | 101.7190 | 4,068,760 | 4,000,000 | 4,059,295 | 0 | (7,601) | 0 | 0 | 3.750 | 3.410 | MN | 15,417 | 93,750 | 06/19/2018 | 11/24/2023 |
| 14912L-6C-0 | CATERPILLAR FINANCIAL SE | | | | 1FE | 2,068,985 | 99.4010 | 2,007,900 | 2,020,000 | 2,058,348 | 0 | (6,417) | 0 | 0 | 3.300 | 2.910 | JD | 4,074 | 66,660 | 04/21/2017 | 06/09/2024 |
| 14913Q-2S-7 | CATERPILLAR FINL SERVICE | | | 1 | 1FE | 2,998,500 | 101.2080 | 3,036,240 | 3,000,000 | 2,998,518 | 0 | 18 | 0 | 0 | 3.650 | 3.660 | JD | 7,300 | 0 | 12/03/2018 | 12/07/2023 |
| 151020-AJ-3 | CELGENE CORP | | | 1 | 2FE | 2,084,300 | 100.4550 | 2,009,100 | 2,000,000 | 2,061,886 | 0 | (12,212) | 0 | 0 | 4.000 | 3.270 | FA | 30,222 | 80,000 | 02/15/2017 | 08/15/2023 |
| 151020-AS-3 | CELGENE CORP, MW@30 | | | 2 | 2FE | 14,052,220 | 96.2660 | 13,477,240 | 14,000,000 | 14,040,870 | 0 | (5,601) | 0 | 0 | 3.875 | 3.820 | FA | 204,944 | 542,500 | 01/18/2017 | 08/15/2025 |
| 151020-BA-1 | CELGENE CORP | | | 2 | 2FE | 2,992,740 | 97.6450 | 2,929,350 | 3,000,000 | 2,993,912 | 0 | 1,172 | 0 | 0 | 3.250 | 3.300 | FA | 35,479 | 48,750 | 02/08/2018 | 02/20/2023 |
| 151020-BB-9 | CELGENE CORP | | | 2 | 2FE | 997,050 | 93.7980 | 937,980 | 1,000,000 | 997,262 | 0 | 212 | 0 | 0 | 3.900 | 3.930 | FA | 14,192 | 19,500 | 02/08/2018 | 02/20/2028 |
| 15135B-AJ-0 | CENTENE CORP, MW@50 | | | 2 | 3FE | 2,968,085 | 95.5000 | 2,848,765 | 2,983,000 | 2,968,085 | 0 | (474) | 19,746 | 0 | 4.750 | 4.700 | JJ | 65,336 | 141,693 | 10/26/2016 | 01/15/2025 |
| 15137T-AA-8 | CENTENE CORP | | | 2 | 3FE | 2,232,293 | 97.2500 | 2,141,445 | 2,202,000 | 2,230,049 | 0 | (2,243) | 0 | 0 | 5.375 | 5.100 | JD | 9,863 | 61,809 | 06/25/2018 | 06/01/2026 |
| 15189W-AG-5 | CENTERPOINT ENERGY RESOU | | | 2 | 2FE | 2,685,632 | 102.0100 | 2,680,823 | 2,628,000 | 2,674,889 | 0 | (10,743) | 0 | 0 | 4.500 | 3.460 | JJ | 54,531 | 0 | 07/25/2018 | 01/15/2021 |
| 15189W-AJ-9 | CENTERPOINT ENERGY RES | | | 2 | 2FE | 1,988,340 | 92.5630 | 1,851,260 | 2,000,000 | 1,988,634 | 0 | 210 | 0 | 0 | 4.100 | 4.130 | MS | 27,333 | 83,822 | 08/21/2017 | 09/01/2047 |
| 15189W-AK-6 | CENTERPOINT ENERGY RES | | | 2 | 2FE | 3,978,480 | 100.0540 | 4,002,160 | 4,000,000 | 3,980,754 | 0 | 2,274 | 0 | 0 | 3.550 | 3.670 | AO | 35,500 | 72,183 | 07/10/2018 | 04/01/2023 |
| 153527-AM-8 | CENTRAL GARDEN & PET CO | | | 2 | 4FE | 2,334,833 | 89.5000 | 2,080,875 | 2,325,000 | 2,333,593 | 0 | (1,185) | 0 | 0 | 5.125 | 5.050 | FA | 49,648 | 72,711 | 09/07/2018 | 02/01/2028 |
| 15361G-AP-0 | CENTRAL HUDSON GAS & ELE, SR UNSEC MTN | | | | 1FE | 1,000,000 | 108.9590 | 1,089,590 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.764 | 5.760 | MS | 19,213 | 57,640 | 11/13/2006 | 11/17/2031 |
| 15361G-AQ-8 | CENTRAL HUDSON GAS & ELE., UNSEC, MTN | | | | 1FE | 1,605,566 | 116.2560 | 1,918,224 | 1,650,000 | 1,614,673 | 0 | 1,050 | 0 | 0 | 5.804 | 5.990 | MN | 15,961 | 95,766 | 04/16/2007 | 03/23/2037 |
| 15361G-AY-1 | CENTRAL HUDSON GAS & ELEC, SR UNSECURED | | | | 1FE | 1,000,000 | 97.9840 | 979,840 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.378 | 3.370 | AO | 8,445 | 33,780 | 09/27/2011 | 04/01/2022 |
| 156700-AS-5 | CENTURYLINK INC, SR UNSECURED | | | 1 | 4FE | 3,171,488 | 96.2500 | 3,036,688 | 3,155,000 | 3,167,449 | 0 | (3,438) | 0 | 0 | 5.800 | 5.660 | MS | 53,880 | 182,990 | 10/12/2017 | 03/15/2022 |
| 156700-AX-4 | CENTURYLINK INC | | | | 4FE | 3,134,199 | 96.3750 | 3,001,118 | 3,114,000 | 3,133,882 | 0 | (317) | 0 | 0 | 6.750 | 6.590 | JD | 17,516 | 105,098 | 11/16/2018 | 12/01/2023 |
| 161175-AY-0 | CHARTER COMM OPT LLC/CAP | | | 2 | 2FE | 4,002,400 | 99.4360 | 3,977,440 | 4,000,000 | 4,001,849 | 0 | (234) | 0 | 0 | 4.908 | 4.890 | JJ | 86,163 | 196,320 | 01/22/2016 | 07/23/2025 |
| 16412X-AD-7 | CHENIERE CORP CHRISTI HD | | | 2 | 3FE | 3,247,650 | 105.5000 | 3,277,885 | 3,107,000 | 3,232,403 | 0 | (9,835) | 0 | 0 | 7.000 | 6.030 | JD | 604 | 256,235 | 08/28/2018 | 06/30/2024 |
| 16412X-AG-0 | CHENIERE CORP CHRISTI HD | | | 2 | 3FE | 3,942,238 | 94.4050 | 3,705,396 | 3,925,000 | 3,940,020 | 0 | (1,495) | 0 | 0 | 5.125 | 5.060 | JD | 559 | 269,105 | 06/13/2018 | 06/30/2027 |
| 165087-AN-7 | CHESAPEAKE & POTOMAC TEL. VA, DEB. | | | | 1FE | 4,096,880 | 112.1310 | 4,485,240 | 4,000,000 | 4,024,833 | 0 | (7,024) | 0 | 0 | 7.875 | 7.640 | JJ | 145,250 | 315,000 | 12/21/2000 | 01/15/2022 |
| 166751-AJ-6 | CHEVRON CORP., M/W SR NOTE | | | 1 | 1FE | 4,521,915 | 100.3140 | 4,514,130 | 4,500,000 | 4,500,469 | 0 | (2,671) | 0 | 0 | 4.950 | 4.880 | MS | 73,013 | 222,750 | 03/02/2009 | 03/03/2019 |
| 166764-AB-6 | CHEVRON CORPORATION, MW SR UNSECURED | | | 2 | 1FE | 2,000,000 | 96.8390 | 1,936,780 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.355 | 2.350 | JD | 3,402 | 47,100 | 11/28/2012 | 12/05/2022 |
| 166764-AH-3 | CHEVRON CORP | | | 2 | 1FE | 4,940,700 | 99.8430 | 4,992,150 | 5,000,000 | 4,941,346 | 0 | 646 | 0 | 0 | 3.191 | 3.470 | JD | 3,102 | 79,775 | 12/11/2018 | 06/24/2023 |
| 16876A-AB-0 | CHILDRENS HOSPITAL MEDI, MW@20 | | | 2 | 1FE | 6,041,448 | 95.4040 | 5,891,197 | 6,175,000 | 6,066,519 | 0 | 11,984 | 0 | 0 | 2.853 | 3.100 | MN | 22,511 | 176,173 | 11/14/2016 | 11/15/2026 |
| 16876A-AB-0 | CHILDRENS HOSPITAL MEDI, MW@20 | | | 2 | 1FE | 3,750,000 | 95.4040 | 3,577,650 | 3,750,000 | 3,750,000 | 0 | 0 | 0 | 0 | 2.853 | 2.850 | MN | 13,671 | 106,988 | 11/14/2016 | 11/15/2026 |
| 16876B-AA-0 | CHILDRENS HOSPITAL CORP, MW | | | 2 | 1FE | 2,000,000 | 100.3770 | 2,007,540 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.115 | 4.110 | JJ | 41,150 | 82,300 | 01/24/2017 | 01/01/2047 |
| 171340-AH-5 | CHURCH & DWIGHT CO INC,M/W SR UNSECURED | | | 1 | 2FE | 13,760,638 | 98.3480 | 13,418,601 | 13,644,000 | 13,688,747 | 0 | (11,249) | 0 | 0 | 2.875 | 2.780 | AO | 98,066 | 392,265 | 10/28/2014 | 10/01/2022 |
| 171340-AN-2 | CHURCH & DWIGHT CO INC | | | 2 | 2FE | 2,826,900 | 94.0640 | 2,821,920 | 3,000,000 | 2,832,789 | 0 | 5,889 | 0 | 0 | 3.150 | 3.920 | FA | 39,375 | 0 | 08/20/2018 | 08/01/2027 |
| 171798-AC-5 | CIMAREX ENERGY CO | | | 2 | 2FE | 2,125,480 | 99.4430 | 1,988,860 | 2,000,000 | 2,102,686 | 0 | (17,940) | 0 | 0 | 4.375 | 3.280 | JD | 7,292 | 87,500 | 09/18/2017 | 06/01/2024 |
| 17252M-AG-5 | CINTAS CORP NO.2, M/W CO GUARNT | | | 1 | 1FE | 3,974,080 | 122.0660 | 4,882,640 | 4,000,000 | 3,979,605 | 0 | 625 | 0 | 0 | 6.150 | 6.190 | FA | 92,933 | 246,000 | 08/17/2006 | 08/15/2036 |
| 17252M-AK-6 | CINTAS CORPORATION NO. 2, MW@20 | | | 1 | 1FE | 2,696,785 | 102.6100 | 2,565,250 | 2,500,000 | 2,593,437 | 0 | (36,944) | 0 | 0 | 4.300 | 2.690 | JD | 8,958 | 107,500 | 04/10/2017 | 06/01/2021 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 17252M-AL-4 | CINTAS CORP NO.2, M/W UNSECURED | | | 2 | 1FE | 1,821,574 | 99.3580 | 1,788,444 | 1,800,000 | 1,809,688 | 0 | (2,871) | 0 | 0 | 3.250 | 3.060 | JD | 4,875 | 58,500 | 07/29/2014 | 06/01/2022 |
| 17252M-AN-0 | CINTAS CORPORATION NO. 2 | | | 2 | 2FE | 3,988,120 | 97.6660 | 3,906,640 | 4,000,000 | 3,989,994 | 0 | 1,018 | 0 | 0 | 3.700 | 3.730 | AO | 37,000 | 148,000 | 03/09/2017 | 04/01/2027 |
| 17275R-AE-2 | CISCO SYSTEMS INC SR NOTE,MW@30 BULLET | | | 1 | 1FE | 7,084,550 | 100.2120 | 6,513,780 | 6,500,000 | 6,513,457 | 0 | (109,137) | 0 | 0 | 4.950 | 3.170 | FA | 121,550 | 321,750 | 11/19/2013 | 02/15/2019 |
| 17275R-AH-5 | CISCO SYSTEMS, M/W SR UNSECURED | | | 1 | 1FE | 981,970 | 101.5520 | 1,015,520 | 1,000,000 | 997,705 | 0 | 2,108 | 0 | 0 | 4.450 | 4.670 | JJ | 20,519 | 44,500 | 02/11/2010 | 01/15/2020 |
| 17275R-AP-7 | CISCO SYSTEMS INC,MW@15 | | | 1 | 1FE | 3,995,720 | 100.1730 | 4,006,920 | 4,000,000 | 3,998,582 | 0 | 623 | 0 | 0 | 2.900 | 2.910 | MS | 37,700 | 116,000 | 04/03/2014 | 03/04/2021 |
| 17275R-AW-2 | CISCO SYSTEMS INC, MW20 | | | 1 | 1FE | 1,994,660 | 100.4070 | 2,008,140 | 2,000,000 | 1,996,339 | 0 | 497 | 0 | 0 | 3.500 | 3.530 | JD | 3,111 | 70,000 | 06/10/2015 | 06/15/2025 |
| 172967-EC-1 | CITIGROUP INC, SR NOTE | | | | 2FE | 2,960,430 | 110.7730 | 3,323,190 | 3,000,000 | 2,968,420 | 0 | 924 | 0 | 0 | 5.875 | 5.970 | MN | 15,667 | 176,250 | 05/18/2007 | 05/29/2037 |
| 172967-GT-2 | CITIGROUP INC, SUBORDINATED | | | | 2FE | 3,978,280 | 98.1750 | 3,927,000 | 4,000,000 | 3,989,561 | 0 | 2,170 | 0 | 0 | 3.500 | 3.560 | MN | 17,889 | 140,000 | 05/07/2013 | 05/15/2023 |
| 172967-HU-8 | CITIGROUP INC | | | | 2FE | 999,390 | 99.6580 | 996,580 | 1,000,000 | 999,926 | 0 | 126 | 0 | 0 | 2.500 | 2.510 | JJ | 10,556 | 25,000 | 07/22/2014 | 07/29/2019 |
| 172967-LD-1 | CITIGROUP INC, MW@25 | | | 2 | 2FE | 5,000,000 | 96.4910 | 4,824,550 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.887 | 3.880 | JJ | 92,316 | 194,350 | 01/04/2017 | 01/10/2028 |
| 172967-LG-4 | CITIGROUP INC | | | 2 | 2FE | 4,996,500 | 97.1370 | 4,856,850 | 5,000,000 | 4,997,626 | 0 | 675 | 0 | 0 | 2.750 | 2.760 | AO | 25,208 | 137,500 | 04/18/2017 | 04/25/2022 |
| 172967-LM-1 | CITIGROUP INC | | | 2 | 2FE | 1,977,360 | 96.7730 | 1,935,460 | 2,000,000 | 1,980,999 | 0 | 3,639 | 0 | 0 | 2.876 | 3.100 | JJ | 25,085 | 57,520 | 01/17/2018 | 07/24/2023 |
| 172967-LP-4 | CITIGROUP INC | | | 2 | 2FE | 5,000,000 | 94.4680 | 4,723,400 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.668 | 3.660 | JJ | 79,983 | 183,400 | 07/17/2017 | 07/24/2028 |
| 172967-LZ-2 | CITIGROUP INC | | | 2 | 2FE | 3,007,940 | 100.2810 | 3,008,430 | 3,000,000 | 3,007,636 | 0 | (304) | 0 | 0 | 4.044 | 3.980 | JD | 10,110 | 63,693 | 09/26/2018 | 06/01/2024 |
| 17305B-AB-7 | CITICORP LEASE, 144A, P/P, P/T CERT. | | | | 2FE | 3,157,354 | 104.4360 | 3,109,468 | 2,977,391 | 2,993,543 | 0 | (15,760) | 0 | 0 | 8.040 | 7.430 | JD | 10,704 | 239,512 | 01/22/2008 | 12/15/2019 |
| 17325F-AQ-1 | CITIBANK NA | | | 2 | 1FE | 998,900 | 100.1270 | 1,001,270 | 1,000,000 | 999,054 | 0 | 154 | 0 | 0 | 3.400 | 3.430 | JJ | 14,922 | 0 | 07/16/2018 | 07/23/2021 |
| 17401Q-AL-5 | CITIZENS BANK NA/RI | | | 2 | 2FE | 3,998,720 | 97.1540 | 3,886,160 | 4,000,000 | 3,999,111 | 0 | 246 | 0 | 0 | 2.650 | 2.650 | MN | 10,306 | 106,000 | 05/22/2017 | 05/26/2022 |
| 17401Q-AQ-4 | CITIZENS BANK NA/RI | | | 2 | 2FE | 998,550 | 100.4950 | 1,004,950 | 1,000,000 | 998,753 | 0 | 203 | 0 | 0 | 3.700 | 3.730 | MS | 9,456 | 18,500 | 03/26/2018 | 03/29/2023 |
| 178180-GD-1 | CITY NATIONAL BK-BEV HILLS,SUBORDINATED | | | | 1FE | 999,950 | 105.0480 | 1,050,480 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.375 | 5.370 | JJ | 24,785 | 53,750 | 06/13/2012 | 07/15/2022 |
| 178566-AC-9 | RBC USA HOLDCO CORP | | | 1 | 1FE | 4,325,160 | 103.0690 | 4,122,760 | 4,000,000 | 4,143,674 | 0 | (56,157) | 0 | 0 | 5.250 | 3.060 | MS | 61,833 | 157,500 | 08/22/2018 | 09/15/2020 |
| 184496-AL-1 | CLEAN HARBORS INC | | | 2 | 3FE | 3,130,141 | 99.7500 | 3,086,265 | 3,094,000 | 3,094,000 | 0 | (13,276) | 0 | 0 | 5.125 | 4.630 | JD | 13,214 | 158,568 | 04/28/2016 | 06/01/2021 |
| 185508-B*-8 | CLECO POWER LLC | | | | 2FE | 3,000,000 | 97.4300 | 2,922,921 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.470 | 3.470 | JD | 4,338 | 104,100 | 12/20/2016 | 12/16/2026 |
| 185899-AB-7 | CLEVELAND-CLIFFS INC | | | 2 | 3FE | 2,219,063 | 93.0000 | 2,092,500 | 2,250,000 | 2,223,023 | 0 | 3,960 | 0 | 0 | 4.875 | 5.140 | JJ | 50,578 | 62,766 | 03/12/2018 | 01/15/2024 |
| 186108-CL-8 | CLEVELAND ELECTRIC ILLUM | | | 2 | 2FE | 4,001,580 | 102.4590 | 4,098,360 | 4,000,000 | 4,001,586 | 0 | 6 | 0 | 0 | 4.550 | 4.540 | MN | 29,828 | 0 | 10/30/2018 | 11/15/2030 |
| 189054-AS-8 | CLOROX COMPANY, MW@30 SR UNSECURED | | | 1 | 2FE | 2,167,200 | 102.0240 | 2,040,480 | 2,000,000 | 2,058,437 | 0 | (19,303) | 0 | 0 | 3.800 | 2.730 | MN | 9,711 | 76,000 | 12/18/2012 | 11/15/2021 |
| 189054-AT-6 | CLOROX COMPANY.M/W SR UNSECURED | | | 2 | 2FE | 2,752,903 | 98.9290 | 2,720,548 | 2,750,000 | 2,751,608 | 0 | (447) | 0 | 0 | 3.050 | 3.030 | MS | 24,697 | 83,875 | 08/18/2014 | 09/15/2022 |
| 189054-AU-3 | CLOROX COMPANY, MW@20 | | | 2 | 2FE | 3,507,325 | 99.8920 | 3,496,220 | 3,500,000 | 3,504,622 | 0 | (705) | 0 | 0 | 3.500 | 3.470 | JD | 5,444 | 122,500 | 12/04/2014 | 12/15/2024 |
| 191098-AK-8 | COCA COLA BOTTL CO CONSL, MW@25 | | | 2 | 2FE | 4,102,860 | 99.5640 | 3,982,560 | 4,000,000 | 4,087,000 | 0 | (11,504) | 0 | 0 | 3.800 | 3.430 | MN | 15,200 | 152,000 | 08/02/2017 | 11/25/2025 |
| 191216-BE-9 | COCA-COLA CO/THE, MW@10 | | | 1 | 1FE | 2,067,900 | 100.3110 | 2,006,220 | 2,000,000 | 2,039,105 | 0 | (7,464) | 0 | 0 | 3.200 | 2.760 | MN | 10,667 | 64,000 | 12/17/2014 | 11/01/2023 |
| 191216-BG-4 | COCA-COLA CO/THE,MW@10 | | | 1 | 1FE | 4,919,270 | 99.3650 | 4,968,250 | 5,000,000 | 4,976,473 | 0 | 12,354 | 0 | 0 | 2.450 | 2.710 | MN | 20,417 | 122,500 | 03/19/2014 | 11/01/2020 |
| 191219-AP-9 | COCA COLA ENTERPRISES, DEBENTURE | | | | 1FE | 1,140,723 | 115.6180 | 1,040,562 | 900,000 | 965,548 | 0 | (18,870) | 0 | 0 | 8.500 | 5.880 | FA | 31,875 | 76,500 | 03/17/2006 | 02/01/2022 |
| 191219-AU-8 | COCA COLA ENTERPRISES, DEBENTURE | | | | 1FE | 3,360,370 | 114.6400 | 3,439,200 | 3,000,000 | 3,129,278 | 0 | (23,357) | 0 | 0 | 6.750 | 5.690 | MS | 59,625 | 202,500 | 01/10/2006 | 09/15/2023 |
| 191219-AY-0 | COCA-COLA ENTERPRISES, DEB. | | | | 1FE | 5,439,260 | 121.6790 | 6,083,950 | 5,000,000 | 5,213,276 | 0 | (20,808) | 0 | 0 | 6.950 | 6.230 | MN | 44,403 | 347,500 | 10/02/2002 | 11/15/2026 |
| 19240C-AA-1 | COGENT COMMUNICATIONS GR, MW@25 | | | 2 | 4FE | 3,302,391 | 99.2500 | 3,224,633 | 3,249,000 | 3,282,587 | 0 | (10,552) | 0 | 0 | 5.375 | 4.980 | MS | 58,211 | 174,634 | 06/29/2017 | 03/01/2022 |
| 194160-BX-7 | COLGATE-PALMOLIVE CO., MTN, SRS. B | | | | 1FE | 1,182,597 | 123.7790 | 1,422,221 | 1,149,000 | 1,164,036 | 0 | (1,784) | 0 | 0 | 7.600 | 7.340 | JD | 7,277 | 87,324 | 12/20/2000 | 05/19/2025 |
| 194160-DR-8 | COLGATE-PALMOLIVE CO. MTN SR UNSECURED | | | | 1FE | 1,966,600 | 100.4870 | 2,009,740 | 2,000,000 | 1,993,071 | 0 | 3,617 | 0 | 0 | 2.950 | 3.140 | MN | 9,833 | 59,000 | 10/29/2010 | 11/01/2020 |
| 194160-DY-3 | COLGATE-PALMOLIVE CO, M/W NOT | | | 1 | 1FE | 492,770 | 97.9970 | 489,985 | 500,000 | 497,733 | 0 | 751 | 0 | 0 | 2.450 | 2.610 | MN | 1,565 | 12,250 | 11/03/2011 | 11/15/2021 |
| 194160-DZ-0 | COLGATE-PALMOLIVE CO, M/W SR UNSECURED | | | 1 | 1FE | 491,245 | 97.8820 | 489,410 | 500,000 | 496,833 | 0 | 899 | 0 | 0 | 2.300 | 2.490 | MN | 1,853 | 11,500 | 04/30/2012 | 05/03/2022 |
| 194160-EA-4 | COLGATE-PALMOLIVE CO,M/W SR UNSEC | | | 1 | 1FE | 492,685 | 95.8370 | 479,185 | 500,000 | 496,963 | 0 | 705 | 0 | 0 | 1.950 | 2.100 | FA | 4,063 | 9,750 | 07/27/2012 | 02/01/2023 |
| 195869-AP-7 | COLONIAL PIPELINE CO | | | 2 | 1FE | 4,978,100 | 101.0040 | 5,050,200 | 5,000,000 | 4,978,779 | 0 | 679 | 0 | 0 | 3.750 | 3.820 | AO | 46,875 | 0 | 10/01/2018 | 10/01/2025 |
| 196522-AE-6 | COLORADO INT GAS, PUTABLE DEB | | | | 2FE | 670,781 | 100.9760 | 681,588 | 675,000 | 671,721 | 0 | 86 | 0 | 0 | 6.850 | 6.890 | JD | 2,055 | 46,238 | 04/22/2003 | 06/15/2037 |
| 198280-AF-6 | COLUMBIA PIPELINE GROUP | | | 2 | 2FE | 4,767,430 | 100.7200 | 5,036,000 | 5,000,000 | 4,829,695 | 0 | 21,653 | 0 | 0 | 4.500 | 5.120 | JD | 18,750 | 225,000 | 01/04/2016 | 06/01/2025 |
| 19828J-AA-6 | COLUMBIA PROPERTY TRUST, MW@30 | | | 2 | 2FE | 4,502,855 | 98.6840 | 4,440,780 | 4,500,000 | 4,501,914 | 0 | (292) | 0 | 0 | 4.150 | 4.140 | AO | 46,688 | 186,750 | 03/10/2015 | 04/01/2025 |
| 20030N-BD-2 | COMCAST CORP,M/W SR UNSECURED | | | 1 | 1FE | 999,140 | 99.7360 | 997,360 | 1,000,000 | 999,669 | 0 | 87 | 0 | 0 | 3.125 | 3.130 | JJ | 14,410 | 31,250 | 06/26/2012 | 07/15/2022 |
| 20030N-BF-7 | COMCAST CORP,M/W SR UNSECURED | | | 1 | 1FE | 1,996,720 | 98.0560 | 1,961,120 | 2,000,000 | 1,998,563 | 0 | 331 | 0 | 0 | 2.850 | 2.860 | JJ | 26,283 | 57,000 | 01/08/2013 | 01/15/2023 |
| 20030N-BM-2 | COMCAST CORP | | | 2 | 1FE | 2,020,660 | 96.4200 | 1,928,400 | 2,000,000 | 2,019,891 | 0 | (769) | 0 | 0 | 4.200 | 4.110 | FA | 31,733 | 42,000 | 02/22/2018 | 08/15/2034 |
| 20030N-CH-2 | COMCAST CORP | | | 2 | 1FE | 3,489,090 | 96.5250 | 3,378,375 | 3,500,000 | 3,489,771 | 0 | 681 | 0 | 0 | 3.550 | 3.580 | MN | 20,708 | 90,772 | 02/01/2018 | 05/01/2028 |
| 20030N-CL-3 | COMCAST CORP | | | 2 | 1FE | 2,998,020 | 100.9780 | 3,029,340 | 3,000,000 | 2,998,055 | 0 | 35 | 0 | 0 | 4.600 | 4.600 | AO | 32,967 | 0 | 10/02/2018 | 10/15/2038 |
| 20030N-CS-8 | COMCAST CORP | | | 2 | 1FE | 1,997,540 | 101.1840 | 2,023,680 | 2,000,000 | 1,997,623 | 0 | 83 | 0 | 0 | 3.950 | 3.970 | AO | 18,872 | 0 | 10/02/2018 | 10/15/2025 |
| 200339-AJ-8 | COMERICA BANK, SUB NOTES | | | | 2FE | 4,093,040 | 120.3600 | 4,814,400 | 4,000,000 | 4,048,197 | 0 | (4,449) | 0 | 0 | 7.875 | 7.660 | MS | 92,750 | 315,000 | 01/05/2001 | 09/15/2026 |
| 201723-AM-5 | COMMERCIAL METALS CO | | | 2 | 3FE | 3,109,200 | 92.7500 | 2,891,945 | 3,118,000 | 3,109,374 | 0 | 174 | 0 | 0 | 5.750 | 5.780 | AO | 37,849 | 80,678 | 06/15/2018 | 04/15/2026 |
| 20271R-AF-7 | COMMONWEALTH BANK AUST,MW@15 | | | 1 | 1FE | 1,999,900 | 99.8940 | 1,997,880 | 2,000,000 | 1,999,996 | 0 | 21 | 0 | 0 | 2.250 | 2.250 | MS | 13,500 | 45,000 | 03/05/2014 | 03/13/2019 |
| 20271R-AK-6 | COMMONWEALTH BANK AUST, MW@15 | | | 1 | 1FE | 1,996,800 | 98.9550 | 1,979,100 | 2,000,000 | 1,999,200 | 0 | 652 | 0 | 0 | 2.300 | 2.330 | MS | 13,928 | 46,000 | 03/04/2015 | 03/12/2020 |
| 20271R-AP-5 | COMMONWEALTH BANK AUST, MW@20 | | | 1 | 1FE | 2,995,110 | 98.4730 | 2,954,190 | 3,000,000 | 2,997,766 | 0 | 972 | 0 | 0 | 2.550 | 2.580 | MS | 22,525 | 76,500 | 03/08/2016 | 03/15/2021 |
| 202795-HV-5 | COMMONWEALTH EDISON, M/W 1ST MTGE | | | 2 | 1FE | 1,951,320 | 101.4180 | 2,028,360 | 2,000,000 | 1,990,461 | 0 | 5,704 | 0 | 0 | 4.000 | 4.310 | FA | 33,333 | 80,000 | 01/26/2011 | 08/01/2020 |
| 202795-HZ-6 | COMMONWEALTH EDISON CO, MW@20 | | | 2 | 1FE | 3,465,313 | 100.5390 | 3,267,518 | 3,250,000 | 3,336,023 | 0 | (34,225) | 0 | 0 | 3.400 | 2.260 | MS | 36,833 | 110,500 | 02/03/2015 | 09/01/2021 |
| 202795-JK-7 | COMMONWEALTH EDISON CO | | | 2 | 1FE | 1,881,360 | 96.1560 | 1,923,120 | 2,000,000 | 1,887,439 | 0 | 6,079 | 0 | 0 | 2.950 | 3.710 | FA | 22,289 | 29,500 | 06/12/2018 | 08/15/2027 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 205887-BJ-0 | CONAGRA BRANDS INC | | | 1 | 2FE | 2,606,624 | 97.7830 | 2,533,558 | 2,591,000 | 2,601,968 | 0 | (2,751) | 0 | 0 | 3.250 | 3.120 | MS | 24,794 | 84,208 | 04/05/2017 | 09/15/2022 |
| 205887-BR-2 | CONAGRA BRANDS INC | | | 2 | 2FE | 4,648,407 | 97.0430 | 4,473,682 | 4,610,000 | 4,637,981 | 0 | (6,783) | 0 | 0 | 3.200 | 3.030 | JJ | 63,925 | 147,520 | 07/05/2017 | 01/25/2023 |
| 207597-EE-1 | CONN LIGHT & PWR, M/W 1ST REF MORT 09-A | | | 1 | 1FE | 7,401,878 | 100.1550 | 6,760,463 | 6,750,000 | 6,760,291 | 0 | (122,434) | 0 | 0 | 5.500 | 3.560 | FA | 154,688 | 371,250 | 11/21/2013 | 02/01/2019 |
| 207597-EF-8 | CONNECTICUT LIGHT & POWER,M/W SECURED | | | 2 | 1FE | 993,510 | 98.1260 | 981,260 | 1,000,000 | 997,178 | 0 | 655 | 0 | 0 | 2.500 | 2.570 | JJ | 11,528 | 25,000 | 01/08/2013 | 01/15/2023 |
| 207597-EJ-0 | CONNECTICUT LIGHT & PWR | | | 2 | 1FE | 3,963,590 | 98.2260 | 3,929,040 | 4,000,000 | 3,966,209 | 0 | 1,901 | 0 | 0 | 3.200 | 3.310 | MS | 37,689 | 112,000 | 08/15/2018 | 03/15/2027 |
| 208242-AB-3 | CONNS INC, MW@50 | | | 2 | 4FE | 1,635,840 | 96.5000 | 1,644,360 | 1,704,000 | 1,635,840 | 0 | 0 | 0 | 0 | 7.250 | 7.240 | JJ | 56,966 | 123,540 | 06/26/2014 | 07/15/2022 |
| 208251-AE-8 | CONOCO INC,, M/W SR NOTE | | | 1 | 1FE | 1,104,960 | 123.6510 | 1,236,510 | 1,000,000 | 1,068,106 | 0 | (4,657) | 0 | 0 | 6.950 | 6.050 | AO | 14,672 | 69,500 | 09/09/2008 | 04/15/2029 |
| 20825C-AF-1 | CONOCOPHILLIPS, CO. GTD, M/W | | | | 1FE | 987,646 | 117.7120 | 1,177,120 | 1,000,000 | 991,699 | 0 | 379 | 0 | 0 | 5.900 | 5.980 | AO | 12,456 | 59,000 | 08/01/2003 | 10/15/2032 |
| 20825V-AB-8 | CONOCOPHILLIPS CANADA, M/W CO GUARNT | | | 1 | 1FE | 2,769,023 | 119.2340 | 2,968,927 | 2,490,000 | 2,716,244 | 0 | (7,657) | 0 | 0 | 5.950 | 5.160 | AO | 31,277 | 148,155 | 11/12/2010 | 10/15/2036 |
| 20826F-AA-4 | CONOCOPHILLIPS,MW@15 SR UNSEC | | | 2 | 1FE | 3,910,881 | 96.6100 | 3,767,790 | 3,900,000 | 3,904,439 | 0 | (1,128) | 0 | 0 | 2.400 | 2.360 | JD | 4,160 | 93,600 | 12/04/2012 | 12/15/2022 |
| 209111-ED-1 | CONSOLIDATED EDISON CO O | | | | 1FE | 2,161,800 | 109.9220 | 2,198,440 | 2,000,000 | 2,160,383 | 0 | (1,417) | 0 | 0 | 5.100 | 4.340 | JD | 4,533 | 51,000 | 10/18/2018 | 06/15/2033 |
| 209111-EL-3 | CONSOLIDATED EDISON CO OF NY, DEBENTURE | | | | 1FE | 1,999,700 | 117.8120 | 2,356,240 | 2,000,000 | 1,999,792 | 0 | 7 | 0 | 0 | 5.850 | 5.850 | MS | 34,450 | 117,000 | 03/06/2006 | 03/15/2036 |
| 209111-EZ-2 | CONSOLIDATED EDISON CO OF NY, SR UNSEC | | | 1 | 1FE | 997,830 | 101.8350 | 1,018,350 | 1,000,000 | 999,624 | 0 | 245 | 0 | 0 | 4.450 | 4.470 | JD | 1,978 | 44,500 | 06/02/2010 | 06/15/2020 |
| 209111-FC-2 | CONSOLIDATED EDISON CO O, MW@15 | | | 2 | 1FE | 3,136,710 | 93.6840 | 2,810,520 | 3,000,000 | 3,125,314 | 0 | (3,273) | 0 | 0 | 3.950 | 3.680 | MS | 39,500 | 118,500 | 04/20/2015 | 03/01/2043 |
| 209111-FD-0 | CONSOLIDATED EDISON CO O | | | 2 | 1FE | 3,290,403 | 99.8160 | 2,961,541 | 2,967,000 | 3,279,334 | 0 | (7,531) | 0 | 0 | 4.450 | 3.790 | MS | 38,876 | 132,032 | 06/27/2017 | 03/15/2044 |
| 209111-FE-8 | CONSOLIDATED EDISON CO O, MW@15 | | | 2 | 1FE | 996,530 | 99.6050 | 996,050 | 1,000,000 | 997,817 | 0 | 329 | 0 | 0 | 3.300 | 3.340 | JD | 2,750 | 33,000 | 11/19/2014 | 12/01/2024 |
| 209111-FJ-7 | CONSOLIDATED EDISON CO O | | | 2 | 1FE | 4,338,345 | 94.8340 | 4,405,988 | 4,646,000 | 4,347,253 | 0 | 8,909 | 0 | 0 | 2.900 | 3.840 | JD | 11,228 | 67,367 | 11/01/2018 | 12/01/2026 |
| 209111-FP-3 | CONSOLIDATED EDISON CO O | | | 2 | 1FE | 1,499,745 | 101.5980 | 1,523,970 | 1,500,000 | 1,499,766 | 0 | 21 | 0 | 0 | 3.800 | 3.800 | MN | 7,283 | 29,292 | 05/07/2018 | 05/15/2028 |
| 209111-FS-7 | CONSOLIDATED EDISON CO O | | | 2 | 1FE | 1,998,520 | 102.4830 | 2,049,660 | 2,000,000 | 1,998,531 | 0 | 11 | 0 | 0 | 4.000 | 4.000 | JD | 6,889 | 0 | 11/27/2018 | 12/01/2028 |
| 21036P-AR-9 | CONSTELLATION BRANDS INC | | | 2 | 2FE | 1,995,640 | 96.5880 | 1,931,760 | 2,000,000 | 1,997,037 | 0 | 832 | 0 | 0 | 2.700 | 2.740 | MN | 7,800 | 54,000 | 05/02/2017 | 05/09/2022 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC | | | 2 | 2FE | 3,015,060 | 92.5960 | 2,777,880 | 3,000,000 | 3,013,782 | 0 | (1,278) | 0 | 0 | 3.500 | 3.430 | MN | 15,167 | 105,000 | 01/11/2018 | 05/09/2027 |
| 21036P-AX-6 | CONSTELLATION BRANDS INC | | | 2 | 2FE | 3,715,608 | 96.9710 | 3,636,413 | 3,750,000 | 3,720,621 | 0 | 5,013 | 0 | 0 | 3.200 | 3.400 | FA | 45,333 | 62,667 | 03/28/2018 | 02/15/2023 |
| 210518-A#-3 | CONSUMERS ENERGY COMPANY, 1ST MORTGAGE | | | 2 | 1 | 3,000,000 | 106.0860 | 3,182,595 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.300 | 5.300 | MS | 53,000 | 159,000 | 09/01/2010 | 09/01/2022 |
| 210518-CT-1 | CONSUMERS ENERGY CO, 1ST MTGE SECURED | | | 2 | 1FE | 999,910 | 98.9080 | 989,080 | 1,000,000 | 999,968 | 0 | 9 | 0 | 0 | 2.850 | 2.850 | MN | 3,642 | 28,500 | 05/01/2012 | 05/15/2022 |
| 210518-CU-8 | CONSUMERS ENERGY CO, MW@15 | | | 2 | 1FE | 992,020 | 97.0350 | 970,350 | 1,000,000 | 992,567 | 0 | 178 | 0 | 0 | 3.950 | 3.990 | MN | 5,047 | 39,500 | 01/26/2016 | 05/15/2043 |
| 210518-CV-6 | CONSUMERS ENERGY CO | | | 2 | 1FE | 999,100 | 100.3290 | 1,003,290 | 1,000,000 | 999,195 | 0 | 95 | 0 | 0 | 3.375 | 3.390 | FA | 12,750 | 16,875 | 07/11/2018 | 08/15/2023 |
| 210518-DC-7 | CONSUMERS ENERGY CO | | | 2 | 1FE | 1,995,040 | 102.4130 | 2,048,260 | 2,000,000 | 1,995,096 | 0 | 56 | 0 | 0 | 3.800 | 3.830 | MN | 10,133 | 0 | 10/29/2018 | 11/15/2028 |
| 212015-AH-4 | CONTINENTAL RESOURCES | | | 2 | 2FE | 1,765,500 | 99.2910 | 1,747,522 | 1,760,000 | 1,763,286 | 0 | (2,433) | 0 | 0 | 5.000 | 4.830 | MS | 25,911 | 99,000 | 02/12/2018 | 09/15/2022 |
| 212015-AL-5 | CONTINENTAL RESOURCES, SR UNSECURED | | | 2 | 2FE | 1,744,000 | 98.4180 | 1,716,410 | 1,744,000 | 1,744,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | AO | 16,568 | 78,480 | 04/02/2013 | 04/15/2023 |
| 212015-AN-1 | CONTINENTAL RESOURCES | | | 2 | 2FE | 1,770,250 | 94.6670 | 1,727,673 | 1,825,000 | 1,777,110 | 0 | 6,860 | 0 | 0 | 3.800 | 4.340 | JD | 5,779 | 69,350 | 02/13/2018 | 06/01/2024 |
| 216871-AE-3 | COOPER US INC, CALLABLE SR NOTE | | | 2 | 2FE | 1,985,060 | 100.8670 | 2,017,340 | 2,000,000 | 1,996,609 | 0 | 1,636 | 0 | 0 | 3.875 | 3.960 | JD | 3,444 | 77,500 | 12/07/2010 | 12/15/2020 |
| 216871-AE-3 | COOPER US INC, CALLABLE SR NOTE | | | 2 | 2FE | 1,988,490 | 100.8670 | 2,017,340 | 2,000,000 | 1,997,391 | 0 | 1,259 | 0 | 0 | 3.875 | 3.940 | JD | 3,444 | 77,500 | 12/07/2010 | 12/15/2020 |
| 21688A-AF-9 | RABOBANK NEDERLAND NY | | | | 1FE | 5,041,800 | 98.2650 | 4,913,250 | 5,000,000 | 5,018,516 | 0 | (8,721) | 0 | 0 | 2.500 | 2.310 | JJ | 56,250 | 125,000 | 03/31/2016 | 01/19/2021 |
| 21688A-AJ-1 | RABOBANK NEDERLAND NY | | | | 1FE | 2,994,150 | 98.0400 | 2,941,200 | 3,000,000 | 2,996,365 | 0 | 1,136 | 0 | 0 | 2.750 | 2.790 | JJ | 39,188 | 82,500 | 01/03/2017 | 01/10/2022 |
| 219023-AF-5 | INGREDION INC., M/W SR UNSECURE | | | 1 | 2FE | 1,990,040 | 101.7890 | 2,035,780 | 2,000,000 | 1,997,846 | 0 | 1,101 | 0 | 0 | 4.625 | 4.680 | MN | 15,417 | 92,500 | 01/04/2011 | 11/01/2020 |
| 219350-AU-9 | CORNING INC., M/W SR UNSECURED | | | 1 | 2FE | 5,323,140 | 101.8070 | 5,090,350 | 5,000,000 | 5,097,644 | 0 | (58,371) | 0 | 0 | 4.250 | 2.970 | FA | 80,278 | 212,500 | 02/26/2015 | 08/15/2020 |
| 219350-AU-9 | CORNING INC., M/W SR UNSECURED | | | 1 | 2FE | 1,026,370 | 101.8070 | 1,018,070 | 1,000,000 | 1,005,136 | 0 | (3,010) | 0 | 0 | 4.250 | 3.920 | FA | 16,056 | 42,500 | 02/26/2015 | 08/15/2020 |
| 219350-AZ-8 | CORNING INC, MW@15 | | | 2 | 2FE | 7,565,289 | 99.5840 | 7,269,632 | 7,300,000 | 7,446,973 | 0 | (28,986) | 0 | 0 | 3.700 | 3.220 | MN | 34,513 | 270,100 | 10/06/2014 | 11/15/2023 |
| 22025Y-AQ-3 | CORECIVIC INC, MW@50 | | | 2 | 3FE | 3,769,338 | 95.7500 | 3,572,433 | 3,731,000 | 3,757,277 | 0 | (6,596) | 0 | 0 | 5.000 | 4.780 | AO | 39,383 | 186,550 | 02/23/2017 | 10/15/2022 |
| 22160K-AF-2 | COSTCO WHOLESALE, MW SR UNSECURED | | | 1 | 1FE | 1,995,520 | 98.9160 | 1,978,320 | 2,000,000 | 1,999,359 | 0 | 660 | 0 | 0 | 1.700 | 1.730 | JD | 1,511 | 34,000 | 11/28/2012 | 12/15/2019 |
| 22160K-AH-8 | COSTCO WHOLESALE CORP, MW@12.5 | | | 1 | 1FE | 2,991,120 | 97.7400 | 2,932,200 | 3,000,000 | 2,995,860 | 0 | 1,265 | 0 | 0 | 2.250 | 2.290 | FA | 25,500 | 67,500 | 02/05/2015 | 02/15/2022 |
| 222070-AB-0 | COTY INC | | | 2 | 4FE | 3,181,470 | 86.0000 | 2,773,500 | 3,225,000 | 3,182,648 | 0 | 1,178 | 0 | 0 | 6.500 | 6.710 | AO | 44,254 | 110,635 | 08/28/2018 | 04/15/2026 |
| 225310-AK-7 | CREDIT ACCEPTANC | | | 2 | 3FE | 1,329,500 | 102.0000 | 1,358,640 | 1,332,000 | 1,329,412 | 0 | (65) | 0 | 0 | 7.375 | 7.380 | MS | 28,925 | 98,235 | 06/26/2015 | 03/15/2023 |
| 22546Q-AP-2 | CREDIT SUISSE NEW YORK | | | | 1FE | 9,831,230 | 98.1190 | 9,615,662 | 9,800,000 | 9,819,579 | 0 | (3,060) | 0 | 0 | 3.625 | 3.580 | MS | 110,522 | 355,250 | 11/17/2014 | 09/09/2024 |
| 22546Q-AR-8 | CREDIT SUISSE NEW YORK | | | | 1FE | 3,087,570 | 98.7320 | 2,961,960 | 3,000,000 | 3,050,224 | 0 | (16,975) | 0 | 0 | 3.000 | 2.380 | AO | 15,500 | 90,000 | 10/04/2016 | 10/29/2021 |
| 228255-AH-8 | CROWN CORK & SEAL CO, DEB M/W +15 BPS | | | 1 | 3FE | 1,412,950 | 106.5000 | 1,442,010 | 1,354,000 | 1,393,308 | 0 | (3,676) | 0 | 0 | 7.375 | 6.880 | JD | 4,438 | 99,858 | 07/24/2012 | 12/15/2026 |
| 232820-AJ-9 | CYTEC INDUSTRIES, INC M/W SR UNSECURED | | | 2 | 2FE | 10,042,437 | 97.8980 | 9,740,851 | 9,950,000 | 9,991,735 | 0 | (9,613) | 0 | 0 | 3.500 | 3.380 | AO | 87,063 | 348,250 | 04/18/2013 | 04/01/2023 |
| 233835-AQ-0 | DAIMLER-BENZ NA HOLD., CO GTD. | | | 1 | 1FE | 1,992,170 | 136.6540 | 2,733,080 | 2,000,000 | 1,994,582 | 0 | 249 | 0 | 0 | 8.500 | 8.530 | JJ | 76,972 | 170,000 | 01/11/2001 | 01/18/2031 |
| 233851-AR-5 | DAIMLER FINANCE NA LLC,MW@25 BULLET | | | 1 | 1FE | 3,739,151 | 99.2660 | 3,747,292 | 3,775,000 | 3,771,136 | 0 | 6,534 | 0 | 0 | 2.250 | 2.420 | JJ | 35,627 | 84,938 | 11/20/2013 | 07/31/2019 |
| 233851-BE-3 | DAIMLER FINANCE NA LLC, MW@15 | | | 1 | 1FE | 2,923,872 | 98.7860 | 2,815,401 | 2,850,000 | 2,877,575 | 0 | (12,111) | 0 | 0 | 2.875 | 2.410 | MS | 25,264 | 81,938 | 01/09/2015 | 03/10/2021 |
| 233851-BH-6 | DAIMLER FINANCE NA LLC, MW@10 | | | 1 | 1FE | 3,989,440 | 99.3620 | 3,974,480 | 4,000,000 | 3,998,542 | 0 | 2,129 | 0 | 0 | 2.250 | 2.300 | MS | 29,500 | 90,000 | 07/24/2014 | 09/03/2019 |
| 233851-BR-4 | DAIMLER FINANCE NA LLC, MW@15 | | | 1 | 1FE | 2,993,100 | 98.6540 | 2,959,620 | 3,000,000 | 2,998,316 | 0 | 1,406 | 0 | 0 | 2.250 | 2.290 | MS | 22,313 | 67,500 | 02/23/2015 | 03/02/2020 |
| 233851-BV-5 | DAIMLER FINANCE NA LLC, MW | | | 1 | 1FE | 7,984,320 | 98.8110 | 7,904,880 | 8,000,000 | 7,995,477 | 0 | 3,183 | 0 | 0 | 2.450 | 2.490 | MN | 23,411 | 196,000 | 05/11/2015 | 05/18/2020 |
| 235851-AQ-5 | DANAHER CORP, MW@20 | | | 2 | 1FE | 5,895,182 | 98.3690 | 5,920,830 | 6,019,000 | 5,897,253 | 0 | 2,072 | 0 | 0 | 3.350 | 3.690 | MS | 59,371 | 30,150 | 12/10/2018 | 09/15/2025 |
| 239753-DL-7 | DAYTON HUDSON CORP., DEB | | | | 1FE | 3,816,365 | 119.2200 | 4,172,700 | 3,500,000 | 3,689,522 | 0 | (14,354) | 0 | 0 | 6.650 | 5.900 | FA | 96,979 | 232,750 | 02/02/2007 | 08/01/2028 |
| 244199-AW-5 | DEERE & CO., DEB. | | | | 1FE | 6,639,766 | 121.8650 | 8,189,328 | 6,720,000 | 6,688,022 | 0 | 327 | 0 | 0 | 6.550 | 6.540 | AO | 110,040 | 440,160 | 12/13/2010 | 10/01/2028 |
| 244199-BE-4 | DEERE AND COMPANY,CALLABLE,SR UNSECURED | | | 2 | 1FE | 1,994,920 | 97.8710 | 1,957,420 | 2,000,000 | 1,998,103 | 0 | 521 | 0 | 0 | 2.600 | 2.620 | JD | 3,322 | 52,000 | 06/05/2012 | 06/08/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 24422E-RH-4 | JOHN DEERE CAPITAL CORP., NOTE | | | | 1FE | 995,490 | 100.1480 | 1,001,480 | 1,000,000 | 998,598 | 0 | 474 | 0 | 0 | 3.150 | 3.200 | AO | 6,650 | 31,500 | 10/05/2011 | 10/15/2021 |
| 24422E-RR-2 | JOHN DEERE CAP CORP,UNSECURED | | | | 1FE | 1,994,600 | 99.7750 | 1,995,500 | 2,000,000 | 1,999,756 | 0 | 820 | 0 | 0 | 2.250 | 2.290 | AO | 9,250 | 45,000 | 04/12/2012 | 04/17/2019 |
| 24422E-RY-7 | JOHN DEERE CAPITAL CORP, SR UNSECURED | | | | 1FE | 1,993,220 | 98.6950 | 1,973,900 | 2,000,000 | 1,998,974 | 0 | 971 | 0 | 0 | 1.700 | 1.750 | JJ | 15,678 | 34,000 | 10/09/2012 | 01/15/2020 |
| 24422E-UE-7 | JOHN DEERE CAPITAL CORP | | | | 1FE | 2,999,070 | 99.6580 | 2,989,740 | 3,000,000 | 2,999,165 | 0 | 95 | 0 | 0 | 3.450 | 3.450 | MS | 31,050 | 51,750 | 03/08/2018 | 03/13/2025 |
| 24422E-UH-0 | JOHN DEERE CAPITAL CORP | | | | 1FE | 1,998,900 | 100.3780 | 2,007,560 | 2,000,000 | 1,999,016 | 0 | 116 | 0 | 0 | 3.450 | 3.460 | JD | 4,600 | 34,500 | 06/04/2018 | 06/07/2023 |
| 24702R-AM-3 | DELL INC, MW@30 | | | 1 | 3FE | 2,115,883 | 82.0000 | 2,050,000 | 2,500,000 | 2,130,513 | 0 | 7,414 | 0 | 0 | 5.400 | 6.700 | MS | 41,625 | 135,000 | 01/10/2017 | 09/10/2040 |
| 247109-BT-7 | DELMARVA PWR & LIGHT CO, MW@20 | | | 2 | 1FE | 9,991,400 | 97.5790 | 9,757,900 | 10,000,000 | 9,992,015 | 0 | 164 | 0 | 0 | 4.150 | 4.150 | MN | 53,028 | 415,000 | 05/04/2015 | 05/15/2045 |
| 24767D-AA-2 | DELTA MERGER SUB | | | 2 | 4FE | 1,763,409 | 94.5000 | 1,658,475 | 1,755,000 | 1,763,068 | 0 | (341) | 0 | 0 | 6.000 | 5.900 | MS | 29,543 | 0 | 09/06/2018 | 09/15/2026 |
| 249030-AC-1 | DENTSPLY INTERNATIONAL, SR UNSECURED | | | 2 | 2FE | 2,596,975 | 101.0380 | 2,525,950 | 2,500,000 | 2,555,542 | 0 | (22,175) | 0 | 0 | 4.125 | 3.140 | FA | 38,958 | 103,125 | 02/06/2017 | 08/15/2021 |
| 250847-EF-3 | DETROIT EDISON ENERGY CO, IST MTGE | | | 2 | 1FE | 1,953,690 | 100.3710 | 2,007,420 | 2,000,000 | 1,990,339 | 0 | 5,235 | 0 | 0 | 3.450 | 3.730 | AO | 17,250 | 69,000 | 01/25/2011 | 10/01/2020 |
| 250847-EG-1 | DETROIT EDISON COMPANY, M/W SECURED | | | 2 | 1FE | 997,350 | 101.7330 | 1,017,330 | 1,000,000 | 999,268 | 0 | 283 | 0 | 0 | 3.900 | 3.930 | JD | 3,250 | 39,000 | 05/11/2011 | 06/01/2021 |
| 250847-EJ-5 | DETROIT EDISON COMPANY,M/W SECURED | | | 2 | 1FE | 3,381,880 | 97.5950 | 3,342,629 | 3,425,000 | 3,388,804 | 0 | 5,302 | 0 | 0 | 2.650 | 2.970 | JD | 4,034 | 71,881 | 06/20/2018 | 06/15/2022 |
| 250847-EK-2 | DTE ELECTRIC CO | | | 2 | 1FE | 2,026,120 | 94.8450 | 1,896,900 | 2,000,000 | 2,025,100 | 0 | (669) | 0 | 0 | 3.950 | 3.860 | JD | 3,511 | 79,000 | 06/13/2017 | 06/15/2042 |
| 251526-BL-2 | DEUTSCHE BANK NY | | | | 2FE | 4,996,100 | 92.6750 | 4,633,750 | 5,000,000 | 4,996,923 | 0 | 733 | 0 | 0 | 3.300 | 3.310 | MN | 20,625 | 165,000 | 11/13/2017 | 11/16/2022 |
| 251526-BX-6 | DEUTSCHE BANK NY | | | | 2FE | 3,003,720 | 97.7750 | 2,933,250 | 3,000,000 | 3,002,384 | 0 | (791) | 0 | 0 | 4.250 | 4.210 | AO | 27,271 | 127,500 | 11/08/2016 | 10/14/2021 |
| 25179M-AH-6 | DEVON ENERGY CORP., M/W SR NOTE | | | 1 | 2FE | 1,387,290 | 100.0810 | 1,464,185 | 1,463,000 | 1,387,290 | 0 | 0 | 0 | 0 | 6.300 | 6.150 | JJ | 42,500 | 92,169 | 02/02/2009 | 01/15/2019 |
| 25179M-AK-9 | DEVON ENERGY CORPORATION, MW@15 | | | 2 | 2FE | 8,215,611 | 100.0990 | 7,882,796 | 7,875,000 | 8,006,730 | 0 | (54,458) | 0 | 0 | 4.000 | 3.230 | JJ | 145,250 | 315,000 | 01/07/2015 | 07/15/2021 |
| 25179M-AP-8 | DEVON ENERGY CORP., M/W SR UNSECURED | | | 2 | 2FE | 1,576,380 | 97.4450 | 1,461,675 | 1,500,000 | 1,527,644 | 0 | (8,377) | 0 | 0 | 3.250 | 2.630 | MN | 6,229 | 48,750 | 02/27/2013 | 05/15/2022 |
| 25179M-AP-8 | DEVON ENERGY CORP., M/W SR UNSECURED | | | 2 | 2FE | 2,022,180 | 97.4450 | 1,948,900 | 2,000,000 | 2,008,503 | 0 | (2,537) | 0 | 0 | 3.250 | 3.100 | MN | 8,306 | 65,000 | 02/27/2013 | 05/15/2022 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP | | | 1 | 1FE | 2,168,300 | 101.4850 | 2,029,700 | 2,000,000 | 2,162,529 | 0 | (4,303) | 0 | 0 | 4.250 | 3.720 | MN | 11,806 | 85,000 | 08/14/2017 | 05/11/2042 |
| 25245B-AB-3 | DIAGEO INVESTMENT CORP, MW@20 | | | 1 | 1FE | 4,087,954 | 99.0250 | 3,954,068 | 3,993,000 | 4,040,308 | 0 | (13,331) | 0 | 0 | 2.875 | 2.500 | MN | 15,944 | 114,799 | 04/15/2015 | 05/11/2022 |
| 25271C-AM-4 | DIAMOND OFFSHORE DRILL, MW@15 | | | 2 | 4FE | 3,990,160 | 74.0000 | 2,960,000 | 4,000,000 | 3,994,531 | 0 | 1,022 | 0 | 0 | 3.450 | 3.480 | MN | 23,000 | 138,000 | 08/12/2014 | 11/01/2023 |
| 25272K-AW-3 | DIAMOND 1 FIN/DIAMOND 2, MW@50 | | | 2 | 3FE | 6,270,899 | 101.7500 | 6,171,138 | 6,065,000 | 6,198,332 | 0 | (33,932) | 0 | 0 | 7.125 | 6.390 | JD | 19,206 | 432,131 | 11/14/2016 | 06/15/2024 |
| 253651-AC-7 | DIEBOLD NIXDORF INC | | | 2 | 5FE | 2,915,883 | 60.0000 | 1,690,800 | 2,818,000 | 2,898,166 | 0 | (17,717) | 0 | 0 | 8.500 | 7.500 | AO | 50,567 | 187,255 | 05/01/2018 | 04/15/2024 |
| 25389J-AH-9 | DIGITAL REALTY TRUST LP CO | | | 2 | 2FE | 1,081,607 | 102.0250 | 1,039,635 | 1,019,000 | 1,027,008 | 0 | (9,035) | 0 | 0 | 5.875 | 4.910 | FA | 24,944 | 59,866 | 01/12/2012 | 02/01/2020 |
| 25389J-AJ-5 | DIGITAL REALTY TRUST, CO GUARNT | | | 2 | 2FE | 6,826,025 | 103.2620 | 6,712,030 | 6,500,000 | 6,609,305 | 0 | (52,877) | 0 | 0 | 5.250 | 4.310 | MS | 100,479 | 341,250 | 09/05/2014 | 03/15/2021 |
| 25389J-AK-2 | DIGITAL REALTY TRUST LP, M/W SR UNSECURE | | | 2 | 2FE | 12,580,163 | 99.0520 | 12,594,462 | 12,715,000 | 12,649,417 | 0 | 15,848 | 0 | 0 | 3.625 | 3.770 | AO | 115,230 | 460,919 | 07/14/2014 | 10/01/2022 |
| 25389J-AK-2 | DIGITAL REALTY TRUST LP, M/W SR UNSECURE | | | 2 | 2FE | 2,233,167 | 99.0520 | 2,213,812 | 2,235,000 | 2,234,226 | 0 | 189 | 0 | 0 | 3.625 | 3.630 | AO | 20,255 | 81,019 | 07/14/2014 | 10/01/2022 |
| 25389J-AL-0 | DIGITAL REALTY TRUST LP, MW@30 | | | 2 | 2FE | 4,961,800 | 100.5940 | 5,029,700 | 5,000,000 | 4,979,634 | 0 | 5,310 | 0 | 0 | 3.950 | 4.070 | JJ | 98,750 | 197,500 | 06/18/2015 | 07/01/2022 |
| 25468P-CW-4 | WALT DISNEY COMPANY, MW SR UNSECURED | | | 1 | 1FE | 1,984,640 | 97.1210 | 1,942,420 | 2,000,000 | 1,993,540 | 0 | 1,554 | 0 | 0 | 2.350 | 2.430 | JD | 3,917 | 47,000 | 11/27/2012 | 12/01/2022 |
| 25468P-CX-2 | WALT DISNEY COMPANY/THE, MW@15 | | | 1 | 1FE | 4,811,000 | 92.4400 | 4,622,000 | 5,000,000 | 4,825,767 | 0 | 4,331 | 0 | 0 | 3.700 | 3.920 | JD | 15,417 | 185,000 | 05/28/2015 | 12/01/2042 |
| 25468P-DB-9 | WALT DISNEY COMPANY/THE, MW@15 | | | 1 | 1FE | 2,030,120 | 99.0500 | 1,981,000 | 2,000,000 | 2,028,430 | 0 | (632) | 0 | 0 | 4.125 | 4.030 | JD | 6,875 | 82,500 | 01/26/2016 | 06/01/2044 |
| 25470D-AC-3 | DISCOVERY COMM., M/W CO GUARNT | | | 1 | 2FE | 2,001,866 | 102.2430 | 1,946,707 | 1,904,000 | 1,921,903 | 0 | (12,001) | 0 | 0 | 5.050 | 4.350 | JD | 8,013 | 96,152 | 04/27/2011 | 06/01/2020 |
| 25470D-AE-9 | DISCOVERY COMMUNICATIONS,MW@25 | | | 1 | 2FE | 3,418,558 | 101.7630 | 3,221,817 | 3,166,000 | 3,264,765 | 0 | (38,171) | 0 | 0 | 4.375 | 3.040 | JD | 6,156 | 138,513 | 01/13/2015 | 06/15/2021 |
| 25470D-AF-6 | DISCOVERY COMMUNICATIONS,M/W SR UNSECURE | | | 1 | 2FE | 991,670 | 98.0310 | 980,310 | 1,000,000 | 996,871 | 0 | 862 | 0 | 0 | 3.300 | 3.390 | MN | 4,217 | 33,000 | 05/10/2012 | 05/15/2022 |
| 25470D-AH-2 | DISCOVERY COMMUNICATIONS,M/W SR UNSEC | | | 1 | 2FE | 499,190 | 96.6540 | 483,270 | 500,000 | 499,627 | 0 | 81 | 0 | 0 | 3.250 | 3.260 | AO | 4,063 | 16,250 | 03/12/2013 | 04/01/2023 |
| 25470D-AV-1 | DISCOVERY COMMUNICATIONS | | | 2 | 2FE | 1,994,840 | 98.9820 | 1,979,640 | 2,000,000 | 1,998,949 | 0 | 979 | 0 | 0 | 2.750 | 2.810 | MN | 7,028 | 55,000 | 11/17/2014 | 11/15/2019 |
| 25470X-AL-9 | DISH DBS CORP, MW@50 | | | 1 | 4FE | 1,547,788 | 83.2500 | 1,427,738 | 1,715,000 | 1,554,090 | 0 | 6,302 | 0 | 0 | 5.000 | 7.650 | MS | 25,249 | 0 | 10/18/2018 | 03/15/2023 |
| 25787G-AC-4 | DONNELLEY FINANCIAL SOL | | | 2 | 4FE | 1,315,800 | 99.2500 | 1,289,258 | 1,299,000 | 1,311,262 | 0 | (2,716) | 0 | 0 | 8.250 | 7.950 | AO | 22,624 | 107,168 | 10/27/2016 | 10/15/2024 |
| 260003-AC-2 | DOVER CORP., DEB. | | | | 2FE | 4,341,685 | 119.2040 | 5,262,857 | 4,415,000 | 4,371,039 | 0 | 2,877 | 0 | 0 | 6.650 | 6.770 | JD | 24,466 | 293,598 | 10/25/2002 | 06/01/2028 |
| 260003-AJ-7 | DOVER CORP. CALLABLE SR UNSECURED | | | 2 | 2FE | 1,998,840 | 102.0570 | 2,041,140 | 2,000,000 | 1,999,712 | 0 | 124 | 0 | 0 | 4.300 | 4.300 | MS | 28,667 | 86,000 | 02/16/2011 | 03/01/2021 |
| 260543-CH-4 | DOW CHEMICAL, MW SR UNSEC | | | 2 | 2FE | 983,670 | 96.9990 | 969,990 | 1,000,000 | 993,060 | 0 | 1,659 | 0 | 0 | 3.000 | 3.190 | MN | 3,833 | 30,000 | 11/07/2012 | 11/15/2022 |
| 260543-CH-4 | DOW CHEMICAL, MW SR UNSEC | | | 2 | 2FE | 2,958,850 | 96.9990 | 2,909,970 | 3,000,000 | 2,982,526 | 0 | 4,179 | 0 | 0 | 3.000 | 3.160 | MN | 11,500 | 90,000 | 11/07/2012 | 11/15/2022 |
| 26078J-AC-4 | DOWDUPONT INC | | | 2 | 2FE | 5,097,386 | 102.9580 | 5,219,971 | 5,070,000 | 5,097,131 | 0 | (256) | 0 | 0 | 4.493 | 4.400 | MN | 20,881 | 0 | 12/03/2018 | 11/15/2025 |
| 26138E-AN-9 | KEURIG DR PEPPER INC | | | 1 | 2FE | 2,274,712 | 99.9740 | 2,199,428 | 2,200,000 | 2,200,500 | 0 | (12,793) | 0 | 0 | 2.600 | 2.000 | JJ | 26,376 | 57,200 | 11/05/2013 | 01/15/2019 |
| 26138E-AN-9 | KEURIG DR PEPPER INC | | | 1 | 2FE | 4,162,542 | 99.9740 | 4,134,925 | 4,136,000 | 4,136,214 | 0 | (5,473) | 0 | 0 | 2.600 | 2.460 | JJ | 49,586 | 107,536 | 11/05/2013 | 01/15/2019 |
| 26138E-AQ-2 | KEURIG DR PEPPER INC | | | 1 | 2FE | 3,588,871 | 98.3320 | 3,539,952 | 3,600,000 | 3,598,292 | 0 | 1,610 | 0 | 0 | 2.000 | 2.040 | JJ | 33,200 | 72,000 | 12/28/2012 | 01/15/2020 |
| 26138E-AQ-2 | KEURIG DR PEPPER INC | | | 1 | 2FE | 2,346,114 | 98.3320 | 2,314,735 | 2,354,000 | 2,352,774 | 0 | 1,156 | 0 | 0 | 2.000 | 2.050 | JJ | 21,709 | 47,080 | 12/28/2012 | 01/15/2020 |
| 26138E-AS-8 | KEURIG DR PEPPER INC | | | 2 | 2FE | 1,988,060 | 94.0840 | 1,881,680 | 2,000,000 | 1,991,383 | 0 | 1,093 | 0 | 0 | 3.400 | 3.470 | MN | 8,689 | 68,000 | 10/29/2015 | 11/15/2025 |
| 26138E-AU-3 | KEURIG DR PEPPER INC | | | 2 | 2FE | 1,866,800 | 86.0020 | 1,720,040 | 2,000,000 | 1,879,390 | 0 | 12,590 | 0 | 0 | 2.550 | 3.440 | MS | 15,017 | 51,000 | 01/24/2018 | 09/15/2026 |
| 263901-AC-4 | DUKE ENERGY INDIANA INC | | | 1 | 1FE | 4,917,730 | 101.3180 | 5,065,900 | 5,000,000 | 4,984,498 | 0 | 9,578 | 0 | 0 | 3.750 | 3.950 | JJ | 86,458 | 187,500 | 01/04/2011 | 07/15/2020 |
| 263901-AC-4 | DUKE ENERGY INDIANA INC | | | 1 | 1FE | 4,016,772 | 101.3180 | 4,143,906 | 4,090,000 | 4,076,237 | 0 | 8,499 | 0 | 0 | 3.750 | 3.970 | JJ | 70,723 | 153,375 | 01/04/2011 | 07/15/2020 |
| 26439X-AH-6 | DCP MIDSTREAM OPERATING | | | 1 | 3FE | 2,729,133 | 97.0000 | 2,515,210 | 2,593,000 | 2,729,133 | 0 | (2,339) | 19,499 | 0 | 6.450 | 5.900 | MN | 26,946 | 167,249 | 10/13/2017 | 11/03/2036 |
| 26441Y-AV-9 | DUKE REALTY LP, M/W SR UNSECURED | | | 2 | 2FE | 992,710 | 102.4990 | 1,024,990 | 1,000,000 | 997,115 | 0 | 756 | 0 | 0 | 4.375 | 4.460 | JD | 1,944 | 43,750 | 06/06/2012 | 06/15/2022 |
| 26441Y-AW-7 | DUKE REALTY LP, M/W SR UNSECURED | | | 2 | 2FE | 995,840 | 100.9610 | 1,009,610 | 1,000,000 | 998,255 | 0 | 419 | 0 | 0 | 3.875 | 3.920 | AO | 8,181 | 38,750 | 09/14/2012 | 10/15/2022 |
| 26442C-AE-4 | DUKE ENERGY CAROLINAS | | | 1 | 1FE | 1,893,913 | 121.8190 | 1,985,650 | 1,630,000 | 1,848,322 | 0 | (6,635) | 0 | 0 | 6.050 | 4.960 | AO | 20,819 | 98,615 | 11/04/2010 | 04/15/2038 |
| 26442C-AJ-3 | DUKE ENERGY CAROLINAS | | | 1 | 1FE | 2,052,720 | 101.9390 | 2,038,780 | 2,000,000 | 2,009,017 | 0 | (5,904) | 0 | 0 | 4.300 | 3.970 | JD | 3,822 | 86,000 | 06/08/2010 | 06/15/2020 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 26442C-AX-2 | DUKE ENERGY CAROLINAS | | | 2 | 1FE | 996,310 | 102.5920 | 1,025,920 | 1,000,000 | 996,357 | 0 | 47 | 0 | 0 | 3.950 | 3.990 | MN | 5,815 | 0 | 11/05/2018 | 11/15/2028 |
| 26442E-AA-8 | DUKE ENERGY OHIO INC | | | 1 | 1FE | 5,660,816 | 100.4060 | 5,447,026 | 5,425,000 | 5,432,644 | 0 | (29,875) | 0 | 0 | 5.450 | 4.860 | AO | 73,916 | 295,663 | 02/16/2010 | 04/01/2019 |
| 26442T-AD-9 | DUKE UNIVERSITY | | | 1 | 1FE | 2,752,230 | 91.6700 | 2,750,100 | 3,000,000 | 2,766,231 | 0 | 8,141 | 0 | 0 | 3.199 | 3.770 | AO | 23,993 | 95,970 | 04/03/2017 | 10/01/2038 |
| 26442U-AA-2 | DUKE ENERGY PROGRESS LLC | | | 2 | 1FE | 1,962,520 | 97.3090 | 1,946,180 | 2,000,000 | 1,964,417 | 0 | 1,897 | 0 | 0 | 3.250 | 3.550 | FA | 24,556 | 32,500 | 08/06/2018 | 08/15/2025 |
| 26442U-AG-9 | DUKE ENERGY PROGRESS LLC | | | 2 | 1FE | 1,007,740 | 101.0150 | 1,010,150 | 1,000,000 | 1,007,541 | 0 | (199) | 0 | 0 | 3.700 | 3.600 | MS | 14,594 | 0 | 08/28/2018 | 09/01/2028 |
| 26443C-AA-1 | DUKE UNIVERSITY HEALTH | | | 2 | 1FE | 2,130,976 | 97.6100 | 2,025,408 | 2,075,000 | 2,129,392 | 0 | (1,086) | 0 | 0 | 3.920 | 3.760 | JD | 6,778 | 81,340 | 06/27/2017 | 06/01/2047 |
| 26444H-AC-5 | DUKE ENERGY FLORIDA LLC | | | 2 | 1FE | 2,987,250 | 96.7580 | 2,902,740 | 3,000,000 | 2,988,421 | 0 | 1,171 | 0 | 0 | 3.200 | 3.250 | JJ | 44,267 | 48,000 | 01/29/2018 | 01/15/2027 |
| 26444H-AE-1 | DUKE ENERGY FLORIDA LLC | | | 2 | 1FE | 2,994,450 | 100.9990 | 3,029,970 | 3,000,000 | 2,994,763 | 0 | 313 | 0 | 0 | 3.800 | 3.820 | JJ | 60,167 | 0 | 06/18/2018 | 07/15/2028 |
| 268648-AQ-5 | EMC CORP,MW@20 BULLET | | | 1 | 3FE | 2,472,825 | 96.0420 | 2,401,050 | 2,500,000 | 2,493,552 | 0 | 4,400 | 0 | 0 | 2.650 | 2.830 | JD | 5,521 | 66,250 | 01/08/2014 | 06/01/2020 |
| 26867L-AL-4 | EMD FINANCE LLC, MW@20 | | | 2 | 2FE | 12,446,300 | 95.9090 | 12,468,170 | 13,000,000 | 12,539,760 | 0 | 32,076 | 0 | 0 | 3.250 | 3.890 | MS | 119,708 | 260,000 | 12/17/2018 | 03/19/2025 |
| 26875P-AE-1 | EOG RESOURCES, INC.M/W SR UNSECURED | | | 1 | 1FE | 3,235,140 | 101.6460 | 3,049,380 | 3,000,000 | 3,039,228 | 0 | (26,581) | 0 | 0 | 4.400 | 3.440 | JD | 11,000 | 132,000 | 08/27/2010 | 06/01/2020 |
| 26875P-AG-6 | EOG RESOURCES, INC. M/W SR UNSECURED | | | 1 | 1FE | 5,965,720 | 101.4550 | 6,087,300 | 6,000,000 | 5,991,664 | 0 | 3,754 | 0 | 0 | 4.100 | 4.170 | FA | 102,500 | 246,000 | 01/07/2011 | 02/01/2021 |
| 26875P-AK-7 | EOG RESOURCES, INC.M/W SR UNSECURED | | | 2 | 1FE | 993,810 | 96.0700 | 960,700 | 1,000,000 | 997,315 | 0 | 595 | 0 | 0 | 2.625 | 2.690 | MS | 7,729 | 26,250 | 09/05/2012 | 03/15/2023 |
| 26875P-AP-6 | EOG RESOURCES, INC, MW@30 | | | 2 | 1FE | 998,540 | 102.6370 | 1,026,370 | 1,000,000 | 998,913 | 0 | 130 | 0 | 0 | 4.150 | 4.160 | JJ | 19,136 | 41,500 | 01/11/2016 | 01/15/2026 |
| 26884A-AZ-6 | ERP OPERATING LP, MW@40 | | | 2 | 1FE | 2,741,118 | 103.4620 | 2,653,800 | 2,565,000 | 2,642,916 | 0 | (27,449) | 0 | 0 | 4.625 | 3.400 | JD | 5,273 | 118,631 | 03/27/2015 | 12/15/2021 |
| 26884A-BA-0 | ERP OPERATING LP,M/W SR UNSECURED | | | 2 | 1FE | 3,484,990 | 98.3610 | 3,442,635 | 3,500,000 | 3,493,016 | 0 | 1,502 | 0 | 0 | 3.000 | 3.050 | AO | 22,167 | 105,000 | 04/03/2013 | 04/15/2023 |
| 26884A-BD-4 | ERP OPERATING LP, MW@20 | | | 2 | 1FE | 994,500 | 98.2580 | 982,580 | 1,000,000 | 996,284 | 0 | 509 | 0 | 0 | 3.375 | 3.440 | JD | 2,813 | 33,750 | 05/11/2015 | 06/01/2025 |
| 26884L-AB-5 | EQT CORP,MW@45 | | | 1 | 2FE | 8,288,465 | 101.9120 | 7,724,930 | 7,580,000 | 7,883,361 | 0 | (98,949) | 0 | 0 | 4.875 | 3.400 | MN | 47,217 | 369,525 | 10/27/2014 | 11/15/2021 |
| 26907Y-AA-2 | ESH HOSPITALITY INC,MW@50 | | | 2 | 3FE | 3,462,220 | 93.0000 | 3,165,720 | 3,404,000 | 3,452,375 | 0 | (9,549) | 0 | 0 | 5.250 | 4.880 | MN | 29,785 | 178,710 | 01/04/2018 | 05/01/2025 |
| 277432-AN-0 | EASTMAN CHEMICAL CO,M/W SR UNSECURED | | | 2 | 2FE | 3,166,470 | 100.1300 | 3,003,900 | 3,000,000 | 3,064,265 | 0 | (17,853) | 0 | 0 | 3.600 | 2.920 | FA | 40,800 | 108,000 | 10/23/2012 | 08/15/2022 |
| 278058-AM-4 | EATON CORP., DEB. | | | | 2FE | 3,669,180 | 115.5060 | 4,042,710 | 3,500,000 | 3,550,244 | 0 | (11,640) | 0 | 0 | 8.100 | 7.630 | FA | 107,100 | 283,500 | 01/17/2001 | 08/15/2022 |
| 278058-AP-7 | EATON CORP., DEBENTURE | | | | 2FE | 2,874,768 | 115.6040 | 3,005,704 | 2,600,000 | 2,719,761 | 0 | (18,560) | 0 | 0 | 7.625 | 6.570 | AO | 49,563 | 198,250 | 06/29/2007 | 04/01/2024 |
| 278062-AD-6 | EATON CORP | | | 1 | 2FE | 2,902,260 | 98.7610 | 2,962,830 | 3,000,000 | 2,902,534 | 0 | 274 | 0 | 0 | 4.000 | 4.310 | MN | 19,667 | 0 | 12/11/2018 | 11/02/2032 |
| 278062-AG-9 | EATON CORP | | | 2 | 2FE | 4,351,475 | 94.8050 | 4,266,225 | 4,500,000 | 4,356,777 | 0 | 5,302 | 0 | 0 | 3.103 | 3.520 | MS | 41,115 | 100,848 | 08/10/2018 | 09/15/2027 |
| 278642-AS-2 | EBAY INC | | | 2 | 2FE | 1,058,232 | 96.1390 | 1,053,683 | 1,096,000 | 1,063,698 | 0 | 5,466 | 0 | 0 | 2.750 | 3.530 | JJ | 12,642 | 15,070 | 03/28/2018 | 01/30/2023 |
| 278865-AR-1 | ECOLAB INC, MW@15 | | | 1 | 1FE | 1,999,060 | 99.3510 | 1,987,020 | 2,000,000 | 1,999,797 | 0 | 193 | 0 | 0 | 2.250 | 2.260 | JJ | 21,125 | 45,000 | 01/12/2015 | 01/12/2020 |
| 278865-AV-2 | ECOLAB INC | | | 2 | 1FE | 1,382,731 | 93.3050 | 1,409,839 | 1,511,000 | 1,385,297 | 0 | 2,566 | 0 | 0 | 2.700 | 3.940 | MN | 6,800 | 20,399 | 10/22/2018 | 11/01/2026 |
| 281020-AL-1 | EDISON INTERNATIONAL | | | 2 | 2FE | 1,993,440 | 94.2980 | 1,885,960 | 2,000,000 | 1,995,137 | 0 | 1,246 | 0 | 0 | 2.400 | 2.460 | MS | 14,133 | 51,067 | 08/17/2017 | 09/15/2022 |
| 28176E-AD-0 | EDWARDS LIFESCIENCES COR | | | 2 | 2FE | 6,832,119 | 101.1040 | 6,905,403 | 6,830,000 | 6,832,069 | 0 | (50) | 0 | 0 | 4.300 | 4.290 | JD | 13,053 | 146,845 | 09/19/2018 | 06/15/2028 |
| 28336L-BV-0 | EL PASO CORP, MW +50BP | | | 1 | 2FE | 177,818 | 104.7560 | 209,512 | 200,000 | 195,333 | 0 | 2,463 | 0 | 0 | 6.500 | 7.990 | MS | 3,828 | 13,000 | 12/09/2008 | 09/15/2020 |
| 283677-AY-8 | EL PASO ELECTRIC CO | | | 2 | 2FE | 2,036,720 | 97.5930 | 1,951,860 | 2,000,000 | 2,028,246 | 0 | (7,107) | 0 | 0 | 3.300 | 2.890 | JD | 2,933 | 66,000 | 10/16/2017 | 12/15/2022 |
| 286857-A@-6 | ELIZABETHTOWN GAS CO | | | | 1FE | 1,000,000 | 97.0920 | 970,921 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.020 | 4.020 | JD | 1,228 | 0 | 12/20/2018 | 12/20/2028 |
| 28932M-AJ-4 | ELM RD GENERATING STAT,M/W SR SECURED | | | 1 | 1FE | 2,000,000 | 108.7760 | 2,175,520 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.848 | 5.840 | JJ | 52,632 | 116,960 | 01/12/2011 | 01/19/2041 |
| 291011-AY-0 | EMERSON ELECTRIC CO, MAKE WHOLE NOTES | | | 1 | 1FE | 3,011,640 | 101.3890 | 3,041,670 | 3,000,000 | 3,001,046 | 0 | (1,275) | 0 | 0 | 4.875 | 4.820 | AO | 30,875 | 146,250 | 01/15/2009 | 10/15/2019 |
| 291011-BA-1 | EMERSON ELECTRIC CO,MW@37.5 BULLET | | | 1 | 1FE | 2,291,460 | 100.5750 | 2,011,500 | 2,000,000 | 2,016,454 | 0 | (56,313) | 0 | 0 | 5.000 | 2.120 | AO | 21,111 | 100,000 | 11/21/2013 | 04/15/2019 |
| 291011-BF-0 | EMERSON ELECTRIC CO, MW@15 | | | 2 | 1FE | 4,997,000 | 98.6280 | 4,931,400 | 5,000,000 | 4,998,608 | 0 | 453 | 0 | 0 | 2.625 | 2.630 | JD | 10,938 | 131,250 | 05/18/2015 | 12/01/2021 |
| 291011-BG-8 | EMERSON ELECTRIC CO, MW@15 | | | 2 | 1FE | 5,022,540 | 97.7100 | 4,885,500 | 5,000,000 | 5,002,546 | 0 | (5,729) | 0 | 0 | 3.150 | 3.120 | JD | 13,125 | 126,000 | 09/12/2018 | 06/01/2025 |
| 29103D-AF-3 | EMERA US FINANCE LP | | | 2 | 2FE | 999,030 | 97.4200 | 974,200 | 1,000,000 | 999,507 | 0 | 192 | 0 | 0 | 2.700 | 2.720 | JD | 1,200 | 27,000 | 06/09/2016 | 06/15/2021 |
| 29103D-AJ-5 | EMERA US FINANCE LP | | | 2 | 2FE | 3,019,370 | 94.8290 | 2,844,870 | 3,000,000 | 3,015,522 | 0 | (1,907) | 0 | 0 | 3.550 | 3.460 | JD | 4,733 | 106,500 | 10/31/2016 | 06/15/2026 |
| 29250R-AV-8 | ENBRIDGE ENERGY PARTNERS, MW@50 | | | 2 | 2FE | 1,989,280 | 101.1680 | 2,023,360 | 2,000,000 | 1,995,919 | 0 | 2,145 | 0 | 0 | 4.375 | 4.490 | AO | 18,472 | 87,500 | 10/01/2015 | 10/15/2020 |
| 29250R-AW-6 | ENBRIDGE ENERGY PARTNERS, MW@50 | | | 2 | 2FE | 1,915,300 | 108.3440 | 2,166,880 | 2,000,000 | 1,935,042 | 0 | 7,412 | 0 | 0 | 5.875 | 6.470 | AO | 24,806 | 117,500 | 03/10/2016 | 10/15/2025 |
| 29260F-AD-2 | ENDEAVOR ENERGY RESOURCE | | | 2 | 4FE | 2,655,319 | 102.5000 | 2,716,250 | 2,650,000 | 2,653,852 | 0 | (1,336) | 0 | 0 | 5.500 | 5.440 | JJ | 61,134 | 94,333 | 05/30/2018 | 01/30/2026 |
| 29266R-AB-4 | ENERGIZER HOLDINGS INC, MW | | | 1 | 3FE | 2,004,600 | 98.5000 | 1,970,000 | 2,000,000 | 2,001,294 | 0 | (503) | 0 | 0 | 4.700 | 4.670 | MN | 10,967 | 94,000 | 05/16/2011 | 05/19/2021 |
| 29266R-AC-2 | ENERGIZER HOLDINGS INC, M/W SR UNSECURED | | | 1 | 3FE | 498,580 | 96.2500 | 481,250 | 500,000 | 499,442 | 0 | 148 | 0 | 0 | 4.700 | 4.730 | MN | 2,415 | 23,500 | 05/21/2012 | 05/24/2022 |
| 29273R-AN-9 | ENERGY TRANSFER PARTNERS,SR UNSECURED | | | 2 | 2FE | 1,993,580 | 101.7390 | 2,034,780 | 2,000,000 | 1,998,192 | 0 | 691 | 0 | 0 | 4.650 | 4.690 | JD | 7,750 | 93,000 | 05/09/2011 | 06/01/2021 |
| 29273R-AQ-2 | ENERGY TRANSFER PARTNERS, MW@50 | | | 2 | 2FE | 1,680,000 | 102.6960 | 2,053,920 | 2,000,000 | 1,814,368 | 0 | 50,496 | 0 | 0 | 5.200 | 8.690 | FA | 43,333 | 104,000 | 02/11/2016 | 02/01/2022 |
| 29273R-BG-3 | ENERGY TRANSFER PARTNERS, MW@40 | | | 2 | 2FE | 2,978,250 | 97.1660 | 2,914,980 | 3,000,000 | 2,984,406 | 0 | 1,820 | 0 | 0 | 4.750 | 4.830 | JJ | 65,708 | 142,500 | 06/18/2015 | 01/15/2026 |
| 29273V-AG-5 | ENERGY TRANSFER EQUITY | | | 2 | 3FE | 6,736,770 | 96.2500 | 6,443,938 | 6,695,000 | 6,728,099 | 0 | (7,541) | 0 | 0 | 4.250 | 4.110 | MS | 83,780 | 258,455 | 11/17/2017 | 03/15/2023 |
| 29275Y-AB-8 | ENERSYS, MW@50 | | | 2 | 3FE | 2,862,834 | 97.5000 | 2,750,475 | 2,821,000 | 2,847,237 | 0 | (5,678) | 0 | 0 | 5.000 | 4.740 | AO | 23,900 | 141,050 | 10/14/2016 | 04/30/2023 |
| 29279V-AA-2 | ENERGIZER GAMMA ACQ INC | | | 2 | 4FE | 2,282,171 | 91.7500 | 2,064,375 | 2,250,000 | 2,280,028 | 0 | (2,143) | 0 | 0 | 6.375 | 6.080 | JJ | 69,727 | 0 | 07/05/2018 | 07/15/2026 |
| 29357K-AF-0 | ENOVA INTERNATIONAL INC | | | 2 | 4FE | 2,225,000 | 81.2500 | 1,807,813 | 2,225,000 | 2,225,000 | 0 | 0 | 0 | 0 | 8.500 | 8.500 | MS | 53,585 | 0 | 09/14/2018 | 09/15/2025 |
| 29364D-AQ-3 | ENTERGY ARKANSAS, INC. IST MORTGAGE | | | 2 | 1FE | 970,890 | 100.9610 | 1,009,610 | 1,000,000 | 992,899 | 0 | 3,141 | 0 | 0 | 3.750 | 4.100 | FA | 14,167 | 37,500 | 12/07/2010 | 02/15/2021 |
| 29364D-AU-4 | ENTERGY ARK INC, MW@20 | | | 2 | 1FE | 996,710 | 99.3970 | 993,970 | 1,000,000 | 997,522 | 0 | 295 | 0 | 0 | 3.500 | 3.530 | AO | 8,750 | 35,000 | 01/05/2016 | 04/01/2026 |
| 29364N-AP-3 | ENTERGY MISSISSIPPI, INC. IST MORTGAGE | | | | 1FE | 2,240,433 | 101.6300 | 1,981,785 | 1,950,000 | 1,970,492 | 0 | (39,644) | 0 | 0 | 6.640 | 4.490 | JJ | 64,740 | 129,480 | 02/02/2011 | 07/01/2019 |
| 29364N-AR-9 | ENTERGY MISSISSIPPI,MW@25 | | | 2 | 1FE | 1,329,899 | 97.4030 | 1,314,941 | 1,350,000 | 1,340,577 | 0 | 1,914 | 0 | 0 | 3.100 | 3.260 | JJ | 20,925 | 41,850 | 12/18/2012 | 07/01/2023 |
| 29364N-AR-9 | ENTERGY MISSISSIPPI,MW@25 | | | 2 | 1FE | 1,992,120 | 97.4030 | 1,948,060 | 2,000,000 | 1,996,335 | 0 | 747 | 0 | 0 | 3.100 | 3.140 | JJ | 31,000 | 62,000 | 12/18/2012 | 07/01/2023 |
| 29364P-AP-8 | ENTERGY NEW ORLEANS INC, MW@35 | | | 2 | 2FE | 3,000,000 | 99.1600 | 2,974,800 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JD | 10,000 | 120,000 | 05/18/2016 | 06/01/2026 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 29364W-AK-4 | ENTERGY LOUISIANA LLC, INC., IST M | | | 1 | 1FE | 6,012,950 | 109.9220 | 6,045,710 | 5,500,000 | 5,752,109 | 0 | (37,230) | 0 | 0 | 5.400 | 4.480 | MN | 49,500 | 297,000 | 12/14/2010 | 11/01/2024 |
| 29364W-AM-0 | ENTERGY LOUISIANA LLC, MW +30BP | | | 2 | 1FE | 3,605,436 | 103.6030 | 3,729,708 | 3,600,000 | 3,602,787 | 0 | (352) | 0 | 0 | 4.440 | 4.420 | JJ | 73,704 | 159,840 | 11/02/2010 | 01/15/2026 |
| 29364W-AR-9 | ENTERGY LOUISIANA, LLC MW SECURED | | | 2 | 1FE | 4,067,650 | 99.3640 | 3,974,560 | 4,000,000 | 4,033,001 | 0 | (8,352) | 0 | 0 | 3.300 | 3.060 | JD | 11,000 | 132,000 | 09/17/2014 | 12/01/2022 |
| 29364W-AR-9 | ENTERGY LOUISIANA, LLC MW SECURED | | | 2 | 1FE | 997,890 | 99.3640 | 993,640 | 1,000,000 | 999,088 | 0 | 215 | 0 | 0 | 3.300 | 3.320 | JD | 2,750 | 33,000 | 09/17/2014 | 12/01/2022 |
| 29364W-AS-7 | ENTERGY LOUISIANA LLC, MW@20 | | | 2 | 1FE | 3,925,738 | 102.5670 | 3,744,721 | 3,651,000 | 3,801,357 | 0 | (31,321) | 0 | 0 | 4.050 | 3.040 | MS | 49,289 | 147,866 | 10/28/2014 | 09/01/2023 |
| 29365P-AQ-5 | ENTERGY GULF STATES LA, MW +25BP | | | 2 | 1FE | 7,144,178 | 101.0570 | 7,281,157 | 7,205,000 | 7,194,416 | 0 | 3,996 | 0 | 0 | 3.950 | 4.000 | AO | 71,149 | 284,598 | 01/17/2014 | 10/01/2020 |
| 29365P-AQ-5 | ENTERGY GULF STATES LA, MW +25BP | | | 2 | 1FE | 1,993,280 | 101.0570 | 2,021,140 | 2,000,000 | 1,998,627 | 0 | 743 | 0 | 0 | 3.950 | 3.990 | AO | 19,750 | 79,000 | 01/17/2014 | 10/01/2020 |
| 29365T-AC-8 | ENTERGY TEXAS INC, IST MTGE, CALLABLE | | | 2 | 1FE | 998,390 | 100.8200 | 1,008,200 | 1,000,000 | 999,500 | 0 | 174 | 0 | 0 | 4.100 | 4.120 | MS | 13,667 | 41,000 | 09/07/2011 | 09/01/2021 |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OPER, M/W SR UNSECUR | | | 1 | 2FE | 8,116,565 | 101.5390 | 7,615,425 | 7,500,000 | 7,752,386 | 0 | (76,194) | 0 | 0 | 4.050 | 2.910 | FA | 114,750 | 303,750 | 01/22/2015 | 02/15/2022 |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OPER, M/W SR UNSECUR | | | 1 | 2FE | 3,864,140 | 101.5390 | 3,553,865 | 3,500,000 | 3,635,327 | 0 | (40,969) | 0 | 0 | 4.050 | 2.740 | FA | 53,550 | 141,750 | 01/22/2015 | 02/15/2022 |
| 29379V-AZ-6 | ENTERPRISE PRODUCTS OPER,M/W SR UNSEC | | | 2 | 2FE | 3,914,537 | 98.6340 | 3,846,726 | 3,900,000 | 3,906,497 | 0 | (1,498) | 0 | 0 | 3.350 | 3.300 | MS | 38,469 | 130,650 | 03/11/2013 | 03/15/2023 |
| 29379V-BE-2 | ENTERPRISE PRODUCTS OPER, MW@20 | | | 2 | 2FE | 996,810 | 98.9460 | 989,460 | 1,000,000 | 997,939 | 0 | 294 | 0 | 0 | 3.750 | 3.780 | FA | 14,167 | 37,500 | 10/02/2014 | 02/15/2025 |
| 29379V-BH-5 | ENTERPRISE PRODUCTS OPER, MW@25 | | | 2 | 2FE | 3,985,400 | 98.5290 | 3,941,160 | 4,000,000 | 3,989,592 | 0 | 1,254 | 0 | 0 | 3.700 | 3.740 | FA | 55,911 | 148,000 | 05/04/2015 | 02/15/2026 |
| 294429-AK-1 | EQUIFAX INC | | | 2 | 2FE | 1,811,395 | 96.9860 | 1,798,120 | 1,854,000 | 1,825,331 | 0 | 11,281 | 0 | 0 | 2.300 | 2.960 | JD | 3,554 | 42,642 | 10/04/2017 | 06/01/2021 |
| 294429-AL-9 | EQUIFAX INC | | | 2 | 2FE | 4,854,740 | 91.9430 | 4,597,150 | 5,000,000 | 4,879,380 | 0 | 13,937 | 0 | 0 | 3.250 | 3.620 | JD | 13,542 | 162,500 | 04/10/2017 | 06/01/2026 |
| 294429-AM-7 | EQUIFAX INC | | | | 2FE | 1,992,800 | 99.8520 | 1,997,040 | 2,000,000 | 1,994,216 | 0 | 1,416 | 0 | 0 | 3.600 | 3.710 | FA | 43,200 | 0 | 05/23/2018 | 08/15/2021 |
| 29717P-AD-9 | ESSEX PORTFOLIO,MW@35 CALLABLE | | | 2 | 2FE | 2,767,201 | 99.9010 | 2,760,265 | 2,763,000 | 2,764,726 | 0 | (660) | 0 | 0 | 3.625 | 3.590 | FA | 37,838 | 100,159 | 04/11/2013 | 08/15/2022 |
| 29717P-AD-9 | ESSEX PORTFOLIO,MW@35 CALLABLE | | | 2 | 2FE | 3,555,545 | 99.9010 | 3,496,535 | 3,500,000 | 3,522,675 | 0 | (6,205) | 0 | 0 | 3.625 | 3.420 | FA | 47,931 | 126,875 | 04/11/2013 | 08/15/2022 |
| 29717P-AE-7 | ESSEX PORTFOLIO LP,M/W SR UNSECURED | | | 2 | 2FE | 2,480,275 | 97.8440 | 2,446,100 | 2,500,000 | 2,490,697 | 0 | 1,964 | 0 | 0 | 3.250 | 3.340 | MN | 13,542 | 81,250 | 04/10/2013 | 05/01/2023 |
| 29717P-AJ-6 | ESSEX PORTFOLIO LP | | | 2 | 2FE | 4,059,480 | 103.1280 | 4,125,120 | 4,000,000 | 4,015,568 | 0 | (7,419) | 0 | 0 | 5.200 | 4.980 | MS | 61,244 | 208,000 | 10/20/2011 | 03/15/2021 |
| 29717P-AL-1 | ESSEX PORTFOLIO LP | | | 2 | 2FE | 5,929,417 | 98.6430 | 5,819,937 | 5,900,000 | 5,912,334 | 0 | (3,091) | 0 | 0 | 3.375 | 3.310 | JJ | 91,819 | 199,125 | 11/05/2012 | 01/15/2023 |
| 29736R-AE-0 | ESTEE LAUDER CO INC,M/W SR UNSECURED | | | 1 | 1FE | 3,692,033 | 96.9750 | 3,675,353 | 3,790,000 | 3,746,048 | 0 | 11,367 | 0 | 0 | 2.350 | 2.680 | FA | 33,647 | 89,065 | 09/10/2014 | 08/15/2022 |
| 29736R-AG-5 | ESTEE LAUDER CO INC, MW@25 | | | 2 | 1FE | 1,653,078 | 104.7890 | 1,639,948 | 1,565,000 | 1,649,594 | 0 | (1,819) | 0 | 0 | 4.375 | 4.030 | JD | 3,043 | 68,469 | 01/05/2017 | 06/15/2045 |
| 29736R-AJ-9 | ESTEE LAUDER CO INC | | | 2 | 1FE | 5,399,482 | 97.4370 | 5,481,806 | 5,626,000 | 5,403,715 | 0 | 4,234 | 0 | 0 | 3.150 | 3.710 | MS | 52,181 | 25,610 | 12/04/2018 | 03/15/2027 |
| 30219G-AF-5 | EXPRESS SCRIPTS HOLDING | | | 1 | 2FE | 3,457,212 | 100.4610 | 3,315,213 | 3,300,000 | 3,387,578 | 0 | (26,376) | 0 | 0 | 3.900 | 3.000 | FA | 48,620 | 128,700 | 04/12/2016 | 02/15/2022 |
| 30219G-AM-0 | EXPRESS SCRIPTS HOLDING | | | 2 | 2FE | 6,985,790 | 101.3530 | 7,094,710 | 7,000,000 | 6,989,168 | 0 | 1,218 | 0 | 0 | 4.500 | 4.520 | FA | 110,250 | 315,000 | 03/01/2016 | 02/25/2026 |
| 30219G-AQ-1 | EXPRESS SCRIPTS HOLDING | | | 2 | 2FE | 1,998,220 | 96.2480 | 1,924,960 | 2,000,000 | 1,998,817 | 0 | 240 | 0 | 0 | 3.000 | 3.010 | JJ | 27,667 | 60,000 | 06/29/2016 | 07/15/2023 |
| 30227M-AB-1 | EXTRACTION OIL & GAS INC | | | 2 | 4FE | 2,158,938 | 73.0000 | 1,642,500 | 2,250,000 | 2,163,412 | 0 | 4,474 | 0 | 0 | 5.625 | 6.300 | FA | 52,734 | 65,391 | 07/23/2018 | 02/01/2026 |
| 302445-AD-3 | FLIR SYSTEMS INC | | | 2 | 2FE | 3,622,015 | 98.5930 | 3,509,911 | 3,560,000 | 3,601,045 | 0 | (16,538) | 0 | 0 | 3.125 | 2.620 | JD | 4,944 | 111,250 | 09/19/2017 | 06/15/2021 |
| 302491-AQ-8 | FMC CORP., MAKE WHOLE SR UNSECURED | | | 1 | 2FE | 4,373,220 | 101.1180 | 4,044,720 | 4,000,000 | 4,045,777 | 0 | (46,122) | 0 | 0 | 5.200 | 3.960 | JD | 9,244 | 208,000 | 11/22/2010 | 12/15/2019 |
| 302491-AR-6 | FMC CORP., M/W SR UNSECURED | | | 2 | 2FE | 995,750 | 100.5540 | 1,005,540 | 1,000,000 | 998,564 | 0 | 429 | 0 | 0 | 3.950 | 4.000 | FA | 16,458 | 39,500 | 11/17/2011 | 02/01/2022 |
| 302491-AS-4 | FMC CORP,MW@20 | | | 2 | 2FE | 2,073,260 | 99.9470 | 1,998,940 | 2,000,000 | 2,041,129 | 0 | (7,636) | 0 | 0 | 4.100 | 3.630 | FA | 34,167 | 82,000 | 07/02/2014 | 02/01/2024 |
| 302508-AM-8 | FMR CORP. P/P, M/W, NOTES, 144A | | | 1 | 1FE | 11,881,851 | 101.8760 | 10,951,670 | 10,750,000 | 10,799,464 | 0 | (104,092) | 0 | 0 | 7.490 | 6.410 | JD | 35,786 | 805,175 | 01/31/2007 | 06/15/2019 |
| 302508-AQ-9 | FMR CORP., P/P, 144A, M/W BOND | | | 1 | 1FE | 6,473,097 | 130.4570 | 7,961,791 | 6,103,000 | 6,323,318 | 0 | (14,264) | 0 | 0 | 7.570 | 7.050 | JD | 20,533 | 461,997 | 03/12/2002 | 06/15/2029 |
| 30251B-AA-6 | FMR LLC, 144A M/W SR UNSECURED | | | 1 | 1FE | 10,365,061 | 105.1030 | 10,410,452 | 9,905,000 | 10,087,441 | 0 | (59,793) | 0 | 0 | 5.350 | 4.600 | MN | 67,712 | 529,918 | 04/14/2014 | 11/15/2021 |
| 30264D-AA-7 | FS ENERGY & POWER FUND | | | 2 | 3FE | 2,117,712 | 95.0000 | 2,035,850 | 2,143,000 | 2,119,341 | 0 | 1,628 | 0 | 0 | 7.500 | 7.780 | FA | 60,272 | 0 | 09/04/2018 | 08/15/2023 |
| 307000-AA-7 | FAMILY DOLLAR STORES INC,M/W SR UNSECUD | | | 1 | 2FE | 7,075,320 | 101.7500 | 7,224,250 | 7,100,000 | 7,094,239 | 0 | 2,538 | 0 | 0 | 5.000 | 5.040 | FA | 147,917 | 355,000 | 10/25/2011 | 02/01/2021 |
| 31331F-AX-9 | FEDERAL EXPRESS CORP., P/T CERT, SRS 981 | | | | 2FE | 1,783,635 | 104.2500 | 1,831,601 | 1,756,931 | 1,762,057 | 0 | (3,135) | 0 | 0 | 6.720 | 6.520 | JJ | 54,441 | 118,066 | 05/10/2002 | 01/15/2022 |
| 31331F-AY-7 | FEDERAL EXPRESS CORP P/T CERT SRS 981B | | | | 2FE | 502,096 | 100.7500 | 492,373 | 488,708 | 488,776 | 0 | (4,750) | 0 | 0 | 6.845 | 6.440 | JJ | 15,425 | 33,452 | 10/01/2004 | 01/15/2019 |
| 313747-AS-6 | FEDERAL REALTY INVS TRUST,M/W SR UNSECUR | | | 2 | 1FE | 987,430 | 98.4500 | 984,500 | 1,000,000 | 995,057 | 0 | 1,284 | 0 | 0 | 3.000 | 3.140 | FA | 12,500 | 30,000 | 07/16/2012 | 08/01/2022 |
| 31428X-AX-4 | FEDEX CORP, MW@15 | | | 1 | 2FE | 5,888,157 | 102.2000 | 5,815,180 | 5,690,000 | 5,866,570 | 0 | (7,992) | 0 | 0 | 4.900 | 4.610 | JJ | 128,562 | 278,810 | 02/24/2016 | 01/15/2034 |
| 31428X-AZ-9 | FEDEX CORP, MW@15 | | | 1 | 2FE | 998,190 | 99.1000 | 991,000 | 1,000,000 | 999,597 | 0 | 364 | 0 | 0 | 2.300 | 2.330 | FA | 9,583 | 23,000 | 01/06/2015 | 02/01/2020 |
| 31428X-BF-2 | FEDEX CORP | | | 2 | 2FE | 1,910,880 | 94.9310 | 1,898,620 | 2,000,000 | 1,916,528 | 0 | 5,648 | 0 | 0 | 3.250 | 3.910 | AO | 16,250 | 32,500 | 06/06/2018 | 04/01/2026 |
| 31428X-BR-6 | FEDEX CORP | | | 2 | 2FE | 2,293,100 | 99.3440 | 2,284,912 | 2,300,000 | 2,293,207 | 0 | 107 | 0 | 0 | 4.200 | 4.230 | AO | 19,857 | 0 | 10/26/2018 | 10/17/2028 |
| 31428X-BR-6 | FEDEX CORP | | | 2 | 2FE | 1,997,580 | 99.3440 | 1,986,880 | 2,000,000 | 1,997,621 | 0 | 41 | 0 | 0 | 4.200 | 4.210 | AO | 17,267 | 0 | 10/26/2018 | 10/17/2028 |
| 31677Q-BG-3 | FIFTH THIRD BANK, MW@ | | | 2 | 1FE | 999,250 | 97.6200 | 976,200 | 1,000,000 | 999,622 | 0 | 148 | 0 | 0 | 2.250 | 2.260 | JD | 1,063 | 22,500 | 06/09/2016 | 06/14/2021 |
| 31677Q-BM-0 | FIFTH THIRD BANK | | | 2 | 1FE | 2,000,000 | 101.3400 | 2,026,800 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.950 | 3.950 | JJ | 34,014 | 0 | 07/23/2018 | 07/28/2025 |
| 31740L-AA-1 | FINANCIAL & RISK US HOLD | | | 2 | 4FE | 2,235,438 | 96.5000 | 2,146,160 | 2,224,000 | 2,235,039 | 0 | (398) | 0 | 0 | 6.250 | 6.120 | MN | 34,750 | 0 | 10/01/2018 | 05/15/2026 |
| 318685-AA-2 | FIRST BANCSHARES INC | | | | 1FE | 2,000,000 | 100.3220 | 2,006,453 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.250 | 4.250 | JJ | 42,500 | 85,472 | 06/29/2017 | 07/01/2022 |
| 319383-AB-1 | FIRST BUSEY CORPORATION | | | | 2FE | 1,222,020 | 97.8850 | 1,174,620 | 1,200,000 | 1,216,305 | 0 | (4,459) | 0 | 0 | 3.750 | 3.320 | MN | 4,500 | 45,000 | 09/12/2017 | 05/25/2022 |
| 336130-AB-5 | FIRST QUALITY FINANCE CO | | | 2 | 4FE | 2,677,891 | 89.5000 | 2,450,510 | 2,738,000 | 2,680,311 | 0 | 2,419 | 0 | 0 | 5.000 | 5.380 | JJ | 68,450 | 87,866 | 09/07/2018 | 07/01/2025 |
| 33767D-AA-3 | FIRSTCASH INC | | | 2 | 3FE | 2,226,605 | 96.2500 | 2,104,988 | 2,187,000 | 2,215,127 | 0 | (7,395) | 0 | 0 | 5.375 | 4.960 | JD | 9,796 | 117,551 | 05/31/2017 | 06/01/2024 |
| 337738-AM-0 | FISERV INC | | | 2 | 2FE | 3,977,126 | 99.3110 | 3,964,495 | 3,992,000 | 3,978,589 | 0 | 1,464 | 0 | 0 | 3.500 | 3.590 | AO | 34,930 | 69,860 | 08/08/2018 | 10/01/2022 |
| 337738-AP-3 | FISERV INC | | | 2 | 2FE | 1,105,343 | 99.1090 | 1,095,154 | 1,105,000 | 1,105,343 | 0 | 0 | 0 | 0 | 3.850 | 3.840 | JD | 3,545 | 21,271 | 08/10/2018 | 06/01/2025 |
| 337738-AQ-1 | FISERV INC | | | 2 | 2FE | 1,999,080 | 100.6230 | 2,012,460 | 2,000,000 | 1,999,114 | 0 | 34 | 0 | 0 | 3.800 | 3.810 | AO | 19,000 | 0 | 09/20/2018 | 10/01/2023 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC | | | | 2FE | 3,000,000 | 80.8750 | 2,426,278 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.125 | 4.120 | MS | 31,281 | 123,750 | 07/12/2016 | 03/31/2038 |
| 340711-AT-7 | FLORIDA GAS TRANSMISSION,MW@40 BULLET | | | 1 | 2FE | 2,442,953 | 102.9500 | 2,273,136 | 2,208,000 | 2,267,577 | 0 | (36,991) | 0 | 0 | 5.450 | 3.630 | JJ | 55,488 | 120,336 | 11/20/2013 | 07/15/2020 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 340711-AV-2 | FLORIDA GAS TRANSMISSION,144A SR UNSECUR | | | 2 | 2FE | 7,693,362 | 100.6480 | 7,578,794 | 7,530,000 | 7,605,672 | 0 | (21,285) | 0 | 0 | 3.875 | 3.540 | JJ | 134,546 | 291,788 | 12/08/2014 | 07/15/2022 |
| 340711-AW-0 | FLORIDA GAS TRANSMISSION, MW@35 | | | 2 | 2FE | 3,994,600 | 102.0860 | 4,083,440 | 4,000,000 | 3,996,231 | 0 | 488 | 0 | 0 | 4.350 | 4.360 | JJ | 80,233 | 174,000 | 07/21/2015 | 07/15/2025 |
| 341081-EQ-6 | FLORIDA POWER & LIGHT COMPANY,1ST MORT | | | 1 | 1FE | 2,989,110 | 117.6950 | 3,530,850 | 3,000,000 | 2,992,405 | 0 | 307 | 0 | 0 | 5.625 | 5.650 | AO | 42,188 | 168,750 | 04/01/2003 | 04/01/2034 |
| 341081-ET-0 | FLORIDA PWR & LT, M/W 1ST MORTGE | | | | 1FE | 5,835,522 | 109.5490 | 6,545,553 | 5,975,000 | 5,875,389 | 0 | 3,730 | 0 | 0 | 4.950 | 5.090 | JD | 24,647 | 295,763 | 10/19/2010 | 06/01/2035 |
| 341081-EU-7 | FLORIDA POWER & LIGHT,M/W 1ST MTGE | | | 1 | 1FE | 995,330 | 113.1510 | 1,131,510 | 1,000,000 | 996,521 | 0 | 126 | 0 | 0 | 5.400 | 5.430 | MS | 18,000 | 54,000 | 09/19/2005 | 09/01/2035 |
| 341081-EV-5 | FLORIDA POWER & LIGHT CO., M/W BOND | | | 1 | 1FE | 992,880 | 118.2560 | 1,182,560 | 1,000,000 | 994,518 | 0 | 170 | 0 | 0 | 5.650 | 5.690 | FA | 23,542 | 56,500 | 01/11/2006 | 02/01/2037 |
| 341081-EX-1 | FLORIDA POWER & LIGHT CO | | | 1 | 1FE | 5,003,935 | 123.7100 | 5,566,950 | 4,500,000 | 4,899,488 | 0 | (13,881) | 0 | 0 | 6.200 | 5.390 | JD | 23,250 | 279,000 | 09/16/2010 | 06/01/2036 |
| 341081-FD-4 | FLORIDA POWER & LIGHT 1ST MORTGAGE | | | 2 | 1FE | 3,514,220 | 115.7870 | 4,052,545 | 3,500,000 | 3,511,964 | 0 | (297) | 0 | 0 | 5.250 | 5.220 | FA | 76,563 | 183,750 | 12/06/2010 | 02/01/2041 |
| 341099-CB-3 | DUKE ENERGY FLORIDA LLC | | | 1 | 1FE | 2,229,384 | 121.0680 | 2,548,481 | 2,105,000 | 2,200,378 | 0 | (4,377) | 0 | 0 | 5.900 | 5.430 | MS | 41,398 | 124,195 | 01/05/2011 | 03/01/2033 |
| 341099-CL-1 | DUKE ENERGY FLORIDA LLC | | | 1 | 1FE | 3,621,780 | 127.6500 | 3,829,500 | 3,000,000 | 3,516,141 | 0 | (15,401) | 0 | 0 | 6.400 | 5.000 | JD | 8,533 | 192,000 | 11/04/2010 | 06/15/2038 |
| 343412-AC-6 | FLUOR CORP, MW@20 | | | 2 | 2FE | 3,956,760 | 97.5290 | 3,901,160 | 4,000,000 | 3,972,578 | 0 | 4,056 | 0 | 0 | 3.500 | 3.620 | JD | 6,222 | 140,000 | 11/18/2014 | 12/15/2024 |
| 343498-AA-9 | FLOWERS FOODS INC, M/W SR UNSECURED | | | 2 | 2FE | 9,425,542 | 100.8220 | 9,094,144 | 9,020,000 | 9,198,388 | 0 | (55,467) | 0 | 0 | 4.375 | 3.660 | AO | 98,656 | 394,625 | 09/22/2014 | 04/01/2022 |
| 344868-AA-2 | FOOTBALL TRUST V,144A M/W PASS THRU CTFS | | | 1 | 1FE | 1,976,048 | 102.8930 | 2,033,215 | 1,976,048 | 1,976,048 | 0 | 0 | 0 | 0 | 5.350 | 5.350 | OCT | 25,842 | 153,403 | 04/08/2010 | 10/05/2020 |
| 345397-VU-4 | FORD MOTOR CREDIT CO LLC, SR UNSECURED | | | | 2FE | 1,958,000 | 102.5570 | 2,008,066 | 1,958,000 | 1,958,000 | 0 | 0 | 0 | 0 | 5.875 | 5.870 | FA | 47,611 | 115,033 | 07/27/2011 | 08/02/2021 |
| 345397-XU-2 | FORD MOTOR CREDIT CO LLC | | | | 2FE | 3,000,000 | 90.1510 | 2,704,530 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.389 | 4.380 | JJ | 63,275 | 131,670 | 01/05/2016 | 01/08/2026 |
| 345397-XW-8 | FORD MOTOR CREDIT CO LLC | | | | 2FE | 6,513,230 | 97.0310 | 6,307,015 | 6,500,000 | 6,507,114 | 0 | (3,053) | 0 | 0 | 3.336 | 3.280 | MS | 62,040 | 216,840 | 12/01/2016 | 03/18/2021 |
| 34959J-AG-3 | FORTIVE CORPORATION | | | 2 | 2FE | 2,803,470 | 94.3080 | 2,829,240 | 3,000,000 | 2,804,538 | 0 | 1,068 | 0 | 0 | 3.150 | 4.170 | JD | 4,200 | 47,250 | 12/12/2018 | 06/15/2026 |
| 34959J-AG-3 | FORTIVE CORPORATION | | | 2 | 2FE | 3,713,840 | 94.3080 | 3,772,320 | 4,000,000 | 3,718,943 | 0 | 5,103 | 0 | 0 | 3.150 | 4.260 | JD | 5,600 | 63,000 | 12/12/2018 | 06/15/2026 |
| 34984V-AB-6 | FORUM ENERGY TECHNOLOGIE, MW@50 | | | 2 | 4FE | 1,466,378 | 88.0000 | 1,391,280 | 1,581,000 | 1,515,415 | 0 | 20,588 | 0 | 0 | 6.250 | 7.960 | AO | 24,703 | 98,813 | 06/23/2016 | 10/01/2021 |
| 354613-AJ-0 | FRANKLIN RESOURCES INC, M/W SR UNSECURED | | | 1 | 1FE | 14,465,743 | 97.9520 | 13,935,631 | 14,227,000 | 14,329,583 | 0 | (26,121) | 0 | 0 | 2.800 | 2.590 | MS | 117,294 | 398,356 | 04/16/2015 | 09/15/2022 |
| 354613-AK-7 | FRANKLIN RESOURCES INC, MW@15 | | | 1 | 1FE | 2,493,530 | 95.1860 | 2,474,836 | 2,600,000 | 2,526,854 | 0 | 10,363 | 0 | 0 | 2.850 | 3.350 | MS | 18,731 | 74,100 | 08/26/2015 | 03/30/2025 |
| 35671D-AZ-8 | FREEPORT-MCMORAN INC | | | 2 | 3FE | 1,159,340 | 92.5000 | 1,094,275 | 1,183,000 | 1,162,487 | 0 | 3,147 | 0 | 0 | 3.875 | 4.330 | MS | 13,498 | 22,921 | 04/12/2018 | 03/15/2023 |
| 35671D-BG-9 | FREEPORT-MCMORAN C & G,MW | | | 1 | 3FE | 7,872,652 | 97.7500 | 7,722,250 | 7,900,000 | 7,894,411 | 0 | 4,450 | 0 | 0 | 3.100 | 3.150 | MS | 72,109 | 244,900 | 05/31/2013 | 03/15/2020 |
| 35671D-BJ-3 | FREEPORT-MCMORAN INC | | | 2 | 3FE | 488,310 | 78.7500 | 387,450 | 492,000 | 488,479 | 0 | 163 | 0 | 0 | 5.400 | 5.460 | MN | 3,469 | 26,568 | 12/18/2017 | 11/14/2034 |
| 35671D-BL-8 | FREEPORT-MCMORAN INC | | | 2 | 3FE | 3,517,500 | 92.2500 | 3,228,750 | 3,500,000 | 3,514,942 | 0 | (2,259) | 0 | 0 | 4.550 | 4.460 | MN | 20,791 | 159,250 | 11/03/2017 | 11/14/2024 |
| 35802X-AJ-2 | FRESENIUS MED CARE II | | | 2 | 2FE | 10,810,415 | 101.8300 | 10,183,000 | 10,000,000 | 10,686,323 | 0 | (108,169) | 0 | 0 | 4.750 | 3.380 | AO | 100,278 | 475,000 | 02/05/2018 | 10/15/2024 |
| 35905A-AA-7 | FRONTDOOR INC | | | 2 | 4FE | 1,763,308 | 95.0000 | 1,644,450 | 1,731,000 | 1,761,948 | 0 | (1,359) | 0 | 0 | 6.750 | 6.360 | FA | 43,491 | 0 | 09/24/2018 | 08/15/2026 |
| 35906A-BA-5 | FRONTIER COMMUNICATIONS | | | 2 | 4FE | 1,484,325 | 87.5000 | 1,417,500 | 1,620,000 | 1,486,079 | 0 | 1,754 | 0 | 0 | 8.500 | 10.130 | AO | 34,425 | 0 | 11/13/2018 | 04/01/2026 |
| 360271-AK-6 | FULTON FINANCIAL SUB NOTE CORPORATE | | | | 2FE | 5,003,000 | 99.3270 | 4,966,350 | 5,000,000 | 5,002,323 | 0 | (697) | 0 | 0 | 3.600 | 3.580 | MS | 52,500 | 180,000 | 05/12/2017 | 03/16/2022 |
| 361438-AB-0 | GAMCO INVESTORS INC., M/W SR UNSECURED | | | 1 | 3FE | 4,000,000 | 101.8510 | 4,074,040 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 5.875 | 5.870 | JD | 19,583 | 235,000 | 05/25/2011 | 06/01/2021 |
| 361448-AN-3 | GATX CORP, M/W SR UNSECURED | | | 1 | 2FE | 990,500 | 103.7880 | 1,037,880 | 1,000,000 | 996,196 | 0 | 988 | 0 | 0 | 4.750 | 4.870 | JD | 2,111 | 47,500 | 06/05/2012 | 06/15/2022 |
| 361448-AQ-6 | GATX CORP,M/W SR UNSECURED | | | 1 | 2FE | 3,971,860 | 100.0200 | 4,000,800 | 4,000,000 | 3,986,733 | 0 | 2,812 | 0 | 0 | 3.900 | 3.980 | MS | 39,433 | 156,000 | 03/15/2013 | 03/30/2023 |
| 361582-AD-1 | GEICO CORP., DEBENTURE | | | | 1FE | 5,881,890 | 115.6940 | 5,784,700 | 5,000,000 | 5,292,339 | 0 | (54,739) | 0 | 0 | 7.350 | 5.860 | JJ | 169,458 | 367,500 | 12/02/2002 | 07/15/2023 |
| 36158F-AB-6 | SWISS RE SOLUTIONS, MW+25BP | | | 1 | 1FE | 4,279,725 | 100.4410 | 4,519,845 | 4,500,000 | 4,496,524 | 0 | 20,271 | 0 | 0 | 6.450 | 6.920 | MS | 96,750 | 290,250 | 01/18/2001 | 03/01/2019 |
| 36159R-AG-8 | GEO GROUP INC/THE, MW@50 | | | 2 | 4FE | 2,243,969 | 90.0000 | 2,002,500 | 2,225,000 | 2,238,482 | 0 | (5,368) | 0 | 0 | 5.125 | 4.830 | AO | 28,508 | 114,031 | 01/04/2018 | 04/01/2023 |
| 361841-AH-2 | GLP CAPITAL LP / FIN II, MW@50 | | | 1 | 2FE | 5,587,556 | 98.9010 | 5,325,819 | 5,385,000 | 5,552,586 | 0 | (18,509) | 0 | 0 | 5.375 | 4.860 | AO | 61,105 | 289,444 | 02/14/2018 | 04/15/2026 |
| 362320-AT-0 | VERIZON COMMUNICATIONS, DEB. | | | | 2FE | 3,480,760 | 113.3070 | 3,399,210 | 3,000,000 | 3,113,730 | 0 | (34,998) | 0 | 0 | 8.750 | 7.240 | MN | 43,750 | 262,500 | 01/22/2001 | 11/01/2021 |
| 36804P-AF-3 | GATX CORPORATION, PASS THRU CERTS | | | | 2FE | 371,190 | 104.5000 | 387,894 | 371,190 | 371,190 | 0 | 0 | 0 | 0 | 5.697 | 5.690 | JJ | 10,515 | 21,147 | 03/17/2005 | 01/02/2025 |
| 369550-AR-9 | GENERAL DYNAMICS CORP,MW@15 | | | 2 | 1FE | 1,598,655 | 102.2080 | 1,533,120 | 1,500,000 | 1,534,551 | 0 | (14,392) | 0 | 0 | 3.875 | 2.830 | JJ | 26,802 | 58,125 | 04/16/2014 | 07/15/2021 |
| 369550-AU-2 | GENERAL DYNAMICS CORP,M/W SR UNSECURED | | | 2 | 1FE | 2,919,990 | 97.5680 | 2,927,040 | 3,000,000 | 2,961,393 | 0 | 9,286 | 0 | 0 | 2.250 | 2.590 | MN | 8,625 | 67,500 | 09/16/2014 | 11/15/2022 |
| 369550-BG-2 | GENERAL DYNAMICS CORP | | | 2 | 1FE | 4,938,700 | 99.5910 | 4,979,550 | 5,000,000 | 4,943,680 | 0 | 4,980 | 0 | 0 | 3.500 | 3.700 | MN | 22,361 | 89,444 | 05/08/2018 | 05/15/2025 |
| 36962G-4D-3 | GENERAL ELEC CAP CORP, BULLET | | | | 2FE | 3,934,623 | 101.0770 | 3,335,541 | 3,300,000 | 3,370,850 | 0 | (115,971) | 0 | 0 | 6.000 | 2.370 | FA | 79,200 | 198,000 | 11/20/2013 | 08/07/2019 |
| 36962G-4J-0 | GENERAL ELEC CAP CORP | | | | 2FE | 3,907,348 | 101.1780 | 3,440,052 | 3,400,000 | 3,492,417 | 0 | (88,176) | 0 | 0 | 5.500 | 2.770 | JJ | 89,864 | 187,000 | 01/08/2014 | 01/08/2020 |
| 36962G-6P-4 | GENERAL ELECTRIC CAPITAL CORP,MW@15 | | | 1 | 2FE | 999,220 | 98.2540 | 982,540 | 1,000,000 | 999,888 | 0 | 116 | 0 | 0 | 2.100 | 2.110 | JD | 1,167 | 21,000 | 12/05/2012 | 12/11/2019 |
| 36962G-6S-8 | GENERAL ELEC CAP CORP,SR UNSECURED | | | | 2FE | 1,996,240 | 93.3110 | 1,866,220 | 2,000,000 | 1,998,348 | 0 | 380 | 0 | 0 | 3.100 | 3.120 | JJ | 29,622 | 62,000 | 01/03/2013 | 01/09/2023 |
| 36962G-7M-0 | GENERAL ELEC CAP CORP | | | 2 | 2FE | 1,998,780 | 98.5440 | 1,970,880 | 2,000,000 | 1,999,740 | 0 | 249 | 0 | 0 | 2.200 | 2.210 | JJ | 21,022 | 44,000 | 01/06/2015 | 01/09/2020 |
| 369668-AA-6 | GECC/LJ VP HOLDINGS LLC,144A SR UNSECURE | | | | 2FE | 1,997,600 | 99.4470 | 1,988,940 | 2,000,000 | 1,999,818 | 0 | 381 | 0 | 0 | 3.800 | 3.810 | JD | 2,744 | 76,000 | 04/25/2012 | 06/18/2019 |
| 370334-BM-5 | GENERAL MILLS, INC., CALLABLE SR UNSECUR | | | 2 | 2FE | 7,556,513 | 99.1960 | 7,171,871 | 7,230,000 | 7,344,755 | 0 | (40,457) | 0 | 0 | 3.150 | 2.530 | JD | 10,122 | 227,745 | 07/22/2014 | 12/15/2021 |
| 370334-BM-5 | GENERAL MILLS, INC., CALLABLE SR UNSECUR | | | 2 | 2FE | 2,987,670 | 99.1960 | 2,975,880 | 3,000,000 | 2,995,970 | 0 | 1,280 | 0 | 0 | 3.150 | 3.190 | JD | 4,200 | 94,500 | 07/22/2014 | 12/15/2021 |
| 370334-CE-2 | GENERAL MILLS INC | | | 2 | 2FE | 997,830 | 99.4170 | 994,170 | 1,000,000 | 998,085 | 0 | 255 | 0 | 0 | 3.700 | 3.740 | AO | 7,606 | 18,500 | 04/03/2018 | 10/17/2023 |
| 37045V-AE-0 | GENERAL MOTORS CO | | | | 2FE | 4,315,800 | 100.2260 | 4,009,040 | 4,000,000 | 4,253,440 | 0 | (48,332) | 0 | 0 | 4.875 | 3.410 | AO | 48,208 | 195,000 | 09/12/2017 | 10/02/2023 |
| 37045X-AN-6 | GENERAL MOTORS FINL CO,MW@25 | | | 1 | 2FE | 1,599,000 | 99.9850 | 1,598,760 | 1,599,000 | 1,599,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | JJ | 26,583 | 55,965 | 07/07/2014 | 07/10/2019 |
| 37185L-AF-9 | GENESIS ENERGY LP,MW@50 CALLABLE | | | 2 | 4FE | 2,188,200 | 85.7500 | 1,989,400 | 2,320,000 | 2,191,308 | 0 | 3,108 | 0 | 0 | 5.625 | 6.150 | JD | 5,800 | 102,375 | 08/28/2018 | 06/15/2024 |
| 37185L-AG-7 | GENESIS ENERGY LP/GENESI, MW@50 | | | 2 | 4FE | 2,805,900 | 92.5000 | 2,590,000 | 2,800,000 | 2,802,578 | 0 | (987) | 0 | 0 | 6.000 | 5.950 | MN | 21,467 | 168,000 | 05/14/2015 | 05/15/2023 |
| 373298-BR-8 | GEORGIA PACIFIC CORP, NOTE, M/W | | | | 1FE | 2,891,888 | 133.7060 | 3,870,789 | 2,895,000 | 2,891,058 | 0 | (108) | 0 | 0 | 7.750 | 7.740 | MN | 28,669 | 224,363 | 05/13/2010 | 11/15/2029 |
| 37331N-AG-6 | GEORGIA-PACIFIC LLC | | | 2 | 1FE | 1,703,059 | 99.0970 | 1,709,423 | 1,725,000 | 1,703,950 | 0 | 891 | 0 | 0 | 3.163 | 3.610 | MN | 6,972 | 7,908 | 12/03/2018 | 11/15/2021 |
| 37331N-AH-4 | GEORGIA-PACIFIC LLC | | | 2 | 1FE | 6,532,245 | 99.7650 | 6,484,725 | 6,500,000 | 6,528,652 | 0 | (3,593) | 0 | 0 | 3.600 | 3.510 | MS | 78,000 | 189,000 | 04/26/2018 | 03/01/2025 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 373334-FS-5 | GEORGIA POWER COMPANY, SR NOTE | | | | 2FE | 3,313,786 | 109.2570 | 3,299,561 | 3,020,000 | 3,109,728 | 0 | (18,348) | 0 | 0 | 5.750 | 4.970 | AO | 36,659 | 173,650 | 06/17/2003 | 04/15/2023 |
| 373334-JP-7 | GEORGIA POWER COMPANY,MW@15 BULLET | | | 1 | 2FE | 2,328,522 | 100.7740 | 2,116,254 | 2,100,000 | 2,136,882 | 0 | (39,379) | 0 | 0 | 4.250 | 2.300 | JD | 7,438 | 89,250 | 11/21/2013 | 12/01/2019 |
| 373334-JS-1 | GEORGIA POWER CO., M/W SR UNSECURED | | | 1 | 2FE | 7,798,080 | 98.8750 | 7,910,000 | 8,000,000 | 7,827,977 | 0 | 4,306 | 0 | 0 | 4.750 | 4.910 | MS | 126,667 | 380,000 | 11/03/2010 | 09/01/2040 |
| 373334-JX-0 | GEORGIA POWER COMPANY,M/W SR UNSECURED | | | 1 | 2FE | 1,996,540 | 98.2390 | 1,964,780 | 2,000,000 | 1,998,725 | 0 | 355 | 0 | 0 | 2.850 | 2.870 | MN | 7,283 | 57,000 | 05/08/2012 | 05/15/2022 |
| 375558-AU-7 | GILEAD SCIENCES INC,MW@40 | | | 2 | 1FE | 7,778,110 | 103.2000 | 7,224,000 | 7,000,000 | 7,320,242 | 0 | (114,558) | 0 | 0 | 4.400 | 2.610 | JD | 25,667 | 308,000 | 02/04/2015 | 12/01/2021 |
| 375558-AX-1 | GILEAD SCIENCES INC, MW@20 | | | 2 | 1FE | 5,322,900 | 100.2970 | 5,014,850 | 5,000,000 | 5,300,519 | 0 | (6,611) | 0 | 0 | 4.800 | 4.390 | AO | 60,000 | 240,000 | 05/13/2015 | 04/01/2044 |
| 375558-AZ-6 | GILEAD SCIENCES INC, MW@20 | | | 2 | 1FE | 1,504,860 | 98.6790 | 1,480,185 | 1,500,000 | 1,503,148 | 0 | (471) | 0 | 0 | 3.500 | 3.460 | FA | 21,875 | 52,500 | 11/12/2014 | 02/01/2025 |
| 375558-BA-0 | GILEAD SCIENCES INC, MW@25 | | | 2 | 1FE | 5,260,900 | 96.1710 | 4,808,550 | 5,000,000 | 5,243,504 | 0 | (5,238) | 0 | 0 | 4.500 | 4.180 | FA | 93,750 | 225,000 | 04/30/2015 | 02/01/2045 |
| 375558-BF-9 | GILEAD SCIENCES INC, MW@25 | | | 2 | 1FE | 3,040,020 | 98.0200 | 2,940,600 | 3,000,000 | 3,029,535 | 0 | (3,701) | 0 | 0 | 3.650 | 3.480 | MS | 36,500 | 109,500 | 01/14/2016 | 03/01/2026 |
| 377316-AM-6 | GLATFELTER (PH) CO,MW@50 CALLABLE | | | 2 | 3FE | 2,644,488 | 99.1250 | 2,572,294 | 2,595,000 | 2,595,000 | 0 | (11,088) | 0 | 0 | 5.375 | 4.810 | AO | 29,446 | 139,481 | 11/17/2016 | 10/15/2020 |
| 377372-AH-0 | GLAXOSMITHKLINE CAP INC,SR UNSECURED | | | 1 | 1FE | 494,960 | 98.2940 | 491,470 | 500,000 | 497,698 | 0 | 506 | 0 | 0 | 2.800 | 2.910 | MS | 4,006 | 14,000 | 03/13/2013 | 03/18/2023 |
| 377372-AJ-6 | GLAXOSMITHKLINE CAP INC, MW@17.5 | | | 1 | 1FE | 5,946,646 | 100.3400 | 5,614,023 | 5,595,000 | 5,918,887 | 0 | (8,007) | 0 | 0 | 4.200 | 3.830 | MS | 67,233 | 234,990 | 04/27/2015 | 03/18/2043 |
| 377372-AL-1 | GLAXOSMITHKLINE CAP INC | | | | 1FE | 1,986,200 | 100.3810 | 2,007,620 | 2,000,000 | 1,987,791 | 0 | 1,591 | 0 | 0 | 3.375 | 3.520 | MN | 8,625 | 33,750 | 05/16/2018 | 05/15/2023 |
| 377372-AM-9 | GLAXOSMITHKLINE CAP INC | | | | 1FE | 4,976,090 | 100.6380 | 5,031,900 | 5,000,000 | 4,977,995 | 0 | 1,905 | 0 | 0 | 3.625 | 3.700 | MN | 23,160 | 90,625 | 05/10/2018 | 05/15/2025 |
| 38141E-A6-6 | GOLDMAN SACHS GROUP INC, SR NOTES | | | | 1FE | 3,301,560 | 103.5190 | 3,105,570 | 3,000,000 | 3,054,702 | 0 | (35,511) | 0 | 0 | 6.000 | 4.680 | JD | 8,000 | 180,000 | 10/27/2010 | 06/15/2020 |
| 38141G-GS-7 | GOLDMAN SACHSP INC., SR UNSECURED | | | | 1FE | 1,997,300 | 104.7030 | 2,094,060 | 2,000,000 | 1,999,005 | 0 | 289 | 0 | 0 | 5.750 | 5.760 | JJ | 50,153 | 115,000 | 01/19/2012 | 01/24/2022 |
| 38141G-VR-2 | GOLDMAN SACHS GROUP INC | | | | 2FE | 2,979,000 | 95.7620 | 2,872,860 | 3,000,000 | 2,984,760 | 0 | 1,888 | 0 | 0 | 4.250 | 4.330 | AO | 24,792 | 127,500 | 10/16/2015 | 10/21/2025 |
| 38141G-WQ-3 | GOLDMAN SACHS GROUP INC | | | 2 | 1FE | 3,000,000 | 93.7370 | 2,812,110 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.272 | 3.270 | MS | 25,085 | 98,160 | 09/26/2017 | 09/29/2025 |
| 38143U-8H-7 | GOLDMAN SACHS GROUP INC | | | 2 | 1FE | 1,995,380 | 94.5650 | 1,891,300 | 2,000,000 | 1,996,526 | 0 | 416 | 0 | 0 | 3.750 | 3.770 | FA | 26,250 | 75,000 | 02/22/2016 | 02/25/2026 |
| 38143Y-AC-7 | GOLDMAN SACHS GROUP/LP, M/W SUBNOTE | | | 1 | 2FE | 1,994,120 | 111.3010 | 2,226,020 | 2,000,000 | 1,995,335 | 0 | 143 | 0 | 0 | 6.450 | 6.470 | MN | 21,500 | 129,000 | 04/10/2006 | 05/01/2036 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC, MW@20 | | | 2 | 1FE | 2,992,230 | 92.3650 | 2,770,950 | 3,000,000 | 2,993,662 | 0 | 687 | 0 | 0 | 3.500 | 3.530 | MN | 13,125 | 105,000 | 11/10/2016 | 11/16/2026 |
| 38145X-AA-1 | GOLDMAN SACHS GROUP INC | | | | 1FE | 1,993,680 | 99.9370 | 1,998,740 | 2,000,000 | 1,999,892 | 0 | 1,330 | 0 | 0 | 2.625 | 2.690 | JJ | 22,021 | 52,500 | 01/28/2014 | 01/31/2019 |
| 38148F-AB-5 | GOLDMAN SACHS GROUP INC | | | | 1FE | 3,991,800 | 99.3680 | 3,974,720 | 4,000,000 | 3,998,598 | 0 | 1,690 | 0 | 0 | 2.550 | 2.590 | AO | 19,267 | 102,000 | 10/20/2014 | 10/23/2019 |
| 38148L-AA-4 | GOLDMAN SACHS GROUP INC | | | 2 | 1FE | 3,992,480 | 99.0220 | 3,960,880 | 4,000,000 | 3,998,003 | 0 | 1,479 | 0 | 0 | 2.600 | 2.630 | AO | 19,644 | 104,000 | 01/20/2015 | 04/23/2020 |
| 38148Y-AC-2 | GOLDMAN SACHS GROUP INC | | | 2 | 1FE | 3,000,000 | 97.1210 | 2,913,630 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 2.876 | 2.870 | AO | 14,620 | 86,280 | 10/24/2017 | 10/31/2022 |
| 38239J-AA-9 | GOODMAN US FIN THREE | | | 2 | 2FE | 3,855,714 | 95.1730 | 3,716,506 | 3,905,000 | 3,855,936 | 0 | 465 | 0 | 0 | 3.700 | 3.850 | MS | 42,543 | 107,300 | 10/04/2018 | 03/15/2028 |
| 38239J-AA-9 | GOODMAN US FIN THREE | | | 2 | 2FE | 924,980 | 95.1730 | 951,730 | 1,000,000 | 926,451 | 0 | 1,471 | 0 | 0 | 3.700 | 4.690 | MS | 10,894 | 0 | 10/04/2018 | 03/15/2028 |
| 38869P-AL-8 | GRAPHIC PACKAGING INTL, MW@50 | | | 2 | 3FE | 1,516,078 | 98.5000 | 1,479,470 | 1,502,000 | 1,509,233 | 0 | (1,774) | 0 | 0 | 4.875 | 4.720 | MN | 9,356 | 73,223 | 10/24/2014 | 11/15/2022 |
| 389375-AJ-5 | GRAY TELEVISION INC | | | 2 | 4FE | 404,250 | 93.2300 | 391,566 | 420,000 | 405,055 | 0 | 805 | 0 | 0 | 5.875 | 6.470 | JJ | 11,378 | 12,338 | 06/21/2018 | 07/15/2026 |
| 389375-AK-2 | GRAY TELEVISION INC | | | 2 | 4FE | 1,845,083 | 92.2000 | 1,797,900 | 1,950,000 | 1,853,342 | 0 | 8,260 | 0 | 0 | 5.125 | 6.150 | AO | 21,098 | 49,969 | 06/13/2018 | 10/15/2024 |
| 391164-AF-7 | EVERGY INC | | | 2 | 2FE | 3,709,461 | 104.2720 | 3,727,724 | 3,575,000 | 3,665,996 | 0 | (19,743) | 0 | 0 | 5.292 | 4.430 | JD | 8,408 | 189,189 | 04/16/2018 | 06/15/2022 |
| 39121J-A*-1 | GREAT RIVER ENERGY, 1ST MORT,SERIES 2009 | | | | 1 | 1,325,581 | 105.9950 | 1,405,059 | 1,325,581 | 1,325,581 | 0 | 0 | 0 | 0 | 5.810 | 5.810 | JJ | 38,508 | 77,016 | 09/02/2009 | 07/01/2021 |
| 39121J-AH-3 | GREAT RIVER ENERGY, 144A 1ST MTGE | | | 1 | 1FE | 3,158,195 | 103.0040 | 3,240,506 | 3,146,000 | 3,158,025 | 0 | (170) | 0 | 0 | 4.478 | 4.390 | JJ | 70,439 | 73,708 | 11/15/2018 | 07/01/2030 |
| 39138Q-AA-3 | GREAT-WEST LIFECO FIN 18 | | | 2 | 1FE | 9,364,070 | 101.7170 | 9,459,681 | 9,300,000 | 9,362,133 | 0 | (1,937) | 0 | 0 | 4.047 | 3.950 | MN | 46,001 | 188,186 | 09/17/2018 | 05/17/2028 |
| 39807U-AB-2 | GREYSTAR REAL ESTATE PAR | | | 2 | 4FE | 2,346,798 | 97.7500 | 2,282,463 | 2,335,000 | 2,344,484 | 0 | (2,104) | 0 | 0 | 5.750 | 5.630 | JD | 11,189 | 136,873 | 11/14/2017 | 12/01/2025 |
| 402479-CA-5 | GULF POWER CO, M/W SR UNSECURED | | | 1 | 1FE | 1,499,760 | 101.5630 | 1,523,445 | 1,500,000 | 1,499,963 | 0 | 27 | 0 | 0 | 4.750 | 4.750 | AO | 15,042 | 71,250 | 04/06/2010 | 04/15/2020 |
| 402479-CC-1 | GULF POWER COMPANY,M/W SR UNSECURED | | | 1 | 1FE | 1,996,260 | 100.1150 | 2,002,300 | 2,000,000 | 1,998,605 | 0 | 386 | 0 | 0 | 3.100 | 3.120 | MN | 7,922 | 62,000 | 05/15/2012 | 05/15/2022 |
| 402740-AD-6 | GULFSTREAM NATURAL GAS, MW@40 | | | 2 | 2FE | 4,754,211 | 103.1380 | 5,053,762 | 4,900,000 | 4,791,689 | 0 | 13,162 | 0 | 0 | 4.600 | 4.980 | MS | 66,368 | 225,400 | 01/05/2016 | 09/15/2025 |
| 404030-AH-1 | H&E EQUIPMENT SERVICES | | | 2 | 4FE | 4,322,638 | 91.7500 | 3,936,075 | 4,290,000 | 4,316,375 | 0 | (5,349) | 0 | 0 | 5.625 | 5.450 | MS | 80,438 | 166,530 | 08/16/2018 | 09/01/2025 |
| 404119-BR-9 | HCA INC, MW@50 | | | 1 | 3FE | 4,338,003 | 97.5000 | 4,216,875 | 4,325,000 | 4,337,794 | 0 | (209) | 0 | 0 | 5.375 | 5.310 | FA | 96,862 | 0 | 11/02/2018 | 02/01/2025 |
| 404119-BT-5 | HCA INC, MW@50 | | | 2 | 3FE | 3,898,438 | 99.2500 | 3,799,290 | 3,828,000 | 3,882,175 | 0 | (6,380) | 0 | 0 | 5.250 | 5.000 | JD | 8,932 | 200,970 | 03/11/2016 | 06/15/2026 |
| 404121-AC-9 | HCA INC | | | | 3FE | 2,233,906 | 102.5000 | 2,178,125 | 2,125,000 | 2,193,541 | 0 | (40,365) | 0 | 0 | 6.500 | 3.540 | FA | 52,181 | 69,063 | 04/23/2018 | 02/15/2020 |
| 40414L-AG-4 | HCP INC, M/W SR UNSECURED | | | 2 | 2FE | 1,977,760 | 97.5350 | 1,950,700 | 2,000,000 | 1,991,210 | 0 | 2,276 | 0 | 0 | 3.150 | 3.280 | FA | 26,250 | 63,000 | 07/18/2012 | 08/01/2022 |
| 40414L-AH-2 | HCP INC, MW@25 | | | 2 | 2FE | 2,006,200 | 99.2880 | 1,985,760 | 2,000,000 | 2,001,188 | 0 | (1,345) | 0 | 0 | 2.625 | 2.550 | FA | 21,875 | 52,500 | 02/11/2015 | 02/01/2020 |
| 40428H-PN-6 | HSBC USA INC | | | | 1FE | 1,998,780 | 99.3630 | 1,987,260 | 2,000,000 | 1,999,778 | 0 | 251 | 0 | 0 | 2.375 | 2.380 | MN | 6,333 | 47,500 | 11/05/2014 | 11/13/2019 |
| 40428H-PR-7 | HSBC USA INC | | | | 1FE | 2,997,060 | 98.9900 | 2,969,700 | 3,000,000 | 2,999,276 | 0 | 599 | 0 | 0 | 2.350 | 2.370 | MS | 22,717 | 70,500 | 02/26/2015 | 03/05/2020 |
| 404201-AE-7 | HSBC BANK USA NA, SUB NOTES | | | | 1FE | 999,450 | 102.4580 | 1,024,580 | 1,000,000 | 999,890 | 0 | 63 | 0 | 0 | 4.875 | 4.880 | FA | 17,198 | 48,750 | 08/17/2010 | 08/24/2020 |
| 40434C-AD-7 | HSBC USA INC | | | | 1FE | 995,740 | 98.4350 | 984,350 | 1,000,000 | 997,482 | 0 | 410 | 0 | 0 | 3.500 | 3.550 | JD | 778 | 35,097 | 06/16/2014 | 06/23/2024 |
| 40573L-AQ-9 | HALFMOON PARENT INC | | | 2 | 2FE | 4,003,420 | 99.8590 | 3,994,360 | 4,000,000 | 4,003,438 | 0 | 18 | 0 | 0 | 4.125 | 4.100 | MN | 47,667 | 0 | 09/06/2018 | 11/15/2025 |
| 406216-AZ-4 | HALLIBURTON COMPANY, CALLABLE SR UNSEC | | | 2 | 2FE | 1,993,400 | 99.9190 | 1,998,380 | 2,000,000 | 1,997,881 | 0 | 693 | 0 | 0 | 3.250 | 3.280 | MN | 8,306 | 65,000 | 11/08/2011 | 11/15/2021 |
| 410867-AF-2 | HANOVER INSURANCE GROUP | | | 2 | 2FE | 3,642,029 | 100.1040 | 3,466,602 | 3,463,000 | 3,618,535 | 0 | (18,946) | 0 | 0 | 4.500 | 3.760 | AO | 32,899 | 155,835 | 09/28/2017 | 04/15/2026 |
| 412690-AF-6 | HARLAND CLARKE HOLDINGS | | | 2 | 4FE | 4,246,090 | 91.1250 | 3,891,038 | 4,270,000 | 4,238,876 | 0 | (4,136) | 41,632 | 0 | 8.375 | 8.240 | FA | 135,098 | 357,613 | 02/06/2017 | 08/15/2022 |
| 412822-AD-0 | HARLEY-DAVIDSON INC, MW@20 | | | 2 | 1FE | 1,988,980 | 95.5410 | 1,910,820 | 2,000,000 | 1,992,326 | 0 | 1,019 | 0 | 0 | 3.500 | 3.560 | JJ | 29,750 | 70,000 | 07/23/2015 | 07/28/2025 |
| 41283L-AD-7 | HARLEY-DAVIDSON FINL SER, MW@12.5 | | | 1 | 1FE | 4,956,519 | 99.1690 | 4,908,866 | 4,950,000 | 4,951,025 | 0 | (1,427) | 0 | 0 | 2.400 | 2.370 | MS | 34,980 | 118,800 | 11/13/2014 | 09/15/2019 |
| 41283L-AF-2 | HARLEY-DAVIDSON FINL SER, MW@10 | | | 2 | 1FE | 1,995,380 | 98.4560 | 1,969,120 | 2,000,000 | 1,998,890 | 0 | 941 | 0 | 0 | 2.150 | 2.190 | FA | 14,931 | 43,000 | 02/23/2015 | 02/26/2020 |
| 41283L-AK-1 | HARLEY-DAVIDSON FINL SER, MW@20 | | | 2 | 1FE | 1,997,760 | 98.2380 | 1,964,760 | 2,000,000 | 1,999,055 | 0 | 444 | 0 | 0 | 2.850 | 2.870 | JJ | 26,283 | 57,000 | 01/05/2016 | 01/15/2021 |
| 41283L-AN-5 | HARLEY-DAVIDSON FINL SER | | | 1 | 1FE | 4,998,600 | 98.1650 | 4,908,250 | 5,000,000 | 4,999,492 | 0 | 339 | 0 | 0 | 2.400 | 2.400 | JD | 5,333 | 120,000 | 03/07/2017 | 06/15/2020 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 41283L-AQ-8 | HARLEY-DAVIDSON FINL SER | | | 2 | 1FE | 1,996,820 | 95.4060 | 1,908,120 | 2,000,000 | 1,997,813 | 0 | 601 | 0 | 0 | 2.550 | 2.580 | JD | 3,117 | 51,000 | 06/06/2017 | 06/09/2022 |
| 413875-AE-5 | HARRIS CORP., DEB. | | | | 2FE | 1,351,216 | 114.2260 | 1,827,616 | 1,600,000 | 1,475,600 | 0 | 12,479 | 0 | 0 | 7.000 | 8.490 | JJ | 51,644 | 112,000 | 12/17/1999 | 01/15/2026 |
| 413875-AR-6 | HARRIS CORPORATION | | | 2 | 2FE | 2,449,350 | 98.0890 | 2,452,225 | 2,500,000 | 2,451,162 | 0 | 1,812 | 0 | 0 | 3.832 | 4.180 | AO | 17,031 | 47,900 | 09/26/2018 | 04/27/2025 |
| 418056-AT-4 | HASBRO INC,MW@15 | | | 2 | 2FE | 7,258,749 | 98.5060 | 7,073,716 | 7,181,000 | 7,208,834 | 0 | (11,975) | 0 | 0 | 3.150 | 2.960 | MN | 28,904 | 226,202 | 08/18/2014 | 05/15/2021 |
| 42217K-AY-2 | HEALTH CARE REIT INC, SR UNSECURED | | | 2 | 2FE | 1,993,880 | 100.0280 | 2,000,560 | 2,000,000 | 1,999,751 | 0 | 978 | 0 | 0 | 4.125 | 4.170 | AO | 20,625 | 82,500 | 03/27/2012 | 04/01/2019 |
| 427866-AE-8 | HERSHEY FOODS CORP., DEB. | | | | 1FE | 5,926,200 | 112.4250 | 5,621,250 | 5,000,000 | 5,162,470 | 0 | (68,907) | 0 | 0 | 8.800 | 7.080 | FA | 166,222 | 440,000 | 11/22/2002 | 02/15/2021 |
| 427866-AL-2 | HERSHEY FOODS, DEBENTURE | | | | 1FE | 2,699,316 | 124.7780 | 2,831,213 | 2,269,000 | 2,498,014 | 0 | (20,099) | 0 | 0 | 7.200 | 5.690 | FA | 61,717 | 163,368 | 11/14/2005 | 08/15/2027 |
| 427866-AU-2 | HERSHEY COMPANY, MW@15 | | | 2 | 1FE | 5,045,720 | 98.4300 | 4,921,500 | 5,000,000 | 5,040,515 | 0 | (5,662) | 0 | 0 | 3.200 | 3.050 | FA | 57,778 | 160,000 | 11/09/2017 | 08/21/2025 |
| 427866-AX-6 | HERSHEY COMPANY | | | 2 | 1FE | 2,204,449 | 91.7190 | 2,132,467 | 2,325,000 | 2,221,142 | 0 | 11,982 | 0 | 0 | 2.300 | 2.950 | FA | 20,202 | 53,475 | 08/02/2017 | 08/15/2026 |
| 428291-AM-0 | HEXCEL CORP | | | 2 | 2FE | 510,785 | 102.6440 | 513,220 | 500,000 | 510,446 | 0 | (339) | 0 | 0 | 4.700 | 4.320 | FA | 8,878 | 0 | 09/27/2018 | 08/15/2025 |
| 428291-AN-8 | HEXCEL CORP | | | 2 | 2FE | 3,875,280 | 97.8060 | 3,912,240 | 4,000,000 | 3,877,860 | 0 | 2,580 | 0 | 0 | 3.950 | 4.400 | FA | 59,689 | 0 | 11/08/2018 | 02/15/2027 |
| 428291-AN-8 | HEXCEL CORP | | | 2 | 2FE | 1,926,540 | 97.8060 | 1,956,120 | 2,000,000 | 1,928,070 | 0 | 1,530 | 0 | 0 | 3.950 | 4.480 | FA | 29,844 | 0 | 11/08/2018 | 02/15/2027 |
| 428337-AA-7 | HI-CRUSH PARTNERS LP | | | 2 | 4FE | 2,423,846 | 73.5000 | 1,782,375 | 2,425,000 | 2,423,857 | 0 | 10 | 0 | 0 | 9.500 | 9.500 | FA | 95,990 | 0 | 08/14/2018 | 08/01/2026 |
| 431318-AN-4 | HILCORP ENERGY I/HILCORP,MW@50 CALLABLE | | | 2 | 3FE | 4,720,205 | 88.5000 | 4,258,620 | 4,812,000 | 4,732,548 | 0 | 8,339 | 0 | 0 | 5.000 | 5.320 | JD | 20,050 | 215,600 | 08/29/2018 | 12/01/2024 |
| 435765-AG-7 | HOLLY ENERGY PARTNERS LP, MW@50 | | | 2 | 4FE | 2,637,781 | 98.0000 | 2,526,440 | 2,578,000 | 2,616,184 | 0 | (9,411) | 0 | 0 | 6.000 | 5.530 | FA | 64,450 | 154,680 | 11/14/2016 | 08/01/2024 |
| 436106-AA-6 | HOLLYFRONTIER CORP | | | 2 | 2FE | 2,030,540 | 101.0910 | 2,021,820 | 2,000,000 | 2,023,783 | 0 | (2,678) | 0 | 0 | 5.875 | 5.660 | AO | 29,375 | 117,500 | 04/14/2016 | 04/01/2026 |
| 437076-AS-1 | THE HOME DEPOT, INC, M/W SR NOTE | | | 1 | 1FE | 1,626,900 | 120.1450 | 1,982,393 | 1,650,000 | 1,631,805 | 0 | 554 | 0 | 0 | 5.875 | 5.970 | JD | 4,039 | 96,938 | 12/14/2006 | 12/16/2036 |
| 437076-AZ-5 | HOME DEPOT, INC SR UNSECURED,CALLABLE | | | 2 | 1FE | 998,440 | 98.9660 | 989,660 | 1,000,000 | 999,284 | 0 | 157 | 0 | 0 | 2.700 | 2.710 | AO | 6,750 | 27,000 | 04/02/2013 | 04/01/2023 |
| 437076-BF-8 | HOME DEPOT INC, MW@15 | | | 2 | 1FE | 4,927,050 | 100.7170 | 5,035,850 | 5,000,000 | 4,931,865 | 0 | 1,345 | 0 | 0 | 4.400 | 4.480 | MS | 64,778 | 220,000 | 06/10/2015 | 03/15/2045 |
| 437076-BH-4 | HOME DEPOT INC, MW@25 | | | 2 | 1FE | 5,020,050 | 99.6600 | 4,983,000 | 5,000,000 | 5,018,550 | 0 | (371) | 0 | 0 | 4.250 | 4.220 | AO | 53,125 | 212,500 | 05/29/2015 | 04/01/2046 |
| 437076-BK-7 | HOME DEPOT INC | | | 2 | 1FE | 2,996,940 | 98.7290 | 2,961,870 | 3,000,000 | 2,997,309 | 0 | 369 | 0 | 0 | 3.350 | 3.360 | MS | 29,592 | 100,500 | 02/13/2018 | 09/15/2025 |
| 437076-BW-1 | HOME DEPOT INC | | | 2 | 1FE | 2,482,825 | 102.4260 | 2,560,650 | 2,500,000 | 2,482,923 | 0 | 98 | 0 | 0 | 3.900 | 3.980 | JD | 6,771 | 0 | 11/27/2018 | 12/06/2028 |
| 438516-BL-9 | HONEYWELL INTERNATIONAL, MW@15 | | | 2 | 1FE | 6,974,800 | 93.5320 | 6,547,240 | 7,000,000 | 6,979,742 | 0 | 2,310 | 0 | 0 | 2.500 | 2.540 | MN | 29,167 | 175,000 | 10/24/2016 | 11/01/2026 |
| 440327-AK-0 | HORACE MANN EDUCATORS CO, MW@35 | | | 2 | 2FE | 4,015,880 | 98.1140 | 3,924,560 | 4,000,000 | 4,011,557 | 0 | (1,473) | 0 | 0 | 4.500 | 4.440 | JD | 15,000 | 180,000 | 11/19/2015 | 12/01/2025 |
| 443510-AF-9 | HUBBELL, INC., M/W SR UNSECURED | | | 1 | 2FE | 5,717,612 | 99.7550 | 5,524,432 | 5,538,000 | 5,615,055 | 0 | (18,703) | 0 | 0 | 3.625 | 3.220 | MN | 25,652 | 200,753 | 01/08/2013 | 11/15/2022 |
| 443510-AF-9 | HUBBELL, INC., M/W SR UNSECURED | | | 1 | 2FE | 982,980 | 99.7550 | 997,550 | 1,000,000 | 993,646 | 0 | 1,496 | 0 | 0 | 3.625 | 3.800 | MN | 4,632 | 36,250 | 01/08/2013 | 11/15/2022 |
| 443510-AG-7 | HUBBELL INC, MW@30 | | | 2 | 2FE | 1,988,400 | 94.5360 | 1,890,720 | 2,000,000 | 1,991,292 | 0 | 1,056 | 0 | 0 | 3.350 | 3.410 | MS | 22,333 | 67,000 | 03/04/2016 | 03/01/2026 |
| 443510-AH-5 | HUBBELL INC | | | 2 | 2FE | 3,975,120 | 90.8290 | 3,633,160 | 4,000,000 | 3,978,184 | 0 | 2,172 | 0 | 0 | 3.150 | 3.220 | FA | 47,600 | 130,200 | 08/04/2017 | 08/15/2027 |
| 444454-AF-9 | HUGHES SATELLITE SYSTEMS | | | 1 | 4FE | 3,226,578 | 91.6250 | 3,035,536 | 3,313,000 | 3,225,999 | 0 | (610) | 105,870 | 0 | 6.625 | 6.530 | FA | 91,453 | 109,743 | 04/11/2018 | 08/01/2026 |
| 444859-BD-3 | HUMANA INC | | | 2 | 2FE | 3,126,000 | 99.9190 | 2,997,570 | 3,000,000 | 3,107,828 | 0 | (17,602) | 0 | 0 | 3.850 | 3.130 | AO | 28,875 | 115,500 | 12/15/2017 | 10/01/2024 |
| 444859-BJ-0 | HUMANA INC | | | 2 | 2FE | 998,300 | 97.2160 | 972,160 | 1,000,000 | 998,628 | 0 | 319 | 0 | 0 | 2.900 | 2.930 | JD | 1,289 | 28,517 | 12/14/2017 | 12/15/2022 |
| 445658-CD-7 | JB HUNT TRANSPRT SVCS, MW@20 | | | 2 | 2FE | 5,269,789 | 101.2440 | 5,188,755 | 5,125,000 | 5,220,787 | 0 | (17,426) | 0 | 0 | 3.850 | 3.430 | MS | 58,098 | 197,313 | 04/26/2017 | 03/15/2024 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUS | | | 2 | 2FE | 6,980,650 | 93.1430 | 6,520,010 | 7,000,000 | 6,981,528 | 0 | 898 | 0 | 0 | 3.483 | 3.510 | JD | 20,318 | 243,810 | 01/22/2018 | 12/01/2027 |
| 448579-AE-2 | HYATT HOTELS CORP, M/W SR UNSECURED | | | 2 | 2FE | 4,342,457 | 98.4380 | 4,257,444 | 4,325,000 | 4,335,230 | 0 | (2,195) | 0 | 0 | 3.375 | 3.310 | JJ | 67,308 | 145,969 | 02/13/2015 | 07/15/2023 |
| 448579-AE-2 | HYATT HOTELS CORP, M/W SR UNSECURED | | | 2 | 2FE | 2,912,760 | 98.4380 | 2,854,702 | 2,900,000 | 2,906,178 | 0 | (1,298) | 0 | 0 | 3.375 | 3.320 | JJ | 45,131 | 97,875 | 02/13/2015 | 07/15/2023 |
| 44891A-AK-3 | HYUNDAI CAPITAL AMERICA | | | 1 | 2FE | 1,740,720 | 87.3570 | 1,747,140 | 2,000,000 | 1,742,121 | 0 | 1,401 | 0 | 0 | 2.750 | 4.760 | MS | 14,361 | 0 | 12/11/2018 | 09/27/2026 |
| 44891A-AW-7 | HYUNDAI CAPITAL AMERICA | | | 1 | 2FE | 2,483,925 | 100.1150 | 2,502,875 | 2,500,000 | 2,484,091 | 0 | 166 | 0 | 0 | 4.125 | 4.280 | JD | 6,589 | 0 | 12/11/2018 | 06/08/2023 |
| 449230-AJ-3 | HYUNDAI CAPITAL AMERICA, MW@20 | | | 1 | 2FE | 5,057,000 | 99.9420 | 4,997,100 | 5,000,000 | 5,001,438 | 0 | (14,672) | 0 | 0 | 2.550 | 2.250 | FA | 51,354 | 127,500 | 01/29/2015 | 02/06/2019 |
| 45031U-BZ-3 | ISTAR INC | | | 2 | 3FE | 870,000 | 96.7500 | 841,725 | 870,000 | 870,000 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | AO | 13,050 | 52,200 | 03/08/2017 | 04/01/2022 |
| 45031U-CD-1 | ISTAR INC | | | 2 | 3FE | 2,470,184 | 93.4900 | 2,302,659 | 2,463,000 | 2,468,021 | 0 | (1,696) | 0 | 0 | 5.250 | 5.160 | MS | 38,074 | 127,512 | 09/14/2017 | 09/15/2022 |
| 450636-AC-9 | ITR CONCESSION CO LLC, MW@50 | | | 2 | 2FE | 5,000,000 | 96.8600 | 4,843,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.183 | 5.180 | JJ | 119,497 | 259,150 | 07/16/2015 | 07/15/2035 |
| 45138L-AT-0 | IDAHO POWER CO, M/W 1ST MTGE | | | 1 | 1FE | 4,168,771 | 123.8070 | 4,921,328 | 3,975,000 | 4,136,088 | 0 | (4,759) | 0 | 0 | 6.250 | 5.880 | AO | 52,448 | 248,438 | 01/25/2011 | 10/15/2037 |
| 45138L-AY-9 | IDAHO POWER CORP, M/W FIRST MTGE | | | 2 | 1FE | 1,497,450 | 105.9800 | 1,589,700 | 1,500,000 | 1,497,813 | 0 | 56 | 0 | 0 | 4.850 | 4.860 | FA | 27,483 | 72,750 | 08/25/2010 | 08/15/2040 |
| 45138L-AZ-6 | IDAHO POWER CORP, CALLABLE 1ST MTGE | | | 2 | 1FE | 5,900,990 | 98.7680 | 5,926,080 | 6,000,000 | 5,906,967 | 0 | 5,061 | 0 | 0 | 2.950 | 3.450 | AO | 44,250 | 29,500 | 10/24/2018 | 04/01/2022 |
| 45138L-BF-9 | IDAHO POWER CO | | | 2 | 1FE | 996,300 | 98.7060 | 987,060 | 1,000,000 | 996,334 | 0 | 34 | 0 | 0 | 4.200 | 4.220 | MS | 14,000 | 19,250 | 03/13/2018 | 03/01/2048 |
| 45167R-AE-4 | IDEX CORP., M/W SR UNSECURED | | | 2 | 2FE | 4,947,030 | 101.8430 | 5,092,150 | 5,000,000 | 4,987,280 | 0 | 6,040 | 0 | 0 | 4.500 | 4.630 | JD | 10,000 | 225,000 | 03/25/2011 | 12/15/2020 |
| 45167R-AF-1 | IDEX CORP, MW@35 CALLABLE | | | 2 | 2FE | 4,791,457 | 101.4670 | 4,541,663 | 4,476,000 | 4,584,882 | 0 | (37,849) | 0 | 0 | 4.200 | 3.250 | JD | 8,355 | 187,992 | 02/21/2013 | 12/15/2021 |
| 452308-AP-4 | ILLINOIS TOOL WORKS INC,MW@20 | | | 2 | 1FE | 2,058,680 | 100.9000 | 2,018,000 | 2,000,000 | 2,021,605 | 0 | (8,347) | 0 | 0 | 3.375 | 2.910 | MS | 19,875 | 67,500 | 04/21/2014 | 09/15/2021 |
| 452308-AR-0 | ILLINOIS TOOL WORKS INC, MW@15 | | | 2 | 1FE | 8,338,290 | 98.4370 | 7,874,960 | 8,000,000 | 8,309,135 | 0 | (8,372) | 0 | 0 | 3.900 | 3.650 | MS | 104,000 | 312,000 | 04/20/2015 | 09/01/2042 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC, MW@15 | | | 2 | 1FE | 3,688,750 | 92.9220 | 3,716,880 | 4,000,000 | 3,706,229 | 0 | 17,479 | 0 | 0 | 2.650 | 3.730 | MN | 13,544 | 79,500 | 11/14/2018 | 11/15/2026 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC, MW@15 | | | 2 | 1FE | 5,835,910 | 92.9220 | 5,672,888 | 6,105,000 | 5,841,241 | 0 | 4,359 | 0 | 0 | 2.650 | 3.260 | MN | 20,672 | 79,500 | 11/14/2018 | 11/15/2026 |
| 45332J-AA-0 | RACKSPACE HOSTIN | | | 2 | 4FE | 1,517,938 | 78.0000 | 1,162,200 | 1,490,000 | 1,516,029 | 0 | (1,909) | 0 | 0 | 8.625 | 8.090 | MN | 16,421 | 64,256 | 08/08/2018 | 11/15/2024 |
| 454889-AS-5 | INDIANA MICHIGAN POWER | | | 2 | 1FE | 5,580,531 | 100.5640 | 5,611,471 | 5,580,000 | 5,580,839 | 0 | 307 | 0 | 0 | 3.850 | 3.840 | MN | 27,451 | 115,173 | 07/27/2018 | 05/15/2028 |
| 455434-BP-4 | INDIANAPOLIS PWR & LIGHT,144A M/W 1ST MT | | | 2 | 1FE | 999,090 | 105.0730 | 1,050,730 | 1,000,000 | 999,184 | 0 | 19 | 0 | 0 | 4.875 | 4.880 | MN | 8,125 | 48,750 | 11/15/2011 | 11/01/2041 |
| 455434-BU-3 | INDIANAPOLIS PWR & LIGHT | | | 2 | 1FE | 3,997,560 | 102.3590 | 4,094,360 | 4,000,000 | 3,997,560 | 0 | 0 | 0 | 0 | 4.875 | 4.870 | MN | 25,458 | 0 | 11/06/2018 | 11/01/2048 |
| 45687A-AJ-1 | INGERSOLL-RAND GL HLD CO, MW@35 | | | 1 | 2FE | 3,195,960 | 102.4730 | 3,074,190 | 3,000,000 | 3,107,732 | 0 | (22,052) | 0 | 0 | 4.250 | 3.370 | JD | 5,667 | 127,500 | 10/07/2014 | 06/15/2023 |
| 45687A-AP-7 | INGERSOLL-RAND GL HLD CO | | | 2 | 2FE | 4,987,550 | 97.2940 | 4,864,700 | 5,000,000 | 4,988,398 | 0 | 848 | 0 | 0 | 3.750 | 3.770 | FA | 67,708 | 93,750 | 02/13/2018 | 08/21/2028 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 457153-AG-9 | INGRAM MICRO INC | | | 2 | 3FE | 4,578,131 | 97.2600 | 4,360,166 | 4,483,000 | 4,559,763 | 0 | (12,502) | 0 | 0 | 5.450 | 5.090 | JD | 10,859 | 228,410 | 06/18/2018 | 12/15/2024 |
| 457187-AB-8 | INGREDION INC, MW@25 | | | 2 | 2FE | 7,139,533 | 92.9850 | 6,932,032 | 7,455,000 | 7,153,292 | 0 | 13,302 | 0 | 0 | 3.200 | 3.800 | AO | 59,640 | 135,280 | 12/06/2018 | 10/01/2026 |
| 458140-AN-0 | INTEL CORP, MW@20 | | | 1 | 1FE | 3,913,270 | 102.4290 | 3,623,938 | 3,538,000 | 3,869,666 | 0 | (18,646) | 0 | 0 | 4.000 | 3.160 | JD | 6,290 | 141,520 | 08/19/2016 | 12/15/2032 |
| 458140-AS-9 | INTEL CORP, MW@25 | | | 2 | 1FE | 13,864,694 | 100.8730 | 13,837,758 | 13,718,000 | 13,833,174 | 0 | (20,378) | 0 | 0 | 3.700 | 3.540 | JJ | 214,306 | 148,000 | 12/11/2018 | 07/29/2025 |
| 45822P-AA-3 | INTEGRYS HOLDING INC | | | | 2FE | 1,518,075 | 101.3840 | 1,520,760 | 1,500,000 | 1,516,220 | 0 | (1,855) | 0 | 0 | 4.170 | 3.550 | MN | 10,425 | 31,275 | 10/10/2018 | 11/01/2020 |
| 45866F-AD-6 | INTERCONTINENTALEXCHANGE, MW@25 | | | 2 | 1FE | 18,108,493 | 100.3300 | 17,266,943 | 17,210,000 | 17,920,859 | 0 | (94,942) | 0 | 0 | 3.750 | 3.050 | JD | 53,781 | 645,375 | 05/18/2017 | 12/01/2025 |
| 459200-AG-6 | IBM CORP, DEB. | | | | 1FE | 7,444,525 | 104.4270 | 6,615,450 | 6,335,000 | 6,425,936 | 0 | (103,106) | 0 | 0 | 8.375 | 6.560 | MN | 88,426 | 530,556 | 12/03/2008 | 11/01/2019 |
| 459200-AM-3 | IBM, M/W, DEB | | | 1 | 1FE | 7,251,920 | 118.0550 | 8,263,850 | 7,000,000 | 7,112,738 | 0 | (13,014) | 0 | 0 | 7.000 | 6.680 | AO | 83,028 | 490,000 | 09/26/2002 | 10/30/2025 |
| 459200-HA-2 | IBM CORP., MAKE WHOLE NOTE | | | 1 | 1FE | 990,650 | 98.6470 | 986,470 | 1,000,000 | 997,062 | 0 | 979 | 0 | 0 | 2.900 | 3.000 | MN | 4,833 | 29,000 | 10/28/2011 | 11/01/2021 |
| 459200-HE-4 | IBM CORP, M/W SR UNSECURED | | | 1 | 1FE | 3,994,000 | 99.6450 | 3,985,800 | 4,000,000 | 3,999,661 | 0 | 896 | 0 | 0 | 1.875 | 1.890 | MN | 9,583 | 75,000 | 05/08/2012 | 05/15/2019 |
| 459200-HG-9 | IBM CORP,M/W SR UNSECURED | | | 1 | 1FE | 1,967,960 | 94.4040 | 1,888,080 | 2,000,000 | 1,987,764 | 0 | 3,258 | 0 | 0 | 1.875 | 2.050 | FA | 15,625 | 37,500 | 07/25/2012 | 08/01/2022 |
| 459200-HP-9 | IBM CORP, MW@12.5 | | | | 1FE | 3,059,850 | 98.9080 | 2,967,240 | 3,000,000 | 3,032,691 | 0 | (6,538) | 0 | 0 | 3.375 | 3.110 | FA | 42,188 | 101,250 | 08/12/2014 | 08/01/2023 |
| 459506-AC-5 | INT'L FLAVOR & FRAGRANCES SR UNSECURED | | | 2 | 2FE | 3,013,580 | 98.7350 | 2,962,050 | 3,000,000 | 3,006,197 | 0 | (1,394) | 0 | 0 | 3.200 | 3.140 | MN | 16,000 | 96,000 | 04/02/2013 | 05/01/2023 |
| 459745-GF-6 | INTL LEASE FINANCE CORP, SR UNSECURED | | | | 2FE | 3,031,600 | 107.5780 | 3,227,340 | 3,000,000 | 3,008,251 | 0 | (3,765) | 0 | 0 | 8.250 | 8.090 | JD | 11,000 | 247,500 | 12/07/2010 | 12/15/2020 |
| 459745-GK-5 | INTERNATIONAL LEASE CORP, SR UNSECURED | | | | 2FE | 770,000 | 111.1760 | 856,055 | 770,000 | 770,000 | 0 | 0 | 0 | 0 | 8.625 | 8.620 | JJ | 30,624 | 66,413 | 12/19/2011 | 01/15/2022 |
| 460146-CG-6 | INTL PAPER CO., CALLABLE SR UNSECURED | | | 2 | 2FE | 4,546,740 | 104.3220 | 4,343,968 | 4,164,000 | 4,329,347 | 0 | (53,986) | 0 | 0 | 4.750 | 3.290 | FA | 74,721 | 197,790 | 11/19/2014 | 02/15/2022 |
| 460690-BL-3 | INTERPUBLIC GROUP COS | | | 1 | 2FE | 1,988,960 | 99.9470 | 1,998,940 | 2,000,000 | 1,989,044 | 0 | 84 | 0 | 0 | 4.200 | 4.310 | AO | 17,733 | 0 | 12/13/2018 | 04/15/2024 |
| 461070-AL-8 | INTERSTATE POWER & LIGHT | | | 2 | 2FE | 3,990,920 | 97.4540 | 3,898,160 | 4,000,000 | 3,992,957 | 0 | 1,062 | 0 | 0 | 3.250 | 3.280 | JD | 10,833 | 130,000 | 03/02/2017 | 12/01/2024 |
| 461070-AM-6 | INTERSTATE POWER & LIGHT, MW@20 | | | 2 | 2FE | 5,645,435 | 96.8850 | 5,449,781 | 5,625,000 | 5,632,061 | 0 | (7,012) | 0 | 0 | 3.400 | 3.360 | FA | 72,250 | 144,500 | 10/11/2018 | 08/15/2025 |
| 46284V-AC-5 | IRON MOUNTAIN INC | | | 2 | 3FE | 5,520,218 | 87.2500 | 4,872,913 | 5,585,000 | 5,521,061 | 0 | 1,076 | 0 | 0 | 4.875 | 5.030 | MS | 80,168 | 246,031 | 09/07/2018 | 09/15/2027 |
| 465685-AK-1 | ITC HOLDINGS CORP, MW@30 | | | 2 | 2FE | 5,928,950 | 94.0880 | 5,645,280 | 6,000,000 | 5,933,803 | 0 | 4,004 | 0 | 0 | 3.250 | 3.410 | JD | 542 | 260,000 | 08/09/2018 | 06/30/2026 |
| 466112-AP-4 | JBS USA LLC/JBS USA FINA,MW@50 | | | 2 | 3FE | 974,361 | 98.5000 | 999,775 | 1,015,000 | 976,366 | 0 | 2,005 | 0 | 0 | 5.875 | 6.700 | JJ | 27,497 | 0 | 08/29/2018 | 07/15/2024 |
| 46625H-HS-2 | JP MORGAN CHASE & CO, SR UNSECURED | | | | 1FE | 1,562,475 | 101.8090 | 1,527,135 | 1,500,000 | 1,511,614 | 0 | (7,097) | 0 | 0 | 4.400 | 3.880 | JJ | 29,150 | 66,000 | 10/12/2010 | 07/22/2020 |
| 46625H-HS-2 | JP MORGAN CHASE & CO, SR UNSECURED | | | | 1FE | 1,562,475 | 101.8090 | 1,527,135 | 1,500,000 | 1,511,614 | 0 | (7,097) | 0 | 0 | 4.400 | 3.880 | JJ | 29,150 | 66,000 | 10/12/2010 | 07/22/2020 |
| 46625H-JC-5 | JPMORGAN CHASE & CO, SR UNSECURED | | | | 1FE | 995,200 | 102.3330 | 1,023,330 | 1,000,000 | 998,529 | 0 | 518 | 0 | 0 | 4.350 | 4.410 | FA | 16,433 | 43,500 | 10/19/2011 | 08/15/2021 |
| 46625H-JD-3 | JPMORGAN CHASE & CO., SR UNSECURED | | | | 1FE | 2,984,010 | 103.0390 | 3,091,170 | 3,000,000 | 2,994,318 | 0 | 1,691 | 0 | 0 | 4.500 | 4.560 | JJ | 58,875 | 135,000 | 01/13/2012 | 01/24/2022 |
| 46625H-JE-1 | JP MORGAN CHASE & CO, SR UNSECURED | | | | 1FE | 993,920 | 99.2060 | 992,060 | 1,000,000 | 997,496 | 0 | 621 | 0 | 0 | 3.250 | 3.320 | MS | 8,847 | 32,500 | 09/19/2012 | 09/23/2022 |
| 46625H-JH-4 | JPMORGAN & CHASE CO, SR UNSECURED | | | | 1FE | 999,920 | 98.5430 | 985,430 | 1,000,000 | 999,964 | 0 | 8 | 0 | 0 | 3.200 | 3.200 | JJ | 13,867 | 32,000 | 01/17/2013 | 01/25/2023 |
| 46625H-JJ-0 | JP MORGAN CHASE & CO.SUBORDINATED | | | | 1FE | 7,919,640 | 97.8130 | 7,825,040 | 8,000,000 | 7,961,612 | 0 | 8,064 | 0 | 0 | 3.375 | 3.490 | MN | 45,000 | 270,000 | 05/15/2013 | 05/01/2023 |
| 46625H-JX-9 | JPMORGAN CHASE & CO | | | | 1FE | 2,985,300 | 99.3340 | 2,980,020 | 3,000,000 | 2,991,450 | 0 | 1,416 | 0 | 0 | 3.625 | 3.680 | MN | 14,500 | 108,750 | 05/06/2014 | 05/13/2024 |
| 46625H-KC-3 | JPMORGAN CHASE & CO | | | 2 | 1FE | 3,001,900 | 95.2710 | 2,858,130 | 3,000,000 | 3,001,596 | 0 | (236) | 0 | 0 | 3.125 | 3.110 | JJ | 41,146 | 93,750 | 06/15/2017 | 01/23/2025 |
| 46625H-QJ-2 | JPMORGAN CHASE & CO | | | 2 | 1FE | 5,183,759 | 98.5900 | 5,087,244 | 5,160,000 | 5,173,606 | 0 | (6,269) | 0 | 0 | 2.550 | 2.410 | MS | 43,860 | 131,580 | 05/12/2017 | 03/01/2021 |
| 46625H-RX-0 | JPMORGAN CHASE & CO | | | 2 | 1FE | 998,270 | 93.0570 | 930,570 | 1,000,000 | 998,564 | 0 | 134 | 0 | 0 | 3.625 | 3.640 | JD | 3,021 | 36,250 | 11/10/2016 | 12/01/2027 |
| 466313-AF-0 | JABIL CIRCUIT INC., M/W SR NOTE | | | 1 | 2FE | 675,000 | 101.5000 | 685,125 | 675,000 | 675,000 | 0 | 0 | 0 | 0 | 5.625 | 5.620 | JD | 1,688 | 37,969 | 11/02/2010 | 12/15/2020 |
| 46647P-AM-8 | JPMORGAN CHASE & CO | | | 2 | 1FE | 4,999,760 | 94.6900 | 4,734,500 | 5,000,000 | 4,999,777 | 0 | 17 | 0 | 0 | 3.509 | 3.500 | JJ | 77,003 | 87,725 | 01/17/2018 | 01/23/2029 |
| 46647P-AR-7 | JPMORGAN CHASE & CO | | | 2 | 1FE | 500,000 | 98.0360 | 490,180 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.005 | 4.000 | AO | 3,783 | 10,013 | 04/16/2018 | 04/23/2029 |
| 46647P-AY-2 | JPMORGAN CHASE & CO | | | 2 | 1FE | 2,000,000 | 100.7960 | 2,015,920 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.023 | 4.020 | JD | 5,811 | 0 | 11/28/2018 | 12/05/2024 |
| 46849L-SN-2 | JACKSON NATL LIFE GLOBAL | | | | 1FE | 5,865,130 | 98.7190 | 5,656,599 | 5,730,000 | 5,795,471 | 0 | (32,799) | 0 | 0 | 2.600 | 1.990 | JD | 9,104 | 148,980 | 11/07/2016 | 12/09/2020 |
| 46849L-SW-2 | JACKSON NATL LIFE GLOBAL | | | | 1FE | 2,990,910 | 96.6790 | 2,900,370 | 3,000,000 | 2,993,536 | 0 | 1,749 | 0 | 0 | 2.500 | 2.560 | JD | 833 | 75,000 | 06/20/2017 | 06/27/2022 |
| 472319-AH-5 | JEFFERIES GROUP INC,M/W SR UNSECURED | | | 1 | 2FE | 4,846,840 | 106.4140 | 4,788,630 | 4,500,000 | 4,595,724 | 0 | (38,037) | 0 | 0 | 6.875 | 5.860 | AO | 65,313 | 309,375 | 02/28/2011 | 04/15/2021 |
| 476556-DA-0 | JERSEY CENTRAL PWR & LT, M/W SR NOTE | | | 1 | 2FE | 3,056,050 | 100.3050 | 3,009,150 | 3,000,000 | 3,000,637 | 0 | (7,476) | 0 | 0 | 7.350 | 7.080 | FA | 91,875 | 220,500 | 01/23/2009 | 02/01/2019 |
| 478111-AB-3 | JOHNS HOPKINS HEALTH SYS, MW@20 | | | 1 | 1FE | 1,006,780 | 98.0810 | 980,810 | 1,000,000 | 1,003,854 | 0 | (820) | 0 | 0 | 2.767 | 2.670 | MN | 3,536 | 27,670 | 04/10/2015 | 05/15/2023 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYS, MW@20 | | | 1 | 1FE | 9,045,400 | 96.5710 | 8,691,390 | 9,000,000 | 9,043,502 | 0 | (921) | 0 | 0 | 3.837 | 3.800 | MN | 44,126 | 345,330 | 11/09/2016 | 05/15/2046 |
| 478160-AF-1 | JOHNSON & JOHNSON, DEBENTURE | | | | 1FE | 12,701,573 | 116.3630 | 13,064,074 | 11,227,000 | 11,750,515 | 0 | (91,433) | 0 | 0 | 6.730 | 5.600 | MN | 96,546 | 755,577 | 10/20/2008 | 11/15/2023 |
| 478160-AJ-3 | JOHNSON & JOHNSON, DEB. | | | | 1FE | 7,196,802 | 129.5510 | 8,634,574 | 6,665,000 | 6,977,310 | 0 | (20,767) | 0 | 0 | 6.950 | 6.310 | MS | 154,406 | 463,218 | 08/18/2005 | 09/01/2029 |
| 478160-AV-6 | JOHNSON & JOHNSON, MW@10 | | | 1 | 1FE | 3,371,551 | 107.8720 | 3,251,262 | 3,014,000 | 3,344,411 | 0 | (9,738) | 0 | 0 | 4.500 | 3.750 | MS | 45,210 | 135,630 | 02/05/2016 | 09/01/2040 |
| 478160-AW-4 | JOHNSON & JOHNSON, M/W SR UNSEC | | | 1 | 1FE | 982,890 | 100.2500 | 1,002,500 | 1,000,000 | 996,779 | 0 | 1,855 | 0 | 0 | 2.950 | 3.150 | MS | 9,833 | 29,500 | 08/12/2010 | 09/01/2020 |
| 478165-AH-6 | JOHNSON (S.C.) & SON INC, MW@30 | | | 2 | 1FE | 2,106,740 | 108.3480 | 2,166,960 | 2,000,000 | 2,101,431 | 0 | (1,886) | 0 | 0 | 4.750 | 4.420 | AO | 20,056 | 95,000 | 12/23/2015 | 10/15/2046 |
| 478375-AD-0 | JOHNSON CONTROLS INTL PL | | | | 2FE | 2,402,612 | 102.0880 | 2,251,040 | 2,205,000 | 2,235,001 | 0 | (23,062) | 0 | 0 | 5.000 | 3.870 | MS | 27,869 | 110,250 | 08/27/2010 | 03/30/2020 |
| 478375-AE-8 | JOHNSON CONTROLS INTL PL | | | | 2FE | 3,972,000 | 101.9180 | 4,076,720 | 4,000,000 | 3,992,960 | 0 | 3,037 | 0 | 0 | 4.250 | 4.330 | MS | 56,667 | 170,000 | 02/02/2011 | 03/01/2021 |
| 480200-AA-5 | JONES LANG LASALLE INC,MW, SR UNSECURED | | | 2 | 2FE | 3,534,980 | 101.0140 | 3,535,490 | 3,500,000 | 3,514,688 | 0 | (3,669) | 0 | 0 | 4.400 | 4.270 | MN | 19,678 | 154,000 | 11/06/2012 | 11/15/2022 |
| 48128B-AB-7 | JPMORGAN CHASE & CO | | | 2 | 1FE | 3,545,375 | 97.4980 | 3,468,979 | 3,558,000 | 3,549,251 | 0 | 2,007 | 0 | 0 | 2.972 | 3.030 | JJ | 48,760 | 105,744 | 02/16/2017 | 01/15/2023 |
| 48250N-AA-3 | KFC HLD/PIZZA HUT/TACO, MW@50 | | | 2 | 4FE | 2,623,219 | 96.5000 | 2,509,000 | 2,600,000 | 2,618,859 | 0 | (4,359) | 0 | 0 | 5.000 | 4.760 | JD | 10,833 | 123,125 | 08/23/2018 | 06/01/2024 |
| 48305Q-AA-1 | KAISER FOUNDATION HOSPITAL,M/W SR UNSEC | | | 1 | 1FE | 3,501,208 | 101.6680 | 3,533,980 | 3,476,000 | 3,502,304 | 0 | (7,443) | 0 | 0 | 3.500 | 3.240 | AO | 30,415 | 121,660 | 01/04/2018 | 04/01/2022 |
| 48305Q-AC-7 | KAISER FOUNDATION HOSPIT | | | 2 | 1FE | 5,452,445 | 96.1400 | 5,296,353 | 5,509,000 | 5,457,984 | 0 | 4,920 | 0 | 0 | 3.150 | 3.270 | MN | 28,922 | 173,534 | 02/12/2018 | 05/01/2027 |
| 485134-BL-3 | KANSAS CITY P& L, M/W IST MORTGAGE | | | 1 | 1FE | 998,920 | 101.0250 | 1,010,250 | 1,000,000 | 999,964 | 0 | 139 | 0 | 0 | 7.150 | 7.160 | AO | 17,875 | 71,500 | 03/19/2009 | 04/01/2019 |
| 485170-AV-6 | KANSAS CITY SOUTHERN | | | 2 | 2FE | 1,892,070 | 97.8220 | 1,931,985 | 1,975,000 | 1,894,288 | 0 | 2,218 | 0 | 0 | 3.000 | 4.020 | MN | 7,571 | 29,625 | 11/09/2018 | 05/15/2023 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 485170-BA-1 | KANSAS CITY SOUTHERN, MW@25 | | | 2 | 2FE | 1,995,200 | 93.1990 | 1,863,980 | 2,000,000 | 1,996,328 | 0 | 432 | 0 | 0 | 3.125 | 3.150 | JD | 5,208 | 62,500 | 05/11/2016 | 06/01/2026 |
| 485260-BM-4 | KANSAS GAS & ELECTRIC CO, MW@15 | | | 2 | 1FE | 2,295,479 | 99.3370 | 2,046,342 | 2,060,000 | 2,283,953 | 0 | (5,411) | 0 | 0 | 4.300 | 3.630 | JJ | 40,845 | 88,580 | 10/18/2016 | 07/15/2044 |
| 487836-BD-9 | KELLOG CO., M/W SR UNSECURED | | | 1 | 2FE | 2,958,330 | 101.4350 | 3,043,050 | 3,000,000 | 2,990,446 | 0 | 4,596 | 0 | 0 | 4.000 | 4.170 | JD | 5,333 | 120,000 | 12/10/2010 | 12/15/2020 |
| 489170-AC-4 | KENNAMETAL INC, M/W SR UNSECURED | | | 2 | 2FE | 1,038,150 | 99.6520 | 996,520 | 1,000,000 | 1,013,845 | 0 | (4,505) | 0 | 0 | 3.875 | 3.360 | FA | 14,639 | 38,750 | 02/25/2013 | 02/15/2022 |
| 489170-AC-4 | KENNAMETAL INC, M/W SR UNSECURED | | | 2 | 2FE | 4,164,100 | 99.6520 | 3,986,080 | 4,000,000 | 4,055,937 | 0 | (18,294) | 0 | 0 | 3.875 | 3.350 | FA | 58,556 | 155,000 | 02/25/2013 | 02/15/2022 |
| 489399-AG-0 | KENNEDY-WILSON INC, MW@50 | | | 2 | 4FE | 3,365,338 | 93.5000 | 3,137,860 | 3,356,000 | 3,361,058 | 0 | (2,315) | 0 | 0 | 5.875 | 5.790 | AO | 49,291 | 197,165 | 09/06/2017 | 04/01/2024 |
| 491674-BE-6 | KENTUCKY UTILITIES, MW +15BP | | | 2 | 1FE | 2,919,369 | 100.2810 | 2,858,009 | 2,850,000 | 2,868,383 | 0 | (11,279) | 0 | 0 | 3.250 | 2.820 | MN | 15,438 | 92,625 | 02/20/2014 | 11/01/2020 |
| 491674-BK-2 | KENTUCKY UTILITIES CO, MW@20 | | | 2 | 1FE | 4,516,408 | 97.3820 | 4,322,787 | 4,439,000 | 4,501,813 | 0 | (10,590) | 0 | 0 | 3.300 | 3.050 | AO | 36,622 | 126,192 | 07/17/2018 | 10/01/2025 |
| 491674-BK-2 | KENTUCKY UTILITIES CO, MW@20 | | | 2 | 1FE | 2,998,710 | 97.3820 | 2,921,460 | 3,000,000 | 2,999,089 | 0 | 119 | 0 | 0 | 3.300 | 3.300 | AO | 24,750 | 99,000 | 07/17/2018 | 10/01/2025 |
| 49306S-AA-4 | KEY BANK NA | | | | 1FE | 5,014,386 | 99.5630 | 4,948,281 | 4,970,000 | 4,997,692 | 0 | (7,651) | 0 | 0 | 3.180 | 3.000 | MN | 17,122 | 158,046 | 02/10/2017 | 05/22/2022 |
| 49326E-EH-2 | KEYCORP | | | | 2FE | 1,998,680 | 101.5750 | 2,031,500 | 2,000,000 | 1,998,708 | 0 | 28 | 0 | 0 | 4.150 | 4.160 | AO | 14,294 | 0 | 10/22/2018 | 10/29/2025 |
| 49327M-2F-0 | KEY CORP. | | | | 1FE | 1,999,120 | 99.3860 | 1,987,720 | 2,000,000 | 1,999,829 | 0 | 175 | 0 | 0 | 2.500 | 2.500 | JD | 2,222 | 50,000 | 11/17/2014 | 12/15/2019 |
| 49327M-2G-8 | KEY BANK NA | | | | 1FE | 1,996,920 | 98.9380 | 1,978,760 | 2,000,000 | 1,999,244 | 0 | 610 | 0 | 0 | 2.250 | 2.280 | MS | 13,125 | 45,000 | 02/09/2015 | 03/16/2020 |
| 49327M-2K-9 | KEY BANK NA | | | | 1FE | 2,992,890 | 97.5820 | 2,927,460 | 3,000,000 | 2,995,173 | 0 | 664 | 0 | 0 | 3.300 | 3.320 | JD | 8,250 | 99,000 | 05/27/2015 | 06/01/2025 |
| 49327M-2Q-6 | KEY BANK NA | | | | 1FE | 2,983,090 | 98.0320 | 2,940,960 | 3,000,000 | 2,989,681 | 0 | 3,391 | 0 | 0 | 2.500 | 2.620 | MN | 8,125 | 75,000 | 01/20/2017 | 11/22/2021 |
| 49327M-2U-7 | KEY BANK NA | | | | 1FE | 999,820 | 99.8860 | 998,860 | 1,000,000 | 999,847 | 0 | 27 | 0 | 0 | 3.375 | 3.370 | MS | 10,688 | 16,875 | 02/28/2018 | 03/07/2023 |
| 49338C-AB-9 | KEYSPAN GAS EAST CORP | | | 2 | 1FE | 3,880,310 | 93.1060 | 3,724,240 | 4,000,000 | 3,892,740 | 0 | 12,063 | 0 | 0 | 2.742 | 3.140 | FA | 41,435 | 109,680 | 01/24/2018 | 08/15/2026 |
| 49338L-AB-9 | KEYSIGHT TECHNOLOGIES | | | 2 | 2FE | 2,085,100 | 102.0040 | 2,040,080 | 2,000,000 | 2,067,353 | 0 | (10,603) | 0 | 0 | 4.550 | 3.870 | AO | 15,419 | 91,000 | 04/17/2017 | 10/30/2024 |
| 49427R-AL-6 | KILROY REALTY LP, MW@35 | | | 2 | 2FE | 1,988,880 | 100.3510 | 2,007,020 | 2,000,000 | 1,992,032 | 0 | 992 | 0 | 0 | 4.375 | 4.440 | AO | 21,875 | 87,500 | 09/09/2015 | 10/01/2025 |
| 494368-AS-2 | KIMBERLY-CLARK CORPORATION, M/W, DEB | | | 1 | 1FE | 988,360 | 118.4760 | 1,184,760 | 1,000,000 | 993,731 | 0 | 500 | 0 | 0 | 6.375 | 6.460 | JJ | 31,875 | 63,750 | 05/21/2002 | 01/01/2028 |
| 494368-BE-2 | KIMBERLY - CLARK, M/W SR UNSECURED | | | 1 | 1FE | 1,964,001 | 100.9490 | 1,968,506 | 1,950,000 | 1,952,558 | 0 | (1,544) | 0 | 0 | 3.625 | 3.530 | FA | 29,453 | 70,688 | 07/28/2010 | 08/01/2020 |
| 494368-BG-7 | KIMBERLY CLARK CORP,M/W SR UNSECURED | | | 1 | 1FE | 3,935,320 | 114.9460 | 4,597,840 | 4,000,000 | 3,944,095 | 0 | 1,283 | 0 | 0 | 5.300 | 5.400 | MS | 70,667 | 212,000 | 02/02/2011 | 03/01/2041 |
| 494368-BL-6 | KIMBERLY-CLARK CORP | | | | 1FE | 3,034,361 | 93.6560 | 3,088,775 | 3,298,000 | 3,036,131 | 0 | 1,770 | 0 | 0 | 3.700 | 4.220 | JD | 10,169 | 61,013 | 09/24/2018 | 06/01/2043 |
| 494368-BU-6 | KIMBERLY-CLARK CORP | | | | 1FE | 1,871,620 | 95.4180 | 1,908,360 | 2,000,000 | 1,874,432 | 0 | 2,812 | 0 | 0 | 2.750 | 3.760 | FA | 20,778 | 0 | 10/24/2018 | 02/15/2026 |
| 49446R-AK-5 | KIMCO REALTY CORP, M/W SR UNSECURED | | | 2 | 2FE | 1,985,340 | 96.7200 | 1,934,400 | 2,000,000 | 1,992,967 | 0 | 1,460 | 0 | 0 | 3.125 | 3.210 | JD | 5,208 | 62,500 | 05/14/2013 | 06/01/2023 |
| 494550-BJ-4 | KINDER MORGAN ENER PART,M/W SR UNSECURED | | | 1 | 2FE | 999,140 | 100.7370 | 1,007,370 | 1,000,000 | 999,708 | 0 | 85 | 0 | 0 | 4.150 | 4.160 | MS | 13,833 | 41,500 | 08/03/2011 | 03/01/2022 |
| 494550-BM-7 | KINDER MORGAN ENER PART,M/W SR UNSECURED | | | 2 | 2FE | 5,605,150 | 97.5790 | 5,366,845 | 5,500,000 | 5,545,177 | 0 | (10,864) | 0 | 0 | 3.450 | 3.210 | FA | 71,683 | 189,750 | 01/07/2013 | 02/15/2023 |
| 494550-BQ-8 | KINDER MORGAN ENER, M/W SR UNSECURED | | | 2 | 2FE | 10,012,503 | 97.1370 | 9,616,563 | 9,900,000 | 9,953,591 | 0 | (11,076) | 0 | 0 | 3.500 | 3.360 | MS | 115,500 | 346,500 | 05/16/2013 | 09/01/2023 |
| 494550-BR-6 | KINDER MORGAN ENER PART,MW@20 BULLET | | | 1 | 2FE | 3,896,139 | 99.9470 | 3,897,933 | 3,900,000 | 3,899,936 | 0 | 766 | 0 | 0 | 2.650 | 2.670 | FA | 43,063 | 103,350 | 11/12/2013 | 02/01/2019 |
| 494550-BS-4 | KINDER MORGAN ENER PART,MW@25 | | | 2 | 2FE | 3,858,406 | 99.1070 | 3,766,066 | 3,800,000 | 3,833,137 | 0 | (6,073) | 0 | 0 | 4.150 | 3.950 | FA | 65,708 | 157,700 | 07/14/2014 | 02/01/2024 |
| 49456B-AE-1 | KINDER MORGAN INC/DELAWA, MW@25 | | | 2 | 2FE | 997,970 | 99.4240 | 994,240 | 1,000,000 | 999,606 | 0 | 418 | 0 | 0 | 3.050 | 3.090 | JD | 2,542 | 30,500 | 11/24/2014 | 12/01/2019 |
| 500255-AR-5 | KOHLS CORP. SR UNSECUR | | | 2 | 2FE | 1,491,765 | 103.0500 | 1,545,750 | 1,500,000 | 1,497,339 | 0 | 869 | 0 | 0 | 4.000 | 4.060 | MN | 10,000 | 60,000 | 10/12/2011 | 11/01/2021 |
| 500255-AS-3 | KOHLS CORPORATION, M/W SR UNSCURED | | | 2 | 2FE | 999,940 | 97.8130 | 978,130 | 1,000,000 | 999,962 | 0 | 9 | 0 | 0 | 3.250 | 3.250 | FA | 13,542 | 32,500 | 09/18/2012 | 02/01/2023 |
| 50077D-AE-4 | KRATON POLYMERS | | | 2 | 4FE | 2,219,038 | 92.0000 | 1,978,000 | 2,150,000 | 2,207,589 | 0 | (11,449) | 0 | 0 | 7.000 | 6.090 | JJ | 69,397 | 60,375 | 10/16/2018 | 04/15/2025 |
| 50077L-AK-2 | KRAFT HEINZ FOODS CO | | | 2 | 2FE | 7,386,006 | 96.7760 | 7,051,099 | 7,286,000 | 7,363,180 | 0 | (10,648) | 0 | 0 | 3.950 | 3.750 | JJ | 132,706 | 287,797 | 01/27/2017 | 07/15/2025 |
| 50077L-AS-5 | KRAFT HEINZ FOODS CO | | | 2 | 2FE | 998,030 | 99.7380 | 997,380 | 1,000,000 | 998,226 | 0 | 196 | 0 | 0 | 4.000 | 4.040 | JD | 1,778 | 20,000 | 06/04/2018 | 06/15/2023 |
| 501044-CQ-2 | KROGER CO/THE, CALLABLE SR NOTES | | | 2 | 2FE | 3,974,200 | 98.9710 | 3,958,840 | 4,000,000 | 3,990,516 | 0 | 2,678 | 0 | 0 | 3.400 | 3.470 | AO | 28,711 | 136,000 | 04/10/2012 | 04/15/2022 |
| 501044-CX-7 | KROGER CO/THE, MW@16 | | | 2 | 2FE | 2,022,360 | 99.5690 | 1,991,380 | 2,000,000 | 2,007,530 | 0 | (3,662) | 0 | 0 | 3.300 | 3.100 | JJ | 30,433 | 66,000 | 09/18/2014 | 01/15/2021 |
| 501044-CY-5 | KROGER CO | | | 2 | 2FE | 3,139,770 | 100.8460 | 3,025,380 | 3,000,000 | 3,109,088 | 0 | (20,545) | 0 | 0 | 4.000 | 3.180 | FA | 50,000 | 120,000 | 06/23/2017 | 02/01/2024 |
| 501044-CZ-2 | KROGER CO/THE, MW@20 | | | 2 | 2FE | 2,002,680 | 98.2220 | 1,964,440 | 2,000,000 | 2,001,136 | 0 | (388) | 0 | 0 | 2.950 | 2.920 | MN | 9,833 | 59,000 | 10/21/2014 | 11/01/2021 |
| 501044-DJ-7 | KROGER CO | | | 2 | 2FE | 1,998,820 | 94.4020 | 1,888,040 | 2,000,000 | 1,998,976 | 0 | 102 | 0 | 0 | 3.700 | 3.700 | FA | 30,833 | 75,439 | 07/17/2017 | 08/01/2027 |
| 50188F-AE-5 | PPL ENERGY SUPPLY LLC, MW SR. UNSECURED | | | 2 | 2FE | 3,479,452 | 101.6240 | 3,460,297 | 3,405,000 | 3,458,443 | 0 | (14,813) | 0 | 0 | 4.375 | 3.700 | AO | 37,242 | 127,094 | 08/23/2018 | 10/01/2021 |
| 50212Y-AB-0 | LPL HOLDINGS INC | | | 2 | 4FE | 2,272,888 | 93.7500 | 2,128,125 | 2,270,000 | 2,272,119 | 0 | (436) | 0 | 0 | 5.750 | 5.720 | MS | 38,432 | 130,525 | 03/03/2017 | 09/15/2025 |
| 502413-BE-6 | L3 TECHNOLOGIES INC, MW@25 | | | 2 | 2FE | 2,922,230 | 96.8060 | 2,904,180 | 3,000,000 | 2,923,550 | 0 | 853 | 0 | 0 | 3.850 | 4.220 | JD | 5,133 | 77,000 | 12/10/2018 | 12/15/2026 |
| 502413-BF-3 | L3 TECHNOLOGIES INC | | | 2 | 2FE | 998,040 | 100.1550 | 1,001,550 | 1,000,000 | 998,252 | 0 | 212 | 0 | 0 | 3.850 | 3.890 | JD | 1,711 | 20,213 | 05/30/2018 | 06/15/2023 |
| 50540R-AJ-1 | LABORATORY CORP OF AMER HLDGS, SR UNSEC | | | 2 | 2FE | 3,821,650 | 102.0860 | 3,573,010 | 3,500,000 | 3,578,740 | 0 | (46,488) | 0 | 0 | 4.625 | 3.190 | MN | 20,684 | 161,875 | 05/15/2013 | 11/15/2020 |
| 50540R-AT-9 | LABORATORY CORP OF AMER | | | 2 | 2FE | 3,004,650 | 95.7070 | 2,871,210 | 3,000,000 | 3,004,114 | 0 | (616) | 0 | 0 | 3.250 | 3.220 | MS | 32,500 | 99,938 | 12/13/2017 | 09/01/2024 |
| 50540R-AU-6 | LABORATORY CORP OF AMER | | | 2 | 2FE | 1,979,289 | 95.2420 | 1,857,219 | 1,950,000 | 1,975,960 | 0 | (2,597) | 0 | 0 | 3.600 | 3.410 | MS | 23,400 | 71,955 | 09/12/2017 | 09/01/2027 |
| 505588-BE-2 | LACLEDE GAS CO., M/W 1ST MORTGAGE | | | 1 | 1FE | 3,206,580 | 115.3680 | 3,461,040 | 3,000,000 | 3,162,319 | 0 | (6,622) | 0 | 0 | 6.000 | 5.470 | MN | 30,000 | 180,000 | 12/06/2010 | 05/01/2034 |
| 505588-BF-9 | LACLEDE GAS COMPANY CORPORATE | | | 1 | 1FE | 499,260 | 120.4190 | 602,095 | 500,000 | 499,416 | 0 | 18 | 0 | 0 | 6.150 | 6.160 | JD | 2,563 | 30,750 | 06/06/2006 | 06/01/2036 |
| 511546-AB-9 | LAKEHEAD PIPE LINE CO. LP M/W, SR. NOTE | | | 1 | 2FE | 4,507,590 | 112.1820 | 5,048,190 | 4,500,000 | 4,571,916 | 0 | 5,812 | 0 | 0 | 7.125 | 6.860 | AO | 80,156 | 213,750 | 12/14/2018 | 10/01/2028 |
| 514665-AA-6 | LAND O'LAKES CAP TRST 1,M/W 144A | | | 1 | 3FE | 1,968,750 | 103.2500 | 1,990,660 | 1,928,000 | 1,964,939 | 0 | (868) | 0 | 0 | 7.450 | 7.160 | MS | 42,293 | 88,506 | 12/18/2018 | 03/15/2028 |
| 514666-AJ-5 | LAND O'LAKES INC, MW SR UNSECURED | | | 2 | 2FE | 1,184,625 | 104.3650 | 1,221,071 | 1,170,000 | 1,176,476 | 0 | (1,533) | 0 | 0 | 6.000 | 5.830 | MN | 8,970 | 70,200 | 11/07/2012 | 11/15/2022 |
| 524660-AY-3 | LEGGETT & PLATT INC | | | 2 | 2FE | 1,984,460 | 93.9940 | 1,879,880 | 2,000,000 | 1,985,832 | 0 | 1,372 | 0 | 0 | 3.500 | 3.590 | MN | 8,944 | 69,806 | 01/04/2018 | 11/15/2027 |
| 524901-AT-2 | LEGG MASON INC, MW@25 | | | 1 | 2FE | 4,074,700 | 98.5640 | 3,942,560 | 4,000,000 | 4,045,421 | 0 | (7,265) | 0 | 0 | 3.950 | 3.720 | JJ | 72,856 | 158,000 | 09/25/2014 | 07/15/2024 |
| 526057-BY-9 | LENNAR CORP, MW@50 | | | 2 | 3FE | 3,687,046 | 96.0000 | 3,532,800 | 3,680,000 | 3,684,332 | 0 | (1,416) | 0 | 0 | 4.125 | 4.080 | JJ | 69,997 | 151,800 | 01/06/2017 | 01/15/2022 |
| 526057-BZ-6 | LENNAR CORP | | | 2 | 3FE | 1,746,390 | 94.5000 | 1,649,970 | 1,746,000 | 1,746,308 | 0 | (52) | 0 | 0 | 4.500 | 4.490 | AO | 13,313 | 78,570 | 04/20/2017 | 04/30/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 53117C-AM-4 | LIBERTY PROPERTY LP, CALLABLE SR UNSECUR | | | 2 | 2FE | 1,084,720 | 102.0000 | 1,020,000 | 1,000,000 | 1,018,090 | 0 | (11,522) | 0 | 0 | 4.750 | 3.500 | AO | 11,875 | 47,500 | 08/28/2012 | 10/01/2020 |
| 53117C-AP-7 | LIBERTY PROPERTY LP, MW@30 SR UNSEC | | | 2 | 2FE | 2,004,750 | 98.5000 | 1,970,000 | 2,000,000 | 2,002,148 | 0 | (467) | 0 | 0 | 3.375 | 3.340 | JD | 3,000 | 67,500 | 12/05/2012 | 06/15/2023 |
| 532457-AM-0 | ELI LILLY & CO., NOTE | | | | 1FE | 9,464,030 | 121.4420 | 9,753,007 | 8,031,000 | 8,629,184 | 0 | (75,367) | 0 | 0 | 7.125 | 5.710 | JD | 47,684 | 572,209 | 12/16/2002 | 06/01/2025 |
| 532457-BJ-6 | ELI LILLY & CO, MW@20 | | | 2 | 1FE | 4,498,650 | 93.9170 | 4,695,850 | 5,000,000 | 4,530,767 | 0 | 9,560 | 0 | 0 | 3.700 | 4.300 | MS | 61,667 | 185,000 | 06/22/2015 | 03/01/2045 |
| 536797-AC-7 | LITHIA MOTORS INC | | | 2 | 3FE | 2,194,503 | 92.0000 | 2,116,000 | 2,300,000 | 2,197,831 | 0 | 3,329 | 0 | 0 | 5.250 | 6.070 | FA | 50,313 | 0 | 10/19/2018 | 08/01/2025 |
| 539830-AT-6 | LOCKHEED MARTIN CORP., M/W SR UNSECURED | | | 1 | 2FE | 2,197,040 | 101.1600 | 2,023,200 | 2,000,000 | 2,030,288 | 0 | (33,955) | 0 | 0 | 4.250 | 2.480 | MN | 10,861 | 85,000 | 10/28/2013 | 11/15/2019 |
| 539830-AT-6 | LOCKHEED MARTIN CORP., M/W SR UNSECURED | | | 1 | 2FE | 2,024,340 | 101.1600 | 2,023,200 | 2,000,000 | 2,002,797 | 0 | (3,091) | 0 | 0 | 4.250 | 4.080 | MN | 10,861 | 85,000 | 10/28/2013 | 11/15/2019 |
| 539830-BD-0 | LOCKHEED MARTIN CORP, MW@20 | | | 2 | 2FE | 5,059,200 | 91.1150 | 4,555,750 | 5,000,000 | 5,055,024 | 0 | (1,261) | 0 | 0 | 3.800 | 3.730 | MS | 63,333 | 190,000 | 04/20/2015 | 03/01/2045 |
| 540424-AQ-1 | LOEWS CORP. | | | 2 | 1FE | 3,710,928 | 96.8210 | 3,679,198 | 3,800,000 | 3,725,218 | 0 | 14,290 | 0 | 0 | 2.625 | 3.110 | MN | 12,746 | 99,750 | 02/05/2018 | 05/15/2023 |
| 540424-AS-7 | LOEWS CORP | | | 2 | 1FE | 5,209,450 | 99.1050 | 4,955,250 | 5,000,000 | 5,181,216 | 0 | (22,760) | 0 | 0 | 3.750 | 3.160 | AO | 46,875 | 187,500 | 09/29/2017 | 04/01/2026 |
| 546676-AU-1 | LOUISVILLE GAS AND ELEC, CALLABLE | | | 2 | 1FE | 989,120 | 110.4590 | 1,104,590 | 1,000,000 | 990,656 | 0 | 226 | 0 | 0 | 5.125 | 5.190 | MN | 6,549 | 51,250 | 11/08/2010 | 11/15/2040 |
| 546676-AW-7 | LOUISVILLE GAS & ELEC, MW@20 | | | 2 | 1FE | 8,963,934 | 98.0700 | 8,768,439 | 8,941,000 | 8,958,117 | 0 | (2,808) | 0 | 0 | 3.300 | 3.260 | AO | 73,763 | 295,053 | 02/12/2018 | 10/01/2025 |
| 548661-AH-0 | LOWE'S COMPANIES, INC., DEB. | | | | 2FE | 6,272,860 | 116.4200 | 6,985,200 | 6,000,000 | 6,135,671 | 0 | (12,091) | 0 | 0 | 6.875 | 6.470 | FA | 155,833 | 412,500 | 10/04/2002 | 02/15/2028 |
| 548661-AK-3 | LOWE'S COMPANIES, INC., DEB. | | | | 2FE | 2,117,194 | 114.9320 | 2,413,572 | 2,100,000 | 2,107,901 | 0 | (1,314) | 0 | 0 | 6.500 | 6.350 | MS | 40,192 | 136,500 | 12/27/2005 | 03/15/2029 |
| 548661-CV-7 | LOWE'S COMPANIES, INC., M/W SR UNSECURED | | | 2 | 2FE | 499,635 | 100.9540 | 504,770 | 500,000 | 499,879 | 0 | 39 | 0 | 0 | 3.800 | 3.800 | MN | 2,428 | 19,000 | 11/16/2011 | 11/15/2021 |
| 548661-DD-6 | LOWES COS INC, MW@15 | | | 2 | 2FE | 1,982,660 | 96.8460 | 1,936,920 | 2,000,000 | 1,989,451 | 0 | 1,659 | 0 | 0 | 3.125 | 3.220 | MS | 18,403 | 62,500 | 09/03/2014 | 09/15/2024 |
| 548661-DM-6 | LOWES COS INC | | | 2 | 2FE | 2,890,680 | 88.8870 | 2,666,610 | 3,000,000 | 2,904,503 | 0 | 11,570 | 0 | 0 | 2.500 | 2.980 | AO | 15,833 | 75,000 | 10/18/2017 | 04/15/2026 |
| 548661-DP-9 | LOWES COS INC | | | 2 | 2FE | 2,995,380 | 91.3740 | 2,741,220 | 3,000,000 | 2,996,052 | 0 | 409 | 0 | 0 | 3.100 | 3.110 | MN | 14,983 | 93,000 | 04/19/2017 | 05/03/2027 |
| 549271-AA-2 | LUBRIZOL CORP., DEB. | | | | 1FE | 2,010,980 | 121.2150 | 2,424,300 | 2,000,000 | 2,004,990 | 0 | (589) | 0 | 0 | 7.250 | 7.200 | JD | 6,444 | 145,000 | 01/17/2001 | 06/15/2025 |
| 55261F-AJ-3 | M&T BANK CORPORATION | | | 2 | 1FE | 999,230 | 100.3990 | 1,003,990 | 1,000,000 | 999,291 | 0 | 61 | 0 | 0 | 3.550 | 3.560 | JJ | 15,285 | 0 | 07/19/2018 | 07/26/2023 |
| 55279H-AK-6 | MANUF & TRADERS TRUST CO | | | 2 | 1FE | 3,997,040 | 96.0820 | 3,843,280 | 4,000,000 | 3,997,541 | 0 | 413 | 0 | 0 | 2.900 | 2.910 | FA | 46,722 | 116,000 | 11/21/2017 | 02/06/2025 |
| 55279H-AQ-3 | MANUF & TRADERS TRUST CO | | | | 1FE | 999,660 | 97.4950 | 974,950 | 1,000,000 | 999,700 | 0 | 29 | 0 | 0 | 3.400 | 3.400 | FA | 12,656 | 34,000 | 08/14/2017 | 08/17/2027 |
| 55336V-AA-8 | MPLX LP, MW@35 | | | 2 | 2FE | 3,008,520 | 97.1200 | 2,913,600 | 3,000,000 | 3,005,505 | 0 | (822) | 0 | 0 | 4.000 | 3.960 | FA | 45,333 | 120,000 | 02/09/2015 | 02/15/2025 |
| 55342U-AH-7 | MPT OPER PARTNERSP/FINL | | | 2 | 3FE | 3,075,251 | 91.4380 | 2,843,722 | 3,110,000 | 3,074,380 | 0 | (919) | 45,867 | 0 | 5.000 | 4.940 | AO | 32,828 | 165,867 | 09/08/2017 | 10/15/2027 |
| 55448Q-AQ-9 | MACK-CALI REALTY LP,CALLABLE SR UNSECURE | | | 2 | 3FE | 6,835,865 | 96.4980 | 6,272,370 | 6,500,000 | 6,625,404 | 0 | (38,325) | 0 | 0 | 4.500 | 3.810 | AO | 61,750 | 292,500 | 03/26/2013 | 04/18/2022 |
| 559080-AH-9 | MAGELLAN MIDSTREAM PARTN | | | 2 | 2FE | 2,805,780 | 94.4190 | 2,832,570 | 3,000,000 | 2,806,858 | 0 | 1,078 | 0 | 0 | 3.200 | 4.390 | MS | 28,267 | 0 | 12/13/2018 | 03/15/2025 |
| 565849-AK-2 | MARATHON OIL CORP, M/W SR UNSECURED | | | 2 | 2FE | 10,781,436 | 93.9230 | 10,143,684 | 10,800,000 | 10,791,254 | 0 | 1,913 | 0 | 0 | 2.800 | 2.810 | MN | 50,400 | 302,400 | 02/05/2013 | 11/01/2022 |
| 565849-AK-2 | MARATHON OIL CORP, M/W SR UNSECURED | | | 2 | 2FE | 3,869,960 | 93.9230 | 3,756,920 | 4,000,000 | 3,944,008 | 0 | 13,526 | 0 | 0 | 2.800 | 3.190 | MN | 18,667 | 112,000 | 02/05/2013 | 11/01/2022 |
| 56585A-AD-4 | MARATHON PETROLEUM CORP, MW@30 | | | 1 | 2FE | 3,833,585 | 102.8870 | 3,601,045 | 3,500,000 | 3,624,222 | 0 | (54,358) | 0 | 0 | 5.125 | 3.410 | MS | 59,792 | 179,375 | 12/08/2014 | 03/01/2021 |
| 56585A-AG-7 | MARATHON PETROLEUM CORP, MW@20 | | | 2 | 2FE | 1,992,820 | 97.3040 | 1,946,080 | 2,000,000 | 1,995,610 | 0 | 680 | 0 | 0 | 3.625 | 3.660 | MS | 21,347 | 72,500 | 09/02/2014 | 09/15/2024 |
| 570535-AJ-3 | MARKEL CORP., M/W SR UNSECURED | | | 1 | 2FE | 1,996,480 | 104.0840 | 2,081,680 | 2,000,000 | 1,998,972 | 0 | 389 | 0 | 0 | 5.350 | 5.370 | JD | 8,917 | 107,000 | 05/25/2011 | 06/01/2021 |
| 570535-AK-0 | MARKEL CORP, M/W SR UNSECURED | | | 1 | 2FE | 998,520 | 103.2370 | 1,032,370 | 1,000,000 | 999,398 | 0 | 154 | 0 | 0 | 4.900 | 4.910 | JJ | 24,500 | 49,000 | 06/27/2012 | 07/01/2022 |
| 57164P-AA-4 | MARRIOT OWNERSHIP RESOR | | | 2 | 3FE | 3,358,565 | 99.0000 | 3,284,820 | 3,318,000 | 3,338,361 | 0 | (8,187) | 0 | 0 | 5.625 | 5.330 | AO | 39,401 | 186,638 | 07/12/2016 | 04/15/2023 |
| 571903-AJ-2 | MARRIOTT INTERNATIONAL,SR UNSECURED | | | 2 | 2FE | 7,849,939 | 99.8720 | 7,690,144 | 7,700,000 | 7,700,000 | 0 | (28,709) | 0 | 0 | 3.000 | 2.580 | MS | 77,000 | 231,000 | 11/05/2013 | 03/01/2019 |
| 571903-AJ-2 | MARRIOTT INTERNATIONAL,SR UNSECURED | | | 2 | 2FE | 989,200 | 99.8720 | 998,720 | 1,000,000 | 999,716 | 0 | 1,681 | 0 | 0 | 3.000 | 3.170 | MS | 10,000 | 30,000 | 11/05/2013 | 03/01/2019 |
| 571903-AK-9 | MARRIOTT INTERNATIONAL,M/W SR UNSECURED | | | 2 | 2FE | 5,934,078 | 97.9320 | 5,777,988 | 5,900,000 | 5,917,286 | 0 | (4,686) | 0 | 0 | 3.250 | 3.150 | MS | 56,460 | 191,750 | 12/15/2014 | 09/15/2022 |
| 571903-AM-5 | MARRIOTT INTERNATIONAL, MW@20 | | | 2 | 2FE | 3,980,390 | 99.2050 | 3,968,200 | 4,000,000 | 3,991,688 | 0 | 2,806 | 0 | 0 | 3.125 | 3.200 | AO | 26,389 | 125,000 | 10/06/2014 | 10/15/2021 |
| 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDING,144A SR UNSEC | | | | 1FE | 6,950,949 | 96.4670 | 6,756,549 | 7,004,000 | 6,981,634 | 0 | 5,538 | 0 | 0 | 2.500 | 2.580 | AO | 35,993 | 175,100 | 04/16/2013 | 10/17/2022 |
| 57629W-BU-3 | MASSMUTUAL GLOBAL FUNDIN | | | | 1FE | 1,997,840 | 99.8360 | 1,996,720 | 2,000,000 | 1,999,876 | 0 | 450 | 0 | 0 | 2.350 | 2.370 | AO | 10,706 | 47,000 | 04/02/2014 | 04/09/2019 |
| 57629W-CD-0 | MASSMUTUAL GLOBAL FUNDIN | | | | 1FE | 4,977,650 | 97.6310 | 4,881,550 | 5,000,000 | 4,985,004 | 0 | 4,322 | 0 | 0 | 2.500 | 2.590 | AO | 27,083 | 125,000 | 04/10/2017 | 04/13/2022 |
| 57629W-CG-3 | MASSMUTUAL GLOBAL FUNDIN | | | | 1FE | 3,902,440 | 96.0310 | 3,841,240 | 4,000,000 | 3,909,500 | 0 | 7,060 | 0 | 0 | 2.950 | 3.360 | JJ | 55,722 | 29,500 | 08/15/2018 | 01/11/2025 |
| 57636Q-AJ-3 | MASTERCARD INC | | | 2 | 1FE | 997,660 | 100.0570 | 1,000,570 | 1,000,000 | 997,828 | 0 | 168 | 0 | 0 | 3.500 | 3.520 | FA | 12,153 | 17,500 | 02/21/2018 | 02/26/2028 |
| 57636Q-AJ-3 | MASTERCARD INC | | | 2 | 1FE | 3,991,280 | 100.0570 | 4,002,280 | 4,000,000 | 3,991,907 | 0 | 627 | 0 | 0 | 3.500 | 3.520 | FA | 48,611 | 70,000 | 02/21/2018 | 02/26/2028 |
| 57772K-AB-7 | MAXIM INTEGRATED PRODUCT, M/W SR UNSEC | | | 2 | 2FE | 8,998,541 | 99.6390 | 9,016,333 | 9,049,000 | 9,026,840 | 0 | 4,294 | 0 | 0 | 3.375 | 3.430 | MS | 89,924 | 305,404 | 04/20/2016 | 03/15/2023 |
| 577778-BQ-5 | MACYS RETAIL HOLDINGS INC, M/W CO GUARNT | | | 1 | 2FE | 184,031 | 102.3770 | 199,635 | 195,000 | 186,537 | 0 | 375 | 0 | 0 | 6.900 | 7.420 | JJ | 6,204 | 13,455 | 05/27/2010 | 01/15/2032 |
| 577778-CB-7 | MAY DEPARTMENT HLDGS INC, M/W CO GUARNT | | | 1 | 2FE | 808,175 | 109.2350 | 1,201,585 | 1,100,000 | 939,630 | 0 | 20,533 | 0 | 0 | 6.650 | 10.100 | JJ | 33,730 | 73,150 | 09/01/2009 | 07/15/2024 |
| 579780-AJ-6 | MCCORMICK & CO | | | 2 | 2FE | 3,999,606 | 99.8110 | 3,892,629 | 3,900,000 | 3,972,741 | 0 | (15,140) | 0 | 0 | 3.500 | 3.040 | MS | 45,500 | 136,500 | 03/09/2017 | 09/01/2023 |
| 579780-AK-3 | MCCORMICK & CO, MW@20 | | | 2 | 2FE | 1,985,260 | 95.6940 | 1,913,880 | 2,000,000 | 1,989,391 | 0 | 1,352 | 0 | 0 | 3.250 | 3.330 | MN | 8,306 | 65,000 | 11/03/2015 | 11/15/2025 |
| 580135-BY-6 | MCDONALDS CORPORATION, M/W DEB. | | | 1 | 2FE | 913,870 | 115.0650 | 1,150,650 | 1,000,000 | 952,378 | 0 | 3,663 | 0 | 0 | 6.375 | 7.090 | JJ | 30,635 | 63,750 | 05/29/2001 | 01/08/2028 |
| 58013M-EG-5 | MCDONALD'S CORP, MW SR MTN SER 1 | | | 1 | 2FE | 999,660 | 100.1420 | 1,001,420 | 1,000,000 | 999,997 | 0 | 38 | 0 | 0 | 5.000 | 5.000 | FA | 20,833 | 50,000 | 01/13/2009 | 02/01/2019 |
| 58013M-EY-6 | MCDONALDS CORP | | | 2 | 2FE | 5,991,030 | 98.0290 | 5,881,740 | 6,000,000 | 5,991,035 | 0 | 5 | 0 | 0 | 3.700 | 3.720 | JJ | 93,117 | 55,500 | 09/10/2018 | 01/30/2026 |
| 581557-AZ-8 | MCKESSON CORP, MW SR UNSECURED | | | 2 | 2FE | 499,430 | 96.3790 | 481,895 | 500,000 | 499,758 | 0 | 57 | 0 | 0 | 2.700 | 2.710 | JD | 600 | 13,500 | 11/29/2012 | 12/15/2022 |
| 581557-BJ-3 | MCKESSON CORP | | | 2 | 2FE | 3,000,810 | 95.9170 | 2,877,510 | 3,000,000 | 3,000,751 | 0 | (59) | 0 | 0 | 3.950 | 3.940 | FA | 44,438 | 59,250 | 02/07/2018 | 02/16/2028 |
| 58155Q-AD-5 | MCKESSON CORP., M/W SR UNSECURED | | | 2 | 2FE | 3,012,930 | 102.2810 | 3,068,430 | 3,000,000 | 3,003,045 | 0 | (1,467) | 0 | 0 | 4.750 | 4.690 | MS | 47,500 | 142,500 | 02/23/2011 | 03/01/2021 |
| 58155Q-AG-8 | MCKESSON CORP,SR UNSECURED | | | 2 | 2FE | 998,780 | 96.5940 | 965,940 | 1,000,000 | 999,447 | 0 | 122 | 0 | 0 | 2.850 | 2.860 | MS | 8,392 | 28,500 | 03/05/2013 | 03/15/2023 |
| 58502B-AA-4 | MEDNAX INC | | | 2 | 3FE | 3,431,853 | 98.0000 | 3,353,560 | 3,422,000 | 3,422,158 | 0 | (13,677) | 68,918 | 0 | 5.250 | 4.550 | JD | 14,971 | 179,655 | 03/09/2018 | 12/01/2023 |
| 585055-AV-8 | MEDTRONIC PLC., CALLABLE SR UNSECURED | | | 2 | 1FE | 2,993,130 | 102.0990 | 3,062,970 | 3,000,000 | 2,998,247 | 0 | 744 | 0 | 0 | 4.125 | 4.150 | MS | 36,438 | 123,750 | 04/20/2011 | 03/15/2021 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 585055-BD-7 | MEDTRONIC INC, MW@15 | | | 2 | 1FE | 2,153,580 | 103.7590 | 2,075,180 | 2,000,000 | 2,142,402 | 0 | (3,253) | 0 | 0 | 4.625 | 4.160 | MS | 27,236 | 92,500 | 04/30/2015 | 03/15/2044 |
| 585055-BR-6 | MEDTRONIC PLC, MW@20 | | | 1 | 1FE | 1,975,545 | 99.7240 | 1,944,618 | 1,950,000 | 1,961,957 | 0 | (3,507) | 0 | 0 | 3.150 | 2.940 | MS | 18,086 | 61,425 | 12/16/2014 | 03/15/2022 |
| 585055-BS-4 | MEDTRONIC PLC, MW@25 | | | 1 | 1FE | 5,666,070 | 99.6050 | 5,478,275 | 5,500,000 | 5,638,188 | 0 | (22,472) | 0 | 0 | 3.500 | 3.040 | MS | 56,681 | 140,000 | 12/10/2018 | 03/15/2025 |
| 585055-BU-9 | MEDTRONIC INC, MW@30 | | | 1 | 1FE | 4,861,556 | 104.8440 | 4,822,824 | 4,600,000 | 4,844,329 | 0 | (5,058) | 0 | 0 | 4.625 | 4.280 | MS | 62,643 | 212,750 | 06/24/2015 | 03/15/2045 |
| 58601V-AA-0 | MEMORIAL HEALTH SERVICES,M/W SR UNSECURE | | | 1 | 1FE | 4,000,000 | 100.0060 | 4,000,240 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.496 | 3.490 | MN | 23,307 | 139,840 | 04/13/2012 | 05/01/2022 |
| 589331-AC-1 | MERCK & COMPANY , DEBENTURE | | | | 1FE | 6,492,096 | 118.2050 | 7,186,864 | 6,080,000 | 6,264,833 | 0 | (20,924) | 0 | 0 | 6.300 | 5.760 | JJ | 191,520 | 383,040 | 12/13/2002 | 01/01/2026 |
| 589331-AD-9 | MERCK & COMPANY, M/W DEB | | | 1 | 1FE | 8,614,502 | 122.5910 | 9,623,394 | 7,850,000 | 8,255,500 | 0 | (32,947) | 0 | 0 | 6.400 | 5.660 | MS | 167,467 | 502,400 | 01/14/2003 | 03/01/2028 |
| 589331-AE-7 | MERCK & CO., M/W, DEB. | | | 1 | 1FE | 4,050,421 | 119.4950 | 5,168,159 | 4,325,000 | 4,169,464 | 0 | 10,911 | 0 | 0 | 5.950 | 6.440 | JD | 21,445 | 257,338 | 09/10/2001 | 12/01/2028 |
| 589331-AT-4 | MERCK & COMPANY INC,M/W SR UNSECURED | | | 2 | 1FE | 1,999,300 | 97.7380 | 1,954,760 | 2,000,000 | 1,999,722 | 0 | 71 | 0 | 0 | 2.400 | 2.400 | MS | 14,133 | 48,000 | 09/10/2012 | 09/15/2022 |
| 58933Y-AQ-8 | MERCK & CO, MW@12.5 | | | 1 | 1FE | 1,997,300 | 98.0610 | 1,961,220 | 2,000,000 | 1,998,746 | 0 | 384 | 0 | 0 | 2.350 | 2.370 | FA | 18,408 | 47,000 | 02/05/2015 | 02/10/2022 |
| 59001A-BA-9 | MERITAGE HOMES CORP | | | 2 | 3FE | 2,278,239 | 85.0000 | 2,012,800 | 2,368,000 | 2,281,956 | 0 | 3,762 | 0 | 0 | 5.125 | 5.660 | JD | 8,428 | 76,516 | 06/13/2018 | 06/06/2027 |
| 59022C-AJ-2 | MERRILL LYNCH, MAKE WHOLE SUB NOTE | | | 1 | 2FE | 2,000,000 | 109.9040 | 2,198,080 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.110 | 6.110 | JJ | 51,596 | 122,200 | 01/23/2007 | 01/29/2037 |
| 59156R-AX-6 | METLIFE INC., M/W SR UNSECURED | | | 1 | 1FE | 1,031,030 | 103.1830 | 1,031,830 | 1,000,000 | 1,007,652 | 0 | (3,404) | 0 | 0 | 4.750 | 4.360 | FA | 18,868 | 47,500 | 01/13/2011 | 02/08/2021 |
| 59156R-BQ-0 | METLIFE INC, MW@20 | | | 2 | 1FE | 1,999,840 | 98.6900 | 1,973,800 | 2,000,000 | 1,999,884 | 0 | 15 | 0 | 0 | 3.600 | 3.600 | MN | 9,600 | 72,000 | 11/09/2015 | 11/13/2025 |
| 591894-BY-5 | METROPOLITAN EDISON CO, MW@25 | | | 2 | 2FE | 2,950,290 | 99.4630 | 2,983,890 | 3,000,000 | 2,969,804 | 0 | 6,512 | 0 | 0 | 3.500 | 3.760 | MS | 30,917 | 105,000 | 11/23/2015 | 03/15/2023 |
| 59217G-AQ-2 | MET LIFE GLOB FUNDING 1,144A SR SECURED | | | | 1FE | 3,995,720 | 101.2840 | 4,051,360 | 4,000,000 | 3,998,414 | 0 | 445 | 0 | 0 | 3.875 | 3.880 | AO | 34,444 | 155,000 | 04/04/2012 | 04/11/2022 |
| 59217G-AX-7 | MET LIFE GLOB FUNDING I, 144A SECURED | | | 1 | 1FE | 6,763,522 | 98.4470 | 6,615,638 | 6,720,000 | 6,751,912 | 0 | (7,384) | 0 | 0 | 3.000 | 2.870 | JJ | 95,760 | 201,600 | 12/05/2017 | 01/10/2023 |
| 59217G-BF-5 | MET LIFE GLOB FUNDING I | | | | 1FE | 1,997,380 | 99.8300 | 1,996,600 | 2,000,000 | 1,999,848 | 0 | 545 | 0 | 0 | 2.300 | 2.320 | AO | 10,350 | 46,000 | 04/07/2014 | 04/10/2019 |
| 594918-AC-8 | MICROSOFT CORP., SR UNSECURED | | | | 1FE | 6,894,910 | 100.6340 | 7,044,380 | 7,000,000 | 6,994,587 | 0 | 12,600 | 0 | 0 | 4.200 | 4.380 | JD | 24,500 | 294,000 | 06/16/2009 | 06/01/2019 |
| 594918-AH-7 | MICROSOFT CORP, BULLET | | | | 1FE | 3,990,168 | 100.6760 | 3,926,364 | 3,900,000 | 3,925,048 | 0 | (13,815) | 0 | 0 | 3.000 | 2.620 | AO | 29,250 | 117,000 | 01/08/2014 | 10/01/2020 |
| 594918-BA-1 | MICROSOFT CORP, MW@10 | | | 2 | 1FE | 998,270 | 98.7880 | 987,880 | 1,000,000 | 999,195 | 0 | 246 | 0 | 0 | 2.375 | 2.400 | FA | 9,170 | 23,750 | 02/09/2015 | 02/12/2022 |
| 594918-BS-2 | MICROSOFT CORP, MW@20 | | | 2 | 1FE | 4,973,530 | 94.1860 | 4,709,300 | 5,000,000 | 4,975,825 | 0 | 980 | 0 | 0 | 3.450 | 3.480 | FA | 68,521 | 172,500 | 08/02/2016 | 08/08/2036 |
| 594918-BY-9 | MICROSOFT CORP, MW@15 | | | 2 | 1FE | 4,982,250 | 99.0500 | 4,952,500 | 5,000,000 | 4,985,191 | 0 | 1,568 | 0 | 0 | 3.300 | 3.340 | FA | 66,458 | 165,000 | 01/30/2017 | 02/06/2027 |
| 604059-AE-5 | MINNESOTA MINING & MFG, M/W, DEBENTURE | | | 1 | 1FE | 6,568,750 | 121.2040 | 7,366,779 | 6,078,000 | 6,355,749 | 0 | (22,891) | 0 | 0 | 6.375 | 5.710 | FA | 146,379 | 387,473 | 02/08/2007 | 02/15/2028 |
| 605417-CB-8 | MISSISSIPPI POWER CO | | | 2 | 2FE | 2,955,306 | 98.6860 | 2,979,330 | 3,019,000 | 2,955,393 | 0 | 87 | 0 | 0 | 3.950 | 4.220 | MS | 30,144 | 0 | 12/21/2018 | 03/30/2028 |
| 607059-AT-9 | EXXON MOBIL CORP. ,DEBENTURE | | | | 1FE | 14,018,792 | 114.4760 | 11,862,003 | 10,362,000 | 11,182,083 | 0 | (284,310) | 0 | 0 | 8.625 | 5.340 | FA | 337,629 | 893,723 | 03/27/2008 | 08/15/2021 |
| 60871R-AG-5 | MOLSON COORS BREWING CO | | | 2 | 2FE | 4,845,250 | 89.0590 | 4,452,950 | 5,000,000 | 4,863,944 | 0 | 15,070 | 0 | 0 | 3.000 | 3.410 | JJ | 69,167 | 120,000 | 01/19/2018 | 07/15/2026 |
| 60871R-AP-5 | MOLSON COORS BREWING CO | | | 2 | 2FE | 1,998,320 | 98.6370 | 1,972,740 | 2,000,000 | 1,999,178 | 0 | 424 | 0 | 0 | 2.250 | 2.280 | MS | 13,250 | 45,000 | 03/06/2017 | 03/15/2020 |
| 609207-AM-7 | MONDELEZ INTERNATIONAL | | | 2 | 2FE | 4,170,605 | 99.7870 | 4,266,892 | 4,276,000 | 4,171,393 | 0 | 788 | 0 | 0 | 4.125 | 4.440 | MN | 26,458 | 0 | 12/03/2018 | 05/07/2028 |
| 610202-BN-2 | MONONGAHELA POWER CO | | | 2 | 1FE | 2,036,820 | 103.1300 | 2,062,600 | 2,000,000 | 2,035,154 | 0 | (1,666) | 0 | 0 | 4.100 | 3.710 | AO | 17,311 | 41,000 | 09/20/2018 | 04/15/2024 |
| 615369-AB-1 | MOODYS CORPORATION | | | 2 | 2FE | 1,167,661 | 102.8630 | 1,174,695 | 1,142,000 | 1,167,180 | 0 | (481) | 0 | 0 | 4.500 | 3.800 | MS | 17,130 | 0 | 12/03/2018 | 09/01/2022 |
| 615369-AC-9 | MOODYS CORPORATION | | | 2 | 2FE | 3,758,435 | 105.2220 | 3,762,739 | 3,576,000 | 3,744,346 | 0 | (14,089) | 0 | 0 | 4.875 | 3.800 | FA | 65,858 | 62,790 | 09/24/2018 | 02/15/2024 |
| 615369-AG-0 | MOODYS CORPORATION | | | 2 | 2FE | 1,993,820 | 98.0700 | 1,961,400 | 2,000,000 | 1,996,057 | 0 | 1,262 | 0 | 0 | 2.750 | 2.820 | JD | 2,444 | 55,000 | 02/27/2017 | 12/15/2021 |
| 615369-AK-1 | MOODYS CORPORATION | | | 2 | 2FE | 2,992,980 | 95.4630 | 2,863,890 | 3,000,000 | 2,994,868 | 0 | 1,192 | 0 | 0 | 2.625 | 2.670 | JJ | 36,313 | 85,969 | 06/01/2017 | 01/15/2023 |
| 615369-AP-0 | MOODYS CORPORATION | | | 2 | 2FE | 1,984,980 | 101.7910 | 2,035,836 | 2,000,000 | 1,985,000 | 0 | 20 | 0 | 0 | 4.250 | 4.340 | FA | 3,306 | 0 | 12/03/2018 | 02/01/2029 |
| 615394-AK-9 | MOOG INC, MW@50 | | | 2 | 3FE | 3,007,506 | 99.2500 | 2,940,778 | 2,963,000 | 2,981,577 | 0 | (9,056) | 0 | 0 | 5.250 | 4.900 | JD | 12,963 | 155,558 | 04/25/2017 | 12/01/2022 |
| 617446-7P-8 | MORGAN STANLEY,M/W SR UNSECURED | | | 1 | 1FE | 5,025,240 | 103.0880 | 5,154,400 | 5,000,000 | 5,005,125 | 0 | (3,068) | 0 | 0 | 5.500 | 5.420 | JJ | 119,931 | 275,000 | 01/14/2011 | 07/24/2020 |
| 617446-7Y-9 | MORGAN STANLEY | | | | 2FE | 998,240 | 97.1800 | 971,800 | 1,000,000 | 998,771 | 0 | 132 | 0 | 0 | 4.350 | 4.360 | MS | 13,654 | 43,500 | 09/03/2014 | 09/08/2026 |
| 61744Y-AP-3 | MORGAN STANLEY | | | 2 | 1FE | 1,000,000 | 95.6780 | 956,780 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.772 | 3.770 | JJ | 16,450 | 18,965 | 01/18/2018 | 01/24/2029 |
| 61746B-DJ-2 | MORGAN STANLEY, M/W SR UNSECURED | | | 1 | 1FE | 7,604,040 | 99.8240 | 7,486,800 | 7,500,000 | 7,548,041 | 0 | (10,626) | 0 | 0 | 3.750 | 3.580 | FA | 98,438 | 281,250 | 04/11/2013 | 02/25/2023 |
| 61746B-DM-5 | MORGAN STANLEY, BULLET | | | | 1FE | 1,997,000 | 99.9590 | 1,999,180 | 2,000,000 | 1,999,959 | 0 | 630 | 0 | 0 | 2.500 | 2.530 | JJ | 21,806 | 50,000 | 01/21/2014 | 01/24/2019 |
| 61746B-DM-5 | MORGAN STANLEY, BULLET | | | | 1FE | 1,992,640 | 99.9590 | 1,999,180 | 2,000,000 | 1,999,900 | 0 | 1,546 | 0 | 0 | 2.500 | 2.570 | JJ | 21,806 | 50,000 | 01/21/2014 | 01/24/2019 |
| 61746B-DQ-6 | MORGAN STANLEY,MS@20 | | | 1 | 1FE | 1,982,480 | 99.5220 | 1,990,440 | 2,000,000 | 1,989,818 | 0 | 1,684 | 0 | 0 | 3.875 | 3.980 | AO | 13,347 | 77,500 | 04/23/2014 | 04/29/2024 |
| 61746B-ED-4 | MORGAN STANLEY | | | | 1FE | 2,984,670 | 97.6030 | 2,928,090 | 3,000,000 | 2,990,925 | 0 | 2,992 | 0 | 0 | 2.625 | 2.730 | MN | 9,625 | 78,750 | 11/14/2016 | 11/17/2021 |
| 61747W-AF-6 | MORGAN STANLEY, M/W SR UNSECURED | | | 1 | 1FE | 2,034,480 | 104.2650 | 2,085,300 | 2,000,000 | 2,008,791 | 0 | (3,913) | 0 | 0 | 5.750 | 5.520 | JJ | 49,833 | 115,000 | 02/09/2011 | 01/25/2021 |
| 61747Y-CM-5 | MORGAN STANLEY, M/W SR UNSECURED | | | 1 | 1FE | 1,967,900 | 102.2720 | 2,045,440 | 2,000,000 | 1,995,624 | 0 | 3,863 | 0 | 0 | 5.500 | 5.710 | JJ | 47,361 | 110,000 | 03/09/2010 | 01/26/2020 |
| 61761J-VL-0 | MORGAN STANLEY, MW@25 | | | 1 | 1FE | 998,260 | 98.3390 | 983,390 | 1,000,000 | 998,912 | 0 | 165 | 0 | 0 | 3.700 | 3.720 | AO | 6,989 | 37,000 | 10/20/2014 | 10/23/2024 |
| 61945C-AA-1 | MOSAIC CO, M/W SR UNSECURED | | | 2 | 2FE | 6,183,522 | 100.4570 | 5,926,963 | 5,900,000 | 5,993,272 | 0 | (33,784) | 0 | 0 | 3.750 | 3.100 | MN | 28,271 | 221,250 | 01/09/2013 | 11/15/2021 |
| 61945C-AC-7 | MOSAIC CO, MW@25 | | | 2 | 2FE | 6,183,540 | 100.5130 | 6,030,780 | 6,000,000 | 6,105,547 | 0 | (20,529) | 0 | 0 | 4.250 | 3.820 | MN | 32,583 | 255,000 | 11/02/2015 | 11/15/2023 |
| 61980A-AC-7 | MOTIVA ENTERPRISES LLC, 144A M/W NOTE | | | 1 | 2FE | 919,336 | 101.7530 | 909,672 | 894,000 | 897,297 | 0 | (3,008) | 0 | 0 | 5.750 | 5.380 | JJ | 23,703 | 51,405 | 01/06/2010 | 01/15/2020 |
| 62539B-AA-3 | MULTI-COLOR CORP | | | 2 | 4FE | 2,206,308 | 86.0000 | 1,978,000 | 2,300,000 | 2,214,570 | 0 | 8,262 | 0 | 0 | 4.875 | 5.530 | MN | 18,688 | 120,534 | 03/14/2018 | 11/01/2025 |
| 626738-AD-0 | MURPHY OIL USA INC | | | 2 | 3FE | 657,268 | 96.0000 | 648,960 | 676,000 | 657,359 | 0 | 92 | 0 | 0 | 5.625 | 6.050 | MN | 6,338 | 0 | 12/17/2018 | 05/01/2027 |
| 62854A-AN-4 | MYLAN NV, MW@35 | | | 2 | 2FE | 4,961,550 | 91.1410 | 4,557,050 | 5,000,000 | 4,969,993 | 0 | 3,386 | 0 | 0 | 3.950 | 4.040 | JD | 8,778 | 197,500 | 05/31/2016 | 06/15/2026 |
| 629568-AV-8 | NABORS IND., INC., MW +37BP. | | | 1 | 3FE | 3,938,560 | 96.2130 | 3,848,520 | 4,000,000 | 3,986,789 | 0 | 7,231 | 0 | 0 | 5.000 | 5.200 | MS | 58,889 | 200,000 | 02/11/2011 | 09/15/2020 |
| 631103-AG-3 | NASDAQ INC | | | 2 | 2FE | 1,914,160 | 96.5700 | 1,931,400 | 2,000,000 | 1,916,318 | 0 | 2,158 | 0 | 0 | 3.850 | 4.510 | JD | 214 | 38,500 | 10/10/2018 | 06/30/2026 |
| 63254A-AE-8 | NATIONAL AUSTRALIA BANK, SR UNSECURED | | | | 1FE | 3,992,480 | 98.0490 | 3,921,960 | 4,000,000 | 3,996,675 | 0 | 760 | 0 | 0 | 3.000 | 3.020 | JJ | 53,667 | 120,000 | 01/14/2013 | 01/20/2023 |
| 63254A-AP-3 | NATIONAL AUSTRALIA BK/NY | | | | 1FE | 2,976,840 | 97.5900 | 2,927,700 | 3,000,000 | 2,982,896 | 0 | 2,112 | 0 | 0 | 3.375 | 3.460 | JJ | 46,969 | 101,250 | 01/06/2016 | 01/14/2026 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 63254A-AV-0 | NATIONAL AUSTRALIA BANK | | | | 1FE | 3,992,840 | 98.5660 | 3,942,640 | 4,000,000 | 3,996,622 | 0 | 2,366 | 0 | 0 | 2.125 | 2.180 | MN | 9,208 | 85,000 | 05/16/2017 | 05/22/2020 |
| 63254A-AX-6 | NATIONAL AUSTRALIA BK/NY | | | | 1FE | 1,995,000 | 98.3370 | 1,966,740 | 2,000,000 | 1,996,574 | 0 | 1,574 | 0 | 0 | 2.500 | 2.580 | JJ | 23,472 | 25,000 | 01/08/2018 | 01/12/2021 |
| 636180-BK-6 | NATIONAL FUEL GAS CO., SR UNSECURED | | | 2 | 2FE | 1,997,340 | 101.8330 | 2,036,660 | 2,000,000 | 1,999,087 | 0 | 285 | 0 | 0 | 4.900 | 4.910 | JD | 8,167 | 98,000 | 11/28/2011 | 12/01/2021 |
| 636180-BL-4 | NATIONAL FUEL GAS CO,SR UNSECURED | | | 2 | 2FE | 6,212,785 | 97.5710 | 6,029,888 | 6,180,000 | 6,194,630 | 0 | (3,417) | 0 | 0 | 3.750 | 3.680 | MS | 77,250 | 231,750 | 03/04/2013 | 03/01/2023 |
| 636180-BM-2 | NATIONAL FUEL GAS CO, MW@45 | | | 2 | 2FE | 2,990,580 | 101.4900 | 3,044,700 | 3,000,000 | 2,993,421 | 0 | 824 | 0 | 0 | 5.200 | 5.240 | JJ | 71,933 | 156,000 | 06/22/2015 | 07/15/2025 |
| 637071-AJ-0 | NATIONAL OILWELL VARCO,MW SR UNSECURED | | | 2 | 2FE | 14,478,140 | 94.3970 | 14,159,550 | 15,000,000 | 14,734,383 | 0 | 62,765 | 0 | 0 | 2.600 | 3.080 | JD | 32,500 | 390,000 | 11/17/2014 | 12/01/2022 |
| 63730*-AC-9 | NATIONAL RAILROAD PASSENGER CORP | | | | 1FE | 8,222,222 | 97.7720 | 8,039,112 | 8,222,222 | 8,222,222 | 0 | 0 | 0 | 0 | 3.810 | 3.810 | MN | 40,029 | 313,267 | 12/06/2016 | 11/15/2031 |
| 637417-AE-6 | NATL RETAIL PROPERTIES, M/W SR UNSECURED | | | 2 | 2FE | 2,853,401 | 100.5140 | 2,799,315 | 2,785,000 | 2,813,730 | 0 | (7,476) | 0 | 0 | 3.800 | 3.480 | AO | 22,342 | 105,830 | 04/02/2013 | 10/15/2022 |
| 637417-AE-6 | NATL RETAIL PROPERTIES, M/W SR UNSECURED | | | 2 | 2FE | 4,873,038 | 100.5140 | 4,824,672 | 4,800,000 | 4,830,218 | 0 | (7,983) | 0 | 0 | 3.800 | 3.600 | AO | 38,507 | 182,400 | 04/02/2013 | 10/15/2022 |
| 637432-NJ-0 | NATIONAL RURAL UTIL COOP, MW@20 | | | 2 | 1FE | 4,491,060 | 97.4250 | 4,384,125 | 4,500,000 | 4,494,538 | 0 | 1,235 | 0 | 0 | 2.700 | 2.730 | FA | 45,900 | 121,500 | 04/12/2017 | 02/15/2023 |
| 637432-NL-5 | NATIONAL RURAL UTIL COOP, MW@15 | | | 2 | 1FE | 1,996,100 | 98.4030 | 1,968,060 | 2,000,000 | 1,997,080 | 0 | 523 | 0 | 0 | 2.950 | 2.980 | FA | 23,600 | 59,000 | 01/31/2017 | 02/07/2024 |
| 637432-NN-1 | NATIONAL RURAL UTIL COOP | | | 2 | 1FE | 2,631,785 | 95.8240 | 2,635,160 | 2,750,000 | 2,640,647 | 0 | 8,862 | 0 | 0 | 3.050 | 3.600 | AO | 15,377 | 72,438 | 04/24/2018 | 04/25/2027 |
| 637432-NP-6 | NATIONAL RURAL UTIL COOP | | | 2 | 1FE | 2,495,800 | 98.5370 | 2,463,425 | 2,500,000 | 2,496,123 | 0 | 323 | 0 | 0 | 3.400 | 3.420 | FA | 34,000 | 42,500 | 01/31/2018 | 02/07/2028 |
| 637432-NQ-4 | NATIONAL RURAL UTIL COOP | | | 2 | 1FE | 3,997,360 | 102.4960 | 4,099,840 | 4,000,000 | 3,997,398 | 0 | 38 | 0 | 0 | 3.900 | 3.900 | MN | 26,433 | 0 | 10/24/2018 | 11/01/2028 |
| 63946B-AD-2 | NBCUNIVERSAL MEDIA LLC, MW SR UNSECURED | | | 1 | 1FE | 4,234,320 | 102.6620 | 4,106,480 | 4,000,000 | 4,039,217 | 0 | (28,082) | 0 | 0 | 5.150 | 4.370 | AO | 34,906 | 206,000 | 04/14/2011 | 04/30/2020 |
| 63946B-AE-0 | NBCUNIVERSAL MEDIA LLC,MW SR UNSECURED | | | 1 | 1FE | 974,300 | 102.4980 | 1,024,980 | 1,000,000 | 993,311 | 0 | 2,758 | 0 | 0 | 4.375 | 4.690 | AO | 10,938 | 43,750 | 12/10/2010 | 04/01/2021 |
| 63946C-AD-0 | NBCUNIVERSAL ENTERPRISE, MW@20 | | | 1 | 1FE | 1,979,620 | 99.6820 | 1,993,640 | 2,000,000 | 1,998,863 | 0 | 3,892 | 0 | 0 | 1.974 | 2.170 | AO | 8,335 | 39,480 | 10/28/2013 | 04/15/2019 |
| 641062-AE-4 | NESTLE HOLDINGS INC | | | 2 | 1FE | 4,971,150 | 100.4480 | 5,022,400 | 5,000,000 | 4,972,129 | 0 | 979 | 0 | 0 | 3.500 | 3.590 | MS | 47,153 | 0 | 09/21/2018 | 09/24/2025 |
| 641062-AE-4 | NESTLE HOLDINGS INC | | | 2 | 1FE | 4,986,150 | 100.4480 | 5,022,400 | 5,000,000 | 4,986,624 | 0 | 474 | 0 | 0 | 3.500 | 3.540 | MS | 47,153 | 0 | 09/21/2018 | 09/24/2025 |
| 641062-AF-1 | NESTLE HOLDINGS INC | | | 2 | 1FE | 4,893,820 | 100.6590 | 5,032,950 | 5,000,000 | 4,895,266 | 0 | 1,446 | 0 | 0 | 3.625 | 3.880 | MS | 48,837 | 0 | 11/13/2018 | 09/24/2028 |
| 64110L-AL-0 | NETFLIX INC, MW@50 | | | 1 | 3FE | 3,307,172 | 100.8750 | 3,223,965 | 3,196,000 | 3,307,169 | 0 | (5,157) | 70,953 | 0 | 5.875 | 4.890 | AO | 39,639 | 126,078 | 12/27/2018 | 02/15/2025 |
| 649322-AC-8 | NY & PRESBYTERIAN HOSPIT, MW@20 | | | 1 | 1FE | 10,523,542 | 93.3440 | 9,497,752 | 10,175,000 | 10,491,249 | 0 | (13,695) | 0 | 0 | 3.563 | 3.320 | FA | 151,056 | 358,349 | 07/18/2018 | 08/01/2036 |
| 64952W-BY-8 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 1,999,620 | 98.8670 | 1,977,340 | 2,000,000 | 1,999,912 | 0 | 77 | 0 | 0 | 1.950 | 1.950 | FA | 15,167 | 39,000 | 02/04/2015 | 02/11/2020 |
| 64952W-CH-4 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 2,813,640 | 91.7420 | 2,752,260 | 3,000,000 | 2,831,596 | 0 | 17,956 | 0 | 0 | 2.350 | 3.190 | JJ | 32,704 | 35,250 | 01/26/2018 | 07/14/2026 |
| 64952W-CN-1 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 4,995,600 | 97.3590 | 4,867,950 | 5,000,000 | 4,996,741 | 0 | 592 | 0 | 0 | 2.900 | 2.910 | JJ | 66,056 | 145,000 | 01/09/2017 | 01/17/2024 |
| 64952W-CX-9 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 2,646,437 | 95.6470 | 2,644,640 | 2,765,000 | 2,655,278 | 0 | 8,842 | 0 | 0 | 3.000 | 3.510 | JJ | 39,401 | 41,475 | 02/16/2018 | 01/10/2028 |
| 649840-CQ-6 | NY STATE ELECTRIC & GAS, MW@15 | | | 2 | 1FE | 2,118,184 | 96.9740 | 2,075,244 | 2,140,000 | 2,120,102 | 0 | 1,918 | 0 | 0 | 3.250 | 3.380 | JD | 5,796 | 69,550 | 02/14/2018 | 12/01/2026 |
| 649840-CQ-6 | NY STATE ELECTRIC & GAS, MW@15 | | | 2 | 1FE | 7,970,170 | 96.9740 | 7,757,920 | 8,000,000 | 7,975,623 | 0 | 2,651 | 0 | 0 | 3.250 | 3.290 | JD | 21,667 | 260,000 | 02/14/2018 | 12/01/2026 |
| 650119-AA-8 | NEW YORK UNIVERSITY, MW@30 | | | 1 | 1FE | 1,623,476 | 109.6800 | 1,610,102 | 1,468,000 | 1,604,687 | 0 | (15,863) | 0 | 0 | 5.236 | 3.800 | JJ | 38,432 | 76,864 | 12/02/2016 | 07/01/2032 |
| 651229-AQ-9 | NEWELL RUBBERMAID INC, MW@25 | | | 2 | 2FE | 1,997,840 | 98.5160 | 1,970,320 | 2,000,000 | 1,998,641 | 0 | 200 | 0 | 0 | 4.000 | 4.010 | JD | 6,667 | 80,000 | 11/14/2014 | 12/01/2024 |
| 651229-AS-5 | NEWELL RUBBERMAID INC, MW@30 | | | 2 | 2FE | 498,430 | 95.6940 | 478,470 | 500,000 | 498,871 | 0 | 141 | 0 | 0 | 3.900 | 3.930 | MN | 3,250 | 19,500 | 10/14/2015 | 11/01/2025 |
| 651229-AW-6 | NEWELL BRANDS INC | | | 2 | 2FE | 2,040,780 | 97.7320 | 1,954,640 | 2,000,000 | 2,036,767 | 0 | (4,013) | 0 | 0 | 4.200 | 3.890 | AO | 21,000 | 84,000 | 01/31/2018 | 04/01/2026 |
| 651290-AR-9 | NEWFIELD EXPLORATION CO, MW@50 | | | 2 | 3FE | 2,787,455 | 98.0000 | 2,730,280 | 2,786,000 | 2,786,655 | 0 | (186) | 0 | 0 | 5.375 | 5.370 | JJ | 74,874 | 128,301 | 12/20/2018 | 01/01/2026 |
| 65158N-AA-0 | NEWMARK GROUP INC | | | 2 | 2FE | 2,610,173 | 98.4680 | 2,587,739 | 2,628,000 | 2,610,654 | 0 | 481 | 0 | 0 | 6.125 | 6.280 | MN | 24,592 | 0 | 11/02/2018 | 11/15/2023 |
| 651639-AN-6 | NEWMONT MINING CORP, CALLABLE CO GUARNT | | | 2 | 2FE | 3,497,275 | 98.9560 | 3,463,460 | 3,500,000 | 3,499,183 | 0 | 128 | 0 | 0 | 3.500 | 3.500 | MS | 36,069 | 122,500 | 02/13/2013 | 03/15/2022 |
| 65339K-AW-0 | NEXTERA ENERGY CAPITAL | | | 2 | 2FE | 965,980 | 96.5030 | 965,030 | 1,000,000 | 967,943 | 0 | 1,963 | 0 | 0 | 2.800 | 3.660 | JJ | 12,911 | 0 | 09/24/2018 | 01/15/2023 |
| 65364U-AA-4 | NIAGARA MOHAWK POWER, 144A M/W SR UNSEC | | | 1 | 1FE | 10,369,508 | 100.8860 | 9,561,975 | 9,478,000 | 9,587,596 | 0 | (172,617) | 0 | 0 | 4.881 | 2.960 | FA | 174,768 | 462,621 | 09/29/2014 | 08/15/2019 |
| 65364U-AB-2 | NIAGARA MOHAWK POWER, MW SR UNSECURED | | | 1 | 1FE | 3,529,988 | 98.0400 | 3,475,518 | 3,545,000 | 3,530,128 | 0 | 2,636 | 0 | 0 | 2.721 | 2.830 | MN | 8,842 | 96,459 | 03/15/2018 | 11/28/2022 |
| 65364U-AK-2 | NIAGARA MOHAWK POWER, MW@15 | | | 2 | 1FE | 5,121,124 | 100.5180 | 4,975,641 | 4,950,000 | 5,073,000 | 0 | (20,300) | 0 | 0 | 3.508 | 3.010 | AO | 43,412 | 173,646 | 08/17/2017 | 10/01/2024 |
| 65364U-AL-0 | NIAGARA MOHAWK POWER | | | 2 | 1FE | 1,999,980 | 103.4190 | 2,068,380 | 2,000,000 | 1,999,984 | 0 | 4 | 0 | 0 | 4.278 | 4.270 | JD | 6,417 | 0 | 11/29/2018 | 12/15/2028 |
| 654106-AF-0 | NIKE INC | | | 2 | 1FE | 8,207,760 | 91.6020 | 8,244,180 | 9,000,000 | 8,220,827 | 0 | 13,067 | 0 | 0 | 2.375 | 3.650 | MN | 35,625 | 47,500 | 12/11/2018 | 11/01/2026 |
| 65441V-AA-9 | NINE ENERGY SERVICE INC | | | 2 | 4FE | 848,278 | 95.0000 | 799,900 | 842,000 | 848,032 | 0 | (246) | 0 | 0 | 8.750 | 8.520 | MN | 13,507 | 0 | 10/19/2018 | 11/01/2023 |
| 65473Q-BA-0 | NISOURCE FINANCE CORP | | | 2 | 2FE | 5,154,032 | 100.3080 | 4,923,117 | 4,908,000 | 5,097,771 | 0 | (45,722) | 0 | 0 | 3.850 | 2.790 | FA | 71,384 | 188,958 | 10/25/2017 | 02/15/2023 |
| 65473Q-BE-2 | NISOURCE FINANCE CORP | | | 2 | 2FE | 2,838,444 | 95.4240 | 2,671,872 | 2,800,000 | 2,833,130 | 0 | (3,489) | 0 | 0 | 3.490 | 3.320 | MN | 12,486 | 97,720 | 06/12/2017 | 05/15/2027 |
| 65473Q-BH-5 | NISOURCE FINANCE CORP | | | 2 | 2FE | 499,370 | 95.7380 | 478,690 | 500,000 | 499,504 | 0 | 120 | 0 | 0 | 2.650 | 2.670 | MN | 1,619 | 13,250 | 11/08/2017 | 11/17/2022 |
| 654740-AN-9 | NISSAN MOTOR ACC | | | | 1FE | 4,993,950 | 97.1950 | 4,859,750 | 5,000,000 | 4,997,258 | 0 | 1,205 | 0 | 0 | 2.550 | 2.570 | MS | 40,021 | 127,500 | 03/02/2016 | 03/08/2021 |
| 654740-AV-1 | NISSAN MOTOR ACCEPTANCE, MW@15 | | | 1 | 1FE | 2,998,200 | 96.7560 | 2,902,680 | 3,000,000 | 2,998,878 | 0 | 349 | 0 | 0 | 2.800 | 2.810 | JJ | 39,200 | 84,000 | 01/10/2017 | 01/13/2022 |
| 654740-BB-4 | NISSAN MOTOR ACCEPTANCE | | | | 1FE | 1,998,320 | 97.1740 | 1,943,480 | 2,000,000 | 1,999,012 | 0 | 551 | 0 | 0 | 2.150 | 2.170 | MS | 11,108 | 43,000 | 09/25/2017 | 09/28/2020 |
| 654740-BF-5 | NISSAN MOTOR ACCEPTANCE | | | | 1FE | 1,997,580 | 98.5860 | 1,971,720 | 2,000,000 | 1,998,186 | 0 | 606 | 0 | 0 | 3.150 | 3.190 | MS | 18,550 | 30,625 | 03/15/2018 | 03/15/2021 |
| 655044-AF-2 | NOBLE ENERGY INC., CALLABLE UNSECURED | | | 2 | 2FE | 13,728,251 | 100.4700 | 13,358,491 | 13,296,000 | 13,475,640 | 0 | (62,096) | 0 | 0 | 4.150 | 3.610 | JD | 24,524 | 551,784 | 01/08/2015 | 12/15/2021 |
| 655664-AP-5 | NORDSTROM, INC. CALLABLE SR UNSECURED | | | 2 | 2FE | 3,633,300 | 100.6800 | 3,523,800 | 3,500,000 | 3,550,232 | 0 | (18,796) | 0 | 0 | 4.000 | 3.390 | AO | 29,556 | 140,000 | 04/16/2014 | 10/15/2021 |
| 655844-BG-2 | NORFOLK SOUTHERN CORP, SR UNSECURED | | | 2 | 2FE | 1,988,440 | 100.2630 | 2,005,260 | 2,000,000 | 1,996,247 | 0 | 1,206 | 0 | 0 | 3.250 | 3.310 | JD | 5,417 | 65,000 | 11/14/2011 | 12/01/2021 |
| 655844-BJ-6 | NORFOLK SOUTHERN CORP,MW@20 | | | 2 | 2FE | 1,994,180 | 99.3250 | 1,986,500 | 2,000,000 | 1,997,422 | 0 | 744 | 0 | 0 | 3.000 | 3.040 | AO | 15,000 | 60,000 | 06/24/2014 | 04/01/2022 |
| 655844-BL-1 | NORFOLK SOUTHERN CORP, MW@50 CALLABLE | | | 2 | 2FE | 3,962,163 | 98.2790 | 3,783,742 | 3,850,000 | 3,896,858 | 0 | (11,347) | 0 | 0 | 2.903 | 2.570 | FA | 42,223 | 111,766 | 11/05/2012 | 02/15/2023 |
| 665228-B#-8 | NORTHERN ILL GAS CO, P/P | | | | 1 | 2,000,000 | 100.4850 | 2,009,716 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.700 | 4.700 | JJ | 39,428 | 94,000 | 07/30/2009 | 07/30/2019 |
| 665228-CB-6 | NORTHERN ILL GAS, M/W 1ST MTGE | | | 1 | 1FE | 2,508,825 | 116.9180 | 2,922,950 | 2,500,000 | 2,506,589 | 0 | (299) | 0 | 0 | 5.900 | 5.870 | JD | 12,292 | 147,500 | 07/08/2008 | 12/01/2032 |
| 665228-CC-4 | NORTHERN ILLINOIS GAS CO., M/W 1ST MORTG | | | 1 | 1FE | 999,840 | 117.6150 | 1,176,150 | 1,000,000 | 999,903 | 0 | 4 | 0 | 0 | 5.900 | 5.900 | JD | 4,917 | 59,000 | 12/04/2003 | 12/01/2033 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 665501-AG-7 | NORTHERN NATURAL GAS, 144A,P/P, M/W | | | 1 | 1FE | 3,997,160 | 116.8460 | 4,673,840 | 4,000,000 | 3,997,787 | 0 | 68 | 0 | 0 | 5.800 | 5.800 | FA | 87,644 | 232,000 | 02/12/2007 | 02/15/2037 |
| 665501-AK-8 | NORTHERN NATURAL GAS CO, MW@25 | | | 2 | 1FE | 1,005,509 | 95.5670 | 955,670 | 1,000,000 | 1,005,173 | 0 | (132) | 0 | 0 | 4.100 | 4.060 | MS | 12,072 | 41,000 | 02/09/2016 | 09/15/2042 |
| 665772-CA-5 | NORTHERN ST PR-M, M/W 1ST MTGE BOND | | | 1 | 1FE | 5,351,149 | 111.9420 | 5,958,673 | 5,323,000 | 5,344,784 | 0 | (817) | 0 | 0 | 5.250 | 5.210 | JJ | 128,861 | 279,458 | 01/04/2011 | 07/15/2035 |
| 665772-CB-3 | NORTHERN ST, M/W BOND | | | 1 | 1FE | 1,992,980 | 126.4160 | 2,528,320 | 2,000,000 | 1,994,540 | 0 | 169 | 0 | 0 | 6.250 | 6.270 | JD | 10,417 | 125,000 | 05/18/2006 | 06/01/2036 |
| 665772-CH-0 | NORTHERN STATES PWR-MINN,M/W SECURED | | | 2 | 1FE | 1,996,960 | 96.1180 | 1,922,360 | 2,000,000 | 1,998,824 | 0 | 309 | 0 | 0 | 2.150 | 2.160 | FA | 16,244 | 43,000 | 08/06/2012 | 08/15/2022 |
| 665789-AW-3 | NORTHERN STATES PWR-MINN, IST MTGE | | | | 1FE | 992,350 | 123.7090 | 1,237,090 | 1,000,000 | 993,572 | 0 | 159 | 0 | 0 | 6.375 | 6.430 | MS | 21,250 | 63,750 | 09/03/2008 | 09/01/2038 |
| 665789-AY-9 | NORTHERN STATES PWR-WISC, MW@15 | | | 2 | 1FE | 2,975,130 | 99.4660 | 2,983,980 | 3,000,000 | 2,983,994 | 0 | 2,627 | 0 | 0 | 3.300 | 3.400 | JD | 4,400 | 99,000 | 06/22/2015 | 06/15/2024 |
| 665789-BA-0 | NORTHERN STATES PWR-WISC | | | 2 | 1FE | 4,981,450 | 98.3550 | 4,917,750 | 5,000,000 | 4,981,505 | 0 | 55 | 0 | 0 | 4.200 | 4.220 | MS | 63,583 | 0 | 09/05/2018 | 09/01/2048 |
| 665859-AL-8 | NORTHERN TRUST CORP., SR UNSECURED | | | | 1FE | 2,273,232 | 101.0220 | 2,424,528 | 2,400,000 | 2,372,303 | 0 | 14,201 | 0 | 0 | 3.450 | 4.100 | MN | 13,110 | 82,800 | 12/28/2010 | 11/04/2020 |
| 665859-AL-8 | NORTHERN TRUST CORP., SR UNSECURED | | | | 1FE | 3,929,710 | 101.0220 | 4,040,880 | 4,000,000 | 3,984,999 | 0 | 7,733 | 0 | 0 | 3.450 | 3.660 | MN | 21,850 | 138,000 | 12/28/2010 | 11/04/2020 |
| 665859-AM-6 | NORTHERN TRUST CORP | | | | 1FE | 3,516,920 | 100.7180 | 3,525,130 | 3,500,000 | 3,505,020 | 0 | (1,790) | 0 | 0 | 3.375 | 3.310 | FA | 42,000 | 118,125 | 08/18/2011 | 08/23/2021 |
| 665859-AN-4 | NORTHERN TRUST CORP, SR UNSECURED | | | | 1FE | 5,256,173 | 97.1880 | 5,135,414 | 5,284,000 | 5,273,188 | 0 | 2,851 | 0 | 0 | 2.375 | 2.430 | FA | 51,941 | 125,495 | 08/28/2012 | 08/02/2022 |
| 665859-AP-9 | NORTHERN TRUST CORP | | | | 1FE | 1,978,445 | 101.8720 | 1,843,883 | 1,810,000 | 1,941,196 | 0 | (17,218) | 0 | 0 | 3.950 | 2.770 | AO | 12,114 | 71,495 | 10/20/2016 | 10/30/2025 |
| 665859-AP-9 | NORTHERN TRUST CORP | | | | 1FE | 10,478,498 | 101.8720 | 9,937,614 | 9,755,000 | 10,300,757 | 0 | (71,288) | 0 | 0 | 3.950 | 3.030 | AO | 65,291 | 385,323 | 10/20/2016 | 10/30/2025 |
| 666807-BA-9 | NORTHROP GRUMAN CORP,MW@25 BULLET | | | 1 | 2FE | 3,955,980 | 101.1030 | 3,538,605 | 3,500,000 | 3,549,757 | 0 | (83,652) | 0 | 0 | 5.050 | 2.570 | FA | 73,646 | 176,750 | 11/14/2013 | 08/01/2019 |
| 666807-BE-1 | NORTHROP GRUMAN CORP., M/W SR UNSECURED | | | 1 | 2FE | 6,737,510 | 100.7670 | 7,053,690 | 7,000,000 | 6,933,029 | 0 | 28,295 | 0 | 0 | 3.500 | 3.940 | MS | 72,139 | 245,000 | 12/15/2010 | 03/15/2021 |
| 666807-BM-3 | NORTHROP GRUMMAN CORP | | | 2 | 2FE | 6,915,181 | 94.8890 | 6,908,868 | 7,281,000 | 6,936,764 | 0 | 21,582 | 0 | 0 | 2.930 | 3.810 | JJ | 98,370 | 44,276 | 09/27/2018 | 01/15/2025 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP | | | 2 | 2FE | 940,600 | 93.3000 | 933,000 | 1,000,000 | 944,094 | 0 | 3,494 | 0 | 0 | 3.250 | 3.990 | JJ | 14,986 | 24,556 | 04/27/2018 | 01/15/2028 |
| 666807-BQ-4 | NORTHROP GRUMMAN CORP | | | 2 | 2FE | 972,470 | 96.7650 | 967,650 | 1,000,000 | 977,367 | 0 | 4,897 | 0 | 0 | 2.550 | 3.180 | AO | 5,383 | 25,642 | 02/13/2018 | 10/15/2022 |
| 66765R-BZ-8 | NORTHWEST NATURAL GAS,M/W NOTE | | | 1 | 1FE | 2,000,000 | 99.5810 | 1,991,620 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.176 | 3.170 | MS | 18,703 | 63,520 | 09/07/2011 | 09/15/2021 |
| 668074-AU-1 | NORTHWESTERN CORP | | | 2 | 1FE | 2,155,540 | 99.9900 | 1,999,800 | 2,000,000 | 2,150,984 | 0 | (3,534) | 0 | 0 | 4.176 | 3.710 | MN | 10,672 | 83,520 | 08/30/2017 | 11/15/2044 |
| 668074-B*-7 | NORTHWESTERN CORP/MONTANA IST MTGE | | | | 1 | 3,600,000 | 104.5950 | 3,765,427 | 3,600,000 | 3,600,000 | 0 | 0 | 0 | 0 | 5.010 | 5.010 | MN | 30,060 | 180,360 | 05/27/2010 | 05/27/2025 |
| 668074-B@-5 | NORTHWESTERN CORP/S DAKOTA IST MTGE | | | | 1 | 1,400,000 | 104.5950 | 1,464,333 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 5.010 | 5.010 | MN | 11,690 | 70,140 | 05/27/2010 | 05/27/2025 |
| 668444-AN-2 | NORTHWESTERN UNIVERSITY, MW@20 | | | | 1FE | 10,000,000 | 100.7090 | 10,070,900 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 3.868 | 3.860 | JD | 32,233 | 386,800 | 04/29/2015 | 12/01/2048 |
| 66989H-AD-0 | NOVARTIS CAPITAL CORP., M/W CO GUARNT | | | 1 | 1FE | 1,001,720 | 102.1680 | 1,021,680 | 1,000,000 | 1,000,277 | 0 | (201) | 0 | 0 | 4.400 | 4.370 | AO | 8,189 | 44,000 | 03/10/2010 | 04/24/2020 |
| 66989H-AE-8 | NOVARTIS CAPITAL CORP, M/W SR UNSECURED | | | 1 | 1FE | 992,250 | 97.6800 | 976,800 | 1,000,000 | 996,890 | 0 | 788 | 0 | 0 | 2.400 | 2.480 | MS | 6,667 | 24,000 | 09/18/2012 | 09/21/2022 |
| 66989H-AF-5 | NOVARTIS CAPITAL CORP, MW@12.5 | | | 1 | 1FE | 3,137,640 | 95.9580 | 2,878,740 | 3,000,000 | 3,125,780 | 0 | (3,386) | 0 | 0 | 3.700 | 3.440 | MS | 30,833 | 111,000 | 04/21/2015 | 09/21/2042 |
| 66989H-AH-1 | NOVARTIS CAPITAL CORP, MW@15 | | | 1 | 1FE | 9,457,910 | 106.8260 | 9,614,340 | 9,000,000 | 9,425,712 | 0 | (9,423) | 0 | 0 | 4.400 | 4.090 | MN | 60,500 | 396,000 | 05/19/2015 | 05/06/2044 |
| 66989H-AJ-7 | NOVARTIS CAPITAL CORP | | | 2 | 1FE | 6,740,320 | 96.8690 | 6,780,830 | 7,000,000 | 6,744,482 | 0 | 4,162 | 0 | 0 | 3.000 | 3.600 | MN | 23,917 | 45,000 | 12/26/2018 | 11/20/2025 |
| 66989H-AN-8 | NOVARTIS CAPITAL CORP | | | 2 | 1FE | 991,090 | 96.8270 | 968,270 | 1,000,000 | 992,483 | 0 | 771 | 0 | 0 | 3.100 | 3.200 | MN | 3,789 | 31,000 | 02/14/2017 | 05/17/2027 |
| 66989H-AN-8 | NOVARTIS CAPITAL CORP | | | 2 | 1FE | 3,968,160 | 96.8270 | 3,873,080 | 4,000,000 | 3,973,131 | 0 | 2,757 | 0 | 0 | 3.100 | 3.190 | MN | 15,156 | 124,000 | 02/14/2017 | 05/17/2027 |
| 670001-AA-4 | NOVELIS CORP, MW@50 | | | 2 | 4FE | 2,623,400 | 94.0000 | 2,397,940 | 2,551,000 | 2,605,614 | 0 | (13,332) | 0 | 0 | 6.250 | 5.580 | FA | 60,232 | 159,438 | 11/21/2017 | 08/15/2024 |
| 67021C-AG-2 | NSTAR ELECTRIC CO,M/W SR UNSECURED | | | 2 | 1FE | 1,994,520 | 96.4360 | 1,928,720 | 2,000,000 | 1,997,769 | 0 | 556 | 0 | 0 | 2.375 | 2.400 | AO | 10,028 | 47,500 | 10/09/2012 | 10/15/2022 |
| 67021C-AL-1 | NSTAR ELECTRIC CO | | | 2 | 1FE | 1,834,620 | 93.6140 | 1,872,280 | 2,000,000 | 1,838,213 | 0 | 3,593 | 0 | 0 | 2.700 | 3.970 | JD | 4,500 | 27,000 | 10/19/2018 | 06/01/2026 |
| 67021C-AM-9 | NSTAR ELECTRIC CO | | | 2 | 1FE | 1,752,408 | 97.4740 | 1,764,279 | 1,810,000 | 1,754,736 | 0 | 2,328 | 0 | 0 | 3.200 | 3.620 | MN | 7,401 | 28,960 | 08/21/2018 | 05/15/2027 |
| 670346-AL-9 | NUCOR CORP, MW +25BP | | | 2 | 1FE | 3,031,920 | 103.2120 | 3,096,360 | 3,000,000 | 3,011,029 | 0 | (2,912) | 0 | 0 | 4.125 | 4.000 | MS | 36,437 | 123,750 | 10/15/2010 | 09/15/2022 |
| 67066G-AE-4 | NVIDIA CORP | | | 2 | 1FE | 3,796,820 | 94.8450 | 3,793,800 | 4,000,000 | 3,801,389 | 0 | 4,569 | 0 | 0 | 3.200 | 3.950 | MS | 37,333 | 0 | 10/30/2018 | 09/16/2026 |
| 67080L-AA-3 | NUVEEN LLC | | | 2 | 1FE | 2,982,090 | 103.0430 | 3,091,290 | 3,000,000 | 2,982,382 | 0 | 292 | 0 | 0 | 4.000 | 4.070 | MN | 23,000 | 0 | 10/18/2018 | 11/01/2028 |
| 67080L-AA-3 | NUVEEN LLC | | | 2 | 1FE | 1,000,400 | 103.0430 | 1,030,430 | 1,000,000 | 1,000,397 | 0 | (3) | 0 | 0 | 4.000 | 3.990 | MN | 7,667 | 0 | 10/18/2018 | 11/01/2028 |
| 670877-AA-7 | OMX TIMBER FIN INV LLC 1,144A CALLABLE | | | 2 | 1FE | 13,543,805 | 102.1900 | 13,841,675 | 13,545,000 | 13,543,218 | 0 | 222 | 0 | 0 | 5.420 | 5.420 | AO | 124,396 | 734,139 | 02/13/2006 | 01/29/2020 |
| 67103H-AB-3 | OREILLY AUTOMOTIVE INC., M/W CO GUARNT | | | 2 | 2FE | 2,367,998 | 102.6520 | 2,309,670 | 2,250,000 | 2,295,119 | 0 | (17,440) | 0 | 0 | 4.625 | 3.730 | MS | 30,641 | 104,063 | 07/23/2014 | 09/15/2021 |
| 67103H-AC-1 | OREILLY AUTOMOTIVE INC,M/W SR UNSECURED | | | 2 | 2FE | 2,500,176 | 101.0760 | 2,395,501 | 2,370,000 | 2,420,758 | 0 | (13,926) | 0 | 0 | 3.800 | 3.120 | MS | 30,020 | 90,060 | 11/05/2012 | 09/01/2022 |
| 67103H-AC-1 | OREILLY AUTOMOTIVE INC,M/W SR UNSECURED | | | 2 | 2FE | 5,505,964 | 101.0760 | 5,225,629 | 5,170,000 | 5,301,173 | 0 | (35,883) | 0 | 0 | 3.800 | 3.010 | MS | 65,487 | 196,460 | 11/05/2012 | 09/01/2022 |
| 67103H-AE-7 | OREILLY AUTOMOTIVE INC | | | 2 | 2FE | 1,497,480 | 96.0570 | 1,440,855 | 1,500,000 | 1,498,107 | 0 | 227 | 0 | 0 | 3.550 | 3.570 | MS | 15,679 | 53,250 | 03/01/2016 | 03/15/2026 |
| 674599-BY-0 | OCCIDENTAL PETROLEUM CORP.,M/W SR UNSECU | | | 2 | 1FE | 4,518,145 | 101.7280 | 4,577,760 | 4,500,000 | 4,504,184 | 0 | (2,067) | 0 | 0 | 4.100 | 4.040 | FA | 76,875 | 184,500 | 01/18/2011 | 02/01/2021 |
| 674599-CC-7 | OCCIDENTAL PETROLEUM COR, MW@20 | | | 2 | 1FE | 8,973,540 | 99.4390 | 8,949,510 | 9,000,000 | 8,987,502 | 0 | 3,570 | 0 | 0 | 3.125 | 3.160 | FA | 106,250 | 281,250 | 01/08/2015 | 02/15/2022 |
| 674599-CF-0 | OCCIDENTAL PETROLEUM COR, MW@25 | | | 2 | 1FE | 989,290 | 99.2830 | 992,830 | 1,000,000 | 989,910 | 0 | 190 | 0 | 0 | 4.625 | 4.690 | JD | 2,056 | 46,250 | 06/18/2015 | 06/15/2045 |
| 677071-AA-0 | OHANA MILITARY COMM LLC | | | | 1FE | 1,214,750 | 105.1780 | 1,188,511 | 1,130,000 | 1,197,314 | 0 | (41,409) | 0 | 0 | 5.471 | 1.790 | AO | 15,456 | 61,822 | 12/18/2017 | 10/01/2021 |
| 677415-CQ-2 | OHIO POWER COMPANY | | | 2 | 1FE | 1,985,360 | 98.6790 | 1,973,580 | 2,000,000 | 1,985,575 | 0 | 215 | 0 | 0 | 4.150 | 4.190 | AO | 20,750 | 43,575 | 03/20/2018 | 04/01/2048 |
| 678858-BK-6 | OKLAHOMA G&E CO., SR NOTE | | | | 1FE | 2,999,460 | 100.1780 | 3,005,340 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 8.250 | 8.250 | JJ | 114,125 | 247,500 | 12/08/2008 | 01/15/2019 |
| 678858-BP-5 | OKLAHOMA G&E CO, MW@15 | | | 2 | 1FE | 6,076,182 | 101.2140 | 5,667,984 | 5,600,000 | 6,054,495 | 0 | (10,757) | 0 | 0 | 4.550 | 4.020 | MS | 75,024 | 254,800 | 02/06/2017 | 03/15/2044 |
| 681919-AZ-9 | OMNICOM GROUP, INC. M/W SR UNSECURED | | | 1 | 2FE | 995,670 | 98.6160 | 986,160 | 1,000,000 | 998,379 | 0 | 449 | 0 | 0 | 3.625 | 3.670 | MN | 6,042 | 36,250 | 04/18/2012 | 05/01/2022 |
| 681919-BA-3 | OMNICOM GP/OMNICOM CAP | | | 2 | 2FE | 1,946,120 | 96.8570 | 1,937,140 | 2,000,000 | 1,949,877 | 0 | 3,757 | 0 | 0 | 3.650 | 4.130 | MN | 12,167 | 36,500 | 07/03/2018 | 11/01/2024 |
| 68217F-AA-0 | OMNICOM GROUP INC, MW@30 | | | 2 | 2FE | 4,009,440 | 95.7070 | 3,828,280 | 4,000,000 | 4,008,797 | 0 | (933) | 0 | 0 | 3.600 | 3.560 | AO | 30,400 | 144,000 | 01/18/2018 | 04/15/2026 |
| 68233D-AR-8 | ONCOR ELECTRIC DELIVERY | | | | 1FE | 1,140,200 | 112.6880 | 1,126,880 | 1,000,000 | 1,128,022 | 0 | (12,178) | 0 | 0 | 7.000 | 3.260 | MS | 23,333 | 35,000 | 08/15/2018 | 09/01/2022 |
| 68233J-BE-3 | ONCOR ELECTRIC DELIVERY | | | 2 | 1FE | 3,792,034 | 101.0570 | 3,817,933 | 3,778,000 | 3,791,801 | 0 | (233) | 0 | 0 | 3.700 | 3.650 | MN | 17,862 | 22,242 | 12/20/2018 | 11/15/2028 |
| 68235P-AE-8 | ONE GAS INC | | | 2 | 1FE | 2,954,625 | 100.2940 | 2,854,367 | 2,846,000 | 2,929,687 | 0 | (15,881) | 0 | 0 | 3.610 | 2.950 | FA | 42,809 | 102,741 | 07/26/2017 | 02/01/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 68235P-AF-5 | ONE GAS INC | | | 2 | 1FE | 6,867,140 | 106.1120 | 6,658,528 | 6,275,000 | 6,845,817 | 0 | (13,453) | 0 | 0 | 4.658 | 4.060 | FA | 121,787 | 292,290 | 06/23/2017 | 02/01/2044 |
| 682680-AN-3 | ONEOK INC | | | 1 | 2FE | 182,975 | 99.7160 | 172,509 | 173,000 | 182,449 | 0 | (347) | 0 | 0 | 6.000 | 5.490 | JD | 461 | 10,380 | 06/30/2017 | 06/15/2035 |
| 682680-AQ-6 | ONEOK, INC. SR UNSECURED, CALLABLE | | | 2 | 2FE | 9,554,326 | 100.9430 | 9,115,153 | 9,030,000 | 9,219,250 | 0 | (62,709) | 0 | 0 | 4.250 | 3.450 | FA | 159,906 | 383,775 | 05/06/2013 | 02/01/2022 |
| 68389X-AG-0 | ORACLE CORP, M/W SR UNSECURED | | | 1 | 1FE | 5,378,752 | 101.0650 | 4,809,683 | 4,759,000 | 4,815,009 | 0 | (105,831) | 0 | 0 | 5.000 | 2.690 | JJ | 114,348 | 237,950 | 11/20/2013 | 07/08/2019 |
| 68389X-AK-1 | ORACLE CORP, MW +15BP | | | 1 | 1FE | 997,790 | 101.5150 | 1,015,150 | 1,000,000 | 999,601 | 0 | 247 | 0 | 0 | 3.875 | 3.900 | JJ | 17,868 | 38,750 | 07/12/2010 | 07/15/2020 |
| 68389X-AP-0 | ORACLE CORP, M/W SR UNSECURED | | | 1 | 1FE | 2,781,355 | 97.3260 | 2,676,465 | 2,750,000 | 2,762,814 | 0 | (3,197) | 0 | 0 | 2.500 | 2.370 | AO | 14,514 | 68,750 | 11/09/2012 | 10/15/2022 |
| 68389X-AP-0 | ORACLE CORP, M/W SR UNSECURED | | | 1 | 1FE | 1,997,560 | 97.3260 | 1,946,520 | 2,000,000 | 1,998,998 | 0 | 249 | 0 | 0 | 2.500 | 2.510 | AO | 10,556 | 50,000 | 11/09/2012 | 10/15/2022 |
| 68389X-AQ-8 | ORACLE CORP, M/W SR UNSECURED | | | 1 | 1FE | 4,035,788 | 99.9760 | 4,019,035 | 4,020,000 | 4,020,124 | 0 | (3,158) | 0 | 0 | 2.375 | 2.290 | JJ | 44,025 | 95,475 | 09/26/2013 | 01/15/2019 |
| 68389X-BA-2 | ORACLE CORP,MW@12.5 | | | 1 | 1FE | 3,010,320 | 99.5150 | 2,985,450 | 3,000,000 | 3,003,988 | 0 | (1,509) | 0 | 0 | 2.800 | 2.740 | JJ | 40,367 | 84,000 | 07/29/2014 | 07/08/2021 |
| 68389X-BH-7 | ORACLE CORP, MW@25 | | | 2 | 1FE | 2,074,960 | 94.4480 | 1,888,960 | 2,000,000 | 2,068,690 | 0 | (2,884) | 0 | 0 | 3.850 | 3.570 | JJ | 35,506 | 77,000 | 09/23/2016 | 07/15/2036 |
| 68389X-BM-6 | ORACLE CORP, MW@20 | | | 2 | 1FE | 3,995,240 | 92.6760 | 3,707,040 | 4,000,000 | 3,996,306 | 0 | 431 | 0 | 0 | 2.650 | 2.660 | JJ | 48,878 | 106,000 | 06/29/2016 | 07/15/2026 |
| 68389X-BS-3 | ORACLE CORP | | | 2 | 1FE | 1,996,840 | 97.3890 | 1,947,780 | 2,000,000 | 1,997,318 | 0 | 417 | 0 | 0 | 2.950 | 2.970 | MN | 7,539 | 59,983 | 11/07/2017 | 11/15/2024 |
| 684065-BJ-3 | ORANGE & ROCKLAND UTILIT, MW@30 | | | 2 | 1FE | 2,981,820 | 102.6650 | 3,079,950 | 3,000,000 | 2,982,905 | 0 | 305 | 0 | 0 | 4.950 | 4.980 | JJ | 74,250 | 148,500 | 06/15/2015 | 07/01/2045 |
| 690872-AB-2 | OWENS-BROCKWAY, MW@50 | | | 1 | 4FE | 3,744,470 | 95.0000 | 3,522,600 | 3,708,000 | 3,742,764 | 0 | (4,948) | 0 | 0 | 5.375 | 5.180 | AO | 42,076 | 199,305 | 12/01/2017 | 01/15/2025 |
| 69318F-AG-3 | PBF HOLDING CO LLC | | | 2 | 4FE | 623,000 | 94.0000 | 585,620 | 623,000 | 623,000 | 0 | 0 | 0 | 0 | 7.250 | 7.250 | JD | 2,007 | 45,168 | 05/22/2017 | 06/15/2025 |
| 693304-AP-2 | PECO ENERGY CO, M/W SECURED | | | 2 | 1FE | 999,120 | 96.9270 | 969,270 | 1,000,000 | 999,649 | 0 | 90 | 0 | 0 | 2.375 | 2.380 | MS | 6,993 | 23,750 | 09/10/2012 | 09/15/2022 |
| 693304-AS-6 | PECO ENERGY CO, MW@15 | | | 2 | 1FE | 5,540,700 | 100.7110 | 5,035,550 | 5,000,000 | 5,498,393 | 0 | (12,041) | 0 | 0 | 4.150 | 3.540 | AO | 51,875 | 207,500 | 04/20/2015 | 10/01/2044 |
| 693475-AP-0 | PNC FINANCIAL SERVICES | | | 2 | 1FE | 1,994,740 | 99.1450 | 1,982,900 | 2,000,000 | 1,996,947 | 0 | 506 | 0 | 0 | 3.900 | 3.930 | AO | 13,433 | 78,000 | 04/23/2014 | 04/29/2024 |
| 693476-BL-6 | PNC FUNDING CORP., BANK GUARANTEED | | | | 1FE | 1,981,320 | 101.8370 | 2,036,740 | 2,000,000 | 1,996,281 | 0 | 2,179 | 0 | 0 | 4.375 | 4.490 | FA | 34,028 | 87,500 | 01/18/2011 | 08/11/2020 |
| 693476-BN-2 | PNC FUNDING CORP, CALLABLE SR NOTE | | | 2 | 1FE | 1,988,880 | 99.7790 | 1,995,580 | 2,000,000 | 1,996,048 | 0 | 1,157 | 0 | 0 | 3.300 | 3.360 | MS | 20,717 | 66,000 | 03/05/2012 | 03/08/2022 |
| 69349L-AG-3 | PNC BANK NA, SR SUBORDINATED SERIES | | | 2 | 1FE | 6,805,150 | 97.1750 | 6,802,250 | 7,000,000 | 6,877,346 | 0 | 26,216 | 0 | 0 | 2.700 | 3.180 | MN | 31,500 | 189,000 | 03/21/2018 | 11/01/2022 |
| 69349L-AK-4 | PNC BANK NA, SUBORDINATED, CALLABLE | | | 2 | 1FE | 3,960,680 | 97.3920 | 3,895,680 | 4,000,000 | 3,982,485 | 0 | 3,971 | 0 | 0 | 2.950 | 3.060 | JJ | 49,494 | 118,000 | 02/04/2013 | 01/30/2023 |
| 69349L-AK-4 | PNC BANK NA, SUBORDINATED, CALLABLE | | | 2 | 1FE | 1,992,780 | 97.3920 | 1,947,840 | 2,000,000 | 1,996,796 | 0 | 728 | 0 | 0 | 2.950 | 2.990 | JJ | 24,747 | 59,000 | 02/04/2013 | 01/30/2023 |
| 69351U-AQ-6 | PPL ELECTRIC UTILITIES | | | 2 | 1FE | 1,213,246 | 97.1070 | 1,183,734 | 1,219,000 | 1,214,973 | 0 | 1,034 | 0 | 0 | 2.500 | 2.590 | MS | 10,158 | 30,475 | 04/28/2017 | 09/01/2022 |
| 69352P-AD-5 | PPL CAPITAL FUNDING INC | | | 2 | 2FE | 3,793,178 | 101.2220 | 3,769,507 | 3,724,000 | 3,786,449 | 0 | (6,729) | 0 | 0 | 4.200 | 3.640 | JD | 6,951 | 78,204 | 08/28/2018 | 06/15/2022 |
| 69352P-AL-7 | PPL CAPITAL FUNDING INC | | | 2 | 2FE | 1,943,420 | 93.7310 | 1,874,620 | 2,000,000 | 1,949,045 | 0 | 5,625 | 0 | 0 | 3.100 | 3.490 | MN | 7,922 | 62,000 | 01/24/2018 | 05/15/2026 |
| 69352P-AL-7 | PPL CAPITAL FUNDING INC | | | 2 | 2FE | 2,936,670 | 93.7310 | 2,811,930 | 3,000,000 | 2,943,263 | 0 | 6,593 | 0 | 0 | 3.100 | 3.390 | MN | 11,883 | 93,000 | 01/24/2018 | 05/15/2026 |
| 69353R-DD-7 | PNC BANK NA | | | 2 | 1FE | 996,880 | 99.6420 | 996,420 | 1,000,000 | 999,672 | 0 | 641 | 0 | 0 | 2.250 | 2.310 | JJ | 11,188 | 22,500 | 06/17/2014 | 07/02/2019 |
| 69353R-EK-0 | PNC BANK NA | | | 2 | 1FE | 2,214,967 | 96.2200 | 2,121,651 | 2,205,000 | 2,213,548 | 0 | (1,243) | 0 | 0 | 2.950 | 2.880 | FA | 23,128 | 65,048 | 10/31/2017 | 02/23/2025 |
| 69353R-EQ-7 | PNC BANK NA | | | 2 | 1FE | 1,027,410 | 97.0450 | 970,450 | 1,000,000 | 1,020,023 | 0 | (2,837) | 0 | 0 | 3.250 | 2.900 | JD | 2,708 | 32,500 | 04/26/2016 | 06/01/2025 |
| 69353R-FG-8 | PNC BANK NA | | | 2 | 1FE | 960,520 | 95.3890 | 953,890 | 1,000,000 | 963,614 | 0 | 3,094 | 0 | 0 | 3.100 | 3.580 | AO | 5,683 | 31,172 | 02/09/2018 | 10/25/2027 |
| 69353R-FJ-2 | PNC BANK NA | | | 2 | 1FE | 1,958,730 | 96.6220 | 1,932,440 | 2,000,000 | 1,961,913 | 0 | 3,183 | 0 | 0 | 3.250 | 3.490 | JJ | 28,708 | 32,500 | 02/07/2018 | 01/22/2028 |
| 69371R-M9-4 | PACCAR FINANCIAL CORP | | | | 1FE | 2,996,910 | 98.5930 | 2,957,790 | 3,000,000 | 2,998,629 | 0 | 616 | 0 | 0 | 2.250 | 2.270 | FA | 23,625 | 67,500 | 02/22/2016 | 02/25/2021 |
| 69371R-P5-9 | PACCAR FINANCIAL CORP | | | | 1FE | 5,044,788 | 100.7470 | 5,077,649 | 5,040,000 | 5,044,481 | 0 | (307) | 0 | 0 | 3.400 | 3.370 | FA | 67,592 | 0 | 08/16/2018 | 08/09/2023 |
| 694308-GT-8 | PACIFIC GAS & ELECTRIC, SR UNSECURED | | | 2 | 2FE | 1,950,130 | 95.2880 | 1,905,760 | 2,000,000 | 1,989,779 | 0 | 5,549 | 0 | 0 | 3.500 | 3.800 | AO | 17,500 | 70,000 | 11/16/2010 | 10/01/2020 |
| 694308-GY-7 | PACIFIC GAS & ELECTRIC, MW@25 | | | 2 | 2FE | 3,386,730 | 78.6790 | 2,360,370 | 3,000,000 | 3,352,140 | 0 | (9,889) | 0 | 0 | 4.500 | 3.720 | JD | 6,000 | 135,000 | 04/23/2015 | 12/15/2041 |
| 694308-GY-7 | PACIFIC GAS & ELECTRIC, MW@25 | | | 2 | 2FE | 4,317,186 | 78.6790 | 3,048,024 | 3,874,000 | 4,278,077 | 0 | (11,228) | 0 | 0 | 4.500 | 3.800 | JD | 7,748 | 174,330 | 04/23/2015 | 12/15/2041 |
| 694308-GZ-4 | PACIFIC GAS & ELECTRIC, MW@20 | | | 2 | 2FE | 2,918,119 | 80.1860 | 2,210,728 | 2,757,000 | 2,907,418 | 0 | (3,943) | 0 | 0 | 4.450 | 4.080 | AO | 25,900 | 122,687 | 02/23/2016 | 04/15/2042 |
| 694308-HK-6 | PACIFIC GAS & ELECTRIC | | | 2 | 2FE | 655,049 | 86.7230 | 546,355 | 630,000 | 650,624 | 0 | (3,511) | 0 | 0 | 3.400 | 2.740 | FA | 8,092 | 21,420 | 09/21/2017 | 08/15/2024 |
| 694308-HM-2 | PACIFIC GAS & ELECTRIC | | | 2 | 2FE | 624,594 | 85.7050 | 514,230 | 600,000 | 620,949 | 0 | (3,039) | 0 | 0 | 3.500 | 2.880 | JD | 933 | 21,000 | 10/12/2017 | 06/15/2025 |
| 695114-CB-2 | PACIFICORP | | | | 1FE | 3,992,420 | 120.7520 | 4,830,080 | 4,000,000 | 3,994,007 | 0 | 186 | 0 | 0 | 6.100 | 6.110 | FA | 101,667 | 244,000 | 08/10/2006 | 08/01/2036 |
| 695114-CK-2 | PACIFICORP, M/W IST MORTGAGE | | | 1 | 1FE | 1,622,265 | 100.0800 | 1,501,200 | 1,500,000 | 1,500,619 | 0 | (15,710) | 0 | 0 | 5.500 | 4.410 | JJ | 38,042 | 82,500 | 10/09/2009 | 01/15/2019 |
| 695114-CM-8 | PACIFICORP, CALLABLE IST MORTGAGE | | | 2 | 1FE | 2,994,420 | 101.5510 | 3,046,530 | 3,000,000 | 2,998,471 | 0 | 583 | 0 | 0 | 3.850 | 3.870 | JD | 5,133 | 115,500 | 05/09/2011 | 06/15/2021 |
| 695114-CS-5 | PACIFICORP | | | 2 | 1FE | 1,417,116 | 97.9620 | 1,346,978 | 1,375,000 | 1,410,966 | 0 | (5,173) | 0 | 0 | 3.350 | 2.890 | JJ | 23,031 | 46,063 | 10/17/2017 | 07/01/2025 |
| 695156-AR-0 | PACKAGING CORP OF AMERIC | | | 2 | 2FE | 3,855,171 | 98.2660 | 3,734,108 | 3,800,000 | 3,848,213 | 0 | (6,958) | 0 | 0 | 3.650 | 3.390 | MS | 40,839 | 138,700 | 02/21/2018 | 09/15/2024 |
| 695156-AT-6 | PACKAGING CORP OF AMERIC | | | 2 | 2FE | 4,096,974 | 93.7810 | 4,041,961 | 4,310,000 | 4,106,808 | 0 | 9,834 | 0 | 0 | 3.400 | 4.030 | JD | 6,513 | 97,506 | 07/17/2018 | 12/15/2027 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP | | | 2 | 1FE | 6,997,710 | 95.8110 | 6,706,770 | 7,000,000 | 6,993,089 | 0 | (2,305) | 0 | 0 | 3.250 | 3.250 | MS | 75,833 | 195,000 | 11/16/2018 | 03/01/2027 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP | | | 2 | 1FE | 2,884,011 | 95.8110 | 2,917,445 | 3,045,000 | 2,885,939 | 0 | 1,929 | 0 | 0 | 3.250 | 4.000 | MS | 32,988 | 0 | 11/16/2018 | 03/01/2027 |
| 70109H-AK-1 | PARKER HANNIFIN CORP, M/W SR UNSECURED | | | 1 | 1FE | 5,712,810 | 100.4640 | 6,027,840 | 6,000,000 | 5,894,073 | 0 | 25,972 | 0 | 0 | 3.500 | 4.010 | MS | 61,833 | 210,000 | 01/18/2011 | 09/15/2022 |
| 70109H-AL-9 | PARKER-HANNIFIN CORP, MW@15 | | | 2 | 1FE | 997,800 | 98.7380 | 987,380 | 1,000,000 | 998,618 | 0 | 209 | 0 | 0 | 3.300 | 3.320 | MN | 3,667 | 33,000 | 11/18/2014 | 11/21/2024 |
| 702150-AD-5 | PARTY CITY HOLDINGS INC | | | 2 | 4FE | 1,517,465 | 91.0000 | 1,370,460 | 1,506,000 | 1,516,641 | 0 | (824) | 0 | 0 | 6.625 | 6.440 | FA | 41,295 | 0 | 07/30/2018 | 08/01/2026 |
| 70338P-AC-4 | PATTERN ENERGY GROUP INC, MW@50 | | | 2 | 3FE | 4,113,255 | 96.5000 | 3,904,390 | 4,046,000 | 4,094,670 | 0 | (10,954) | 0 | 0 | 5.875 | 5.440 | FA | 99,043 | 166,762 | 09/17/2018 | 02/01/2024 |
| 709599-AX-2 | PENSKE TRUCK LEASING/PTL | | | 2 | 2FE | 1,749,932 | 97.7930 | 1,774,943 | 1,815,000 | 1,750,583 | 0 | 650 | 0 | 0 | 4.200 | 4.720 | AO | 19,058 | 0 | 11/21/2018 | 04/01/2027 |
| 709599-BB-9 | PENSKE TRUCK LEASING/PTL | | | 2 | 2FE | 1,995,920 | 99.2500 | 1,985,000 | 2,000,000 | 1,996,250 | 0 | 330 | 0 | 0 | 3.900 | 3.940 | FA | 32,500 | 17,550 | 05/07/2018 | 02/01/2024 |
| 709599-BC-7 | PENSKE TRUCK LEASING/PTL | | | 2 | 2FE | 2,999,730 | 99.8230 | 2,994,690 | 3,000,000 | 2,999,854 | 0 | 124 | 0 | 0 | 4.125 | 4.120 | FA | 62,563 | 0 | 06/26/2018 | 08/01/2023 |
| 713448-BS-6 | PEPSICO, INC., M/W SR UNSECURED | | | 1 | 1FE | 998,110 | 109.5160 | 1,095,160 | 1,000,000 | 998,398 | 0 | 40 | 0 | 0 | 4.875 | 4.880 | MN | 8,125 | 48,750 | 10/20/2010 | 11/01/2040 |
| 713448-BY-3 | PEPSICO INC, MW@12.5 | | | 1 | 1FE | 2,001,740 | 98.9920 | 1,979,840 | 2,000,000 | 2,000,783 | 0 | (233) | 0 | 0 | 2.750 | 2.730 | MS | 17,722 | 55,000 | 08/18/2014 | 03/05/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 713448-CG-1 | PEPSICO, INC M/W SR UNSECURED | | | 1 | 1FE | 1,998,080 | 98.5270 | 1,970,540 | 2,000,000 | 1,999,136 | 0 | 193 | 0 | 0 | 2.750 | 2.760 | MS | 18,333 | 55,000 | 02/25/2013 | 03/01/2023 |
| 713448-DN-5 | PEPSICO INC | | | 2 | 1FE | 8,019,188 | 91.8050 | 8,078,840 | 8,800,000 | 8,035,365 | 0 | 16,177 | 0 | 0 | 2.375 | 3.670 | AO | 49,347 | 35,625 | 12/10/2018 | 10/06/2026 |
| 713448-DY-1 | PEPSICO INC | | | 2 | 1FE | 2,888,220 | 96.4060 | 2,892,180 | 3,000,000 | 2,896,853 | 0 | 8,633 | 0 | 0 | 3.000 | 3.450 | AO | 19,000 | 91,250 | 02/16/2018 | 10/15/2027 |
| 713448-ED-6 | PEPSICO INC | | | 1 | 1FE | 3,570,525 | 117.5630 | 4,114,705 | 3,500,000 | 3,556,778 | 0 | (2,126) | 0 | 0 | 5.500 | 5.350 | MN | 24,597 | 192,500 | 02/11/2011 | 05/15/2035 |
| 717081-DK-6 | PFIZER INC, MW@15 | | | 1 | 1FE | 2,990,640 | 104.1350 | 3,124,050 | 3,000,000 | 2,991,355 | 0 | 182 | 0 | 0 | 4.400 | 4.410 | MN | 16,867 | 132,000 | 06/12/2015 | 05/15/2044 |
| 717081-DV-2 | PFIZER INC, MW@15 | | | 1 | 1FE | 1,999,480 | 94.9970 | 1,899,940 | 2,000,000 | 1,999,601 | 0 | 48 | 0 | 0 | 2.750 | 2.750 | JD | 4,278 | 55,000 | 05/31/2016 | 06/03/2026 |
| 717081-EA-7 | PFIZER INC, MW@15 | | | 1 | 1FE | 2,974,440 | 96.5540 | 2,896,620 | 3,000,000 | 2,979,232 | 0 | 2,269 | 0 | 0 | 3.000 | 3.090 | JD | 4,000 | 90,000 | 11/14/2016 | 12/15/2026 |
| 717081-EC-3 | PFIZER INC, MW@15 | | | 1 | 1FE | 2,985,570 | 98.9990 | 2,969,970 | 3,000,000 | 2,986,734 | 0 | 495 | 0 | 0 | 4.000 | 4.030 | JD | 5,333 | 120,000 | 11/14/2016 | 12/15/2036 |
| 717081-EJ-8 | PFIZER INC | | | 2 | 1FE | 4,990,450 | 100.2130 | 5,010,650 | 5,000,000 | 4,990,577 | 0 | 127 | 0 | 0 | 4.100 | 4.110 | MS | 64,917 | 0 | 09/04/2018 | 09/15/2038 |
| 717081-EP-4 | PFIZER INC | | | 2 | 1FE | 1,976,320 | 100.3790 | 2,007,580 | 2,000,000 | 1,976,895 | 0 | 575 | 0 | 0 | 3.600 | 3.740 | MS | 22,800 | 0 | 09/18/2018 | 09/15/2028 |
| 71713U-AW-2 | PHARMACIA CORP, M/W SR UNSECURED | | | 1 | 1FE | 3,256,200 | 122.3840 | 3,671,520 | 3,000,000 | 3,160,686 | 0 | (11,684) | 0 | 0 | 6.600 | 5.870 | JD | 16,500 | 198,000 | 08/12/2008 | 12/01/2028 |
| 718172-AL-3 | PHILIP MORRIS INTL INC. SR UNSECURED | | | | 1FE | 986,560 | 98.7550 | 987,550 | 1,000,000 | 995,715 | 0 | 1,407 | 0 | 0 | 2.900 | 3.050 | MN | 3,706 | 29,000 | 11/08/2011 | 11/15/2021 |
| 718172-BQ-1 | PHILIP MORRIS INTL INC, MW@20 | | | 2 | 1FE | 2,970,840 | 97.1680 | 2,915,040 | 3,000,000 | 2,979,617 | 0 | 2,697 | 0 | 0 | 3.375 | 3.490 | FA | 39,375 | 101,250 | 08/04/2015 | 08/11/2025 |
| 718172-CB-3 | PHILIP MORRIS INTL INC | | | 2 | 1FE | 2,489,575 | 94.8990 | 2,372,475 | 2,500,000 | 2,490,819 | 0 | 912 | 0 | 0 | 3.125 | 3.170 | FA | 29,080 | 78,125 | 08/14/2017 | 08/17/2027 |
| 718172-CD-9 | PHILIP MORRIS INTL INC | | | 2 | 1FE | 2,987,130 | 96.1100 | 2,883,300 | 3,000,000 | 2,989,981 | 0 | 2,454 | 0 | 0 | 2.500 | 2.590 | MN | 12,292 | 75,000 | 10/31/2017 | 11/02/2022 |
| 718507-BK-1 | CONOCOPHILLIPS, MAKE WHOLE DEBENTURE | | | 1 | 1FE | 3,627,956 | 122.1730 | 4,009,718 | 3,282,000 | 3,495,614 | 0 | (14,612) | 0 | 0 | 7.000 | 6.130 | MS | 58,073 | 229,740 | 05/24/2006 | 03/30/2029 |
| 718546-AC-8 | PHILLIPS 66, MW@35 | | | 1 | 1FE | 18,395,345 | 102.6630 | 17,452,710 | 17,000,000 | 17,611,805 | 0 | (176,335) | 0 | 0 | 4.300 | 3.120 | AO | 182,750 | 731,000 | 11/17/2014 | 04/01/2022 |
| 720186-AE-5 | PIEDMONT NATURAL GAS CO | | | | 1FE | 1,137,320 | 113.3690 | 1,133,690 | 1,000,000 | 1,136,950 | 0 | (370) | 0 | 0 | 6.000 | 4.710 | JD | 5,000 | 0 | 12/06/2018 | 12/19/2033 |
| 720186-AH-8 | PIEDMONT NATURAL GAS CO | | | 2 | 1FE | 2,872,664 | 93.6570 | 2,785,359 | 2,974,000 | 2,873,217 | 0 | 699 | 0 | 0 | 4.100 | 4.390 | MS | 40,645 | 41,984 | 10/17/2018 | 09/18/2034 |
| 720186-AJ-4 | PIEDMONT NATURAL GAS CO, MW@25 | | | 2 | 1FE | 999,350 | 97.1020 | 971,020 | 1,000,000 | 999,533 | 0 | 61 | 0 | 0 | 3.600 | 3.600 | MS | 12,000 | 36,000 | 09/09/2015 | 09/01/2025 |
| 720189-AB-7 | PIEDMONT NATURAL GAS CO, NOTE | | | | 1FE | 2,105,240 | 112.9930 | 2,259,860 | 2,000,000 | 2,044,557 | 0 | (7,743) | 0 | 0 | 6.870 | 6.320 | JJ | 68,700 | 137,400 | 08/22/2008 | 10/06/2023 |
| 72147K-AE-8 | PILGRIMS PRIDE CORP | | | 2 | 3FE | 3,993,518 | 90.7500 | 3,684,450 | 4,060,000 | 3,993,840 | 0 | 750 | 0 | 0 | 5.875 | 6.100 | MS | 60,294 | 187,496 | 08/23/2018 | 09/30/2027 |
| 723787-AB-3 | PIONEER NATURAL RESOURCE,M/W CO GUARNT | | | 1 | 2FE | 1,075,900 | 121.2950 | 1,231,144 | 1,015,000 | 1,055,248 | 0 | (3,168) | 0 | 0 | 7.200 | 6.610 | JJ | 33,698 | 73,080 | 10/13/2010 | 01/15/2028 |
| 723787-AJ-6 | PIONEER NATURAL RESOURCE, M/W SR UNSECUR | | | 1 | 2FE | 2,948,919 | 103.9140 | 2,727,743 | 2,625,000 | 2,670,560 | 0 | (41,413) | 0 | 0 | 7.500 | 5.750 | JJ | 90,781 | 196,875 | 11/10/2010 | 01/15/2020 |
| 72650R-AZ-5 | PLAINS ALL AMER PIPELINE, MW@25 | | | 2 | 2FE | 2,039,440 | 98.1730 | 1,963,460 | 2,000,000 | 2,018,730 | 0 | (5,497) | 0 | 0 | 3.650 | 3.330 | JD | 6,083 | 73,000 | 01/09/2015 | 06/01/2022 |
| 72650R-BB-7 | PLAINS ALL AMER PIPELINE,MW@20, SR | | | 2 | 2FE | 4,882,043 | 94.2630 | 4,618,887 | 4,900,000 | 4,892,095 | 0 | 1,787 | 0 | 0 | 2.850 | 2.890 | JJ | 58,575 | 139,650 | 01/18/2013 | 01/31/2023 |
| 72650R-BD-3 | PLAINS ALL AMER PIPELINE, MW@20 | | | 2 | 2FE | 3,284,093 | 97.8400 | 3,179,800 | 3,250,000 | 3,269,537 | 0 | (3,856) | 0 | 0 | 3.850 | 3.700 | AO | 26,415 | 125,125 | 12/18/2014 | 10/15/2023 |
| 72650R-BF-8 | PLAINS ALL AMER PIPELINE, MW@20 | | | 2 | 2FE | 1,996,840 | 95.1660 | 1,903,320 | 2,000,000 | 1,998,117 | 0 | 285 | 0 | 0 | 3.600 | 3.610 | MN | 12,000 | 72,000 | 09/02/2014 | 11/01/2024 |
| 72650R-BG-6 | PLAINS ALL AMER PIPELINE, MW@20 | | | 2 | 2FE | 3,276,213 | 98.5230 | 3,196,086 | 3,244,000 | 3,250,181 | 0 | (6,900) | 0 | 0 | 2.600 | 2.370 | JD | 3,749 | 84,344 | 01/28/2015 | 12/15/2019 |
| 72650R-BJ-0 | PLAINS ALL AMER PIPELINE, MW@37.5 | | | 2 | 2FE | 2,522,910 | 98.3440 | 2,950,320 | 3,000,000 | 2,522,910 | 0 | 0 | 0 | 0 | 4.650 | 4.660 | AO | 29,450 | 139,500 | 08/17/2015 | 10/15/2025 |
| 730481-AJ-7 | JB POINDEXTER & CO INC | | | 2 | 4FE | 2,204,571 | 93.5000 | 2,038,300 | 2,180,000 | 2,202,416 | 0 | (2,155) | 0 | 0 | 7.125 | 6.880 | AO | 32,791 | 77,231 | 05/23/2018 | 04/15/2026 |
| 73102Q-AA-4 | POLAR TANKERS INC, MW +20BP | | | 1 | 1FE | 5,505,669 | 116.2670 | 5,795,910 | 4,985,000 | 5,351,236 | 0 | (22,327) | 0 | 0 | 5.951 | 5.110 | MN | 42,026 | 296,657 | 10/25/2010 | 05/10/2037 |
| 736508-BQ-4 | PORTLAND GENERAL ELEC., M/W 1ST MORTGAGE | | | 1 | 1FE | 6,911,755 | 100.9320 | 6,560,580 | 6,500,000 | 6,515,205 | 0 | (51,352) | 0 | 0 | 6.100 | 5.230 | AO | 83,706 | 396,500 | 11/18/2009 | 04/15/2019 |
| 737679-CZ-1 | POTOMAC ELECTRIC POWER CO. SECURED | | | | 1FE | 3,852,880 | 105.9700 | 4,238,800 | 4,000,000 | 3,890,597 | 0 | 3,961 | 0 | 0 | 5.400 | 5.650 | JD | 18,000 | 216,000 | 02/22/2006 | 06/01/2035 |
| 737679-DD-9 | POTOMAC ELECTRIC POWER CO, M/W 1ST MTGE | | | 1 | 1FE | 1,994,200 | 98.2870 | 1,965,740 | 2,000,000 | 1,997,915 | 0 | 601 | 0 | 0 | 3.050 | 3.080 | AO | 15,250 | 61,000 | 03/28/2012 | 04/01/2022 |
| 739378-AA-1 | POWERSOUTH ENERGY COOP | | | | 1 | 1,000,000 | 96.7130 | 967,131 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.050 | 4.050 | AO | 9,788 | 20,250 | 04/04/2018 | 04/04/2039 |
| 74005P-BB-9 | PRAXAIR INC,M/W SR UNSECURED | | | 2 | 1FE | 1,995,700 | 96.6280 | 1,932,560 | 2,000,000 | 1,998,341 | 0 | 435 | 0 | 0 | 2.200 | 2.220 | FA | 16,622 | 44,000 | 07/30/2012 | 08/15/2022 |
| 74005P-BN-3 | PRAXAIR INC | | | 2 | 1FE | 3,209,547 | 94.6240 | 3,240,872 | 3,425,000 | 3,213,344 | 0 | 3,797 | 0 | 0 | 2.650 | 3.790 | FA | 36,809 | 0 | 11/16/2018 | 02/05/2025 |
| 74005P-BQ-6 | PRAXAIR INC | | | 2 | 1FE | 3,924,140 | 97.5940 | 3,903,760 | 4,000,000 | 3,927,546 | 0 | 3,406 | 0 | 0 | 3.200 | 3.490 | JJ | 53,689 | 0 | 08/15/2018 | 01/30/2026 |
| 740189-AG-0 | PRECISION CASTPARTS,MW@15 CALLABLE | | | 2 | 1FE | 3,892,160 | 97.2360 | 3,889,440 | 4,000,000 | 3,945,694 | 0 | 12,487 | 0 | 0 | 2.500 | 2.850 | JJ | 46,111 | 100,000 | 07/22/2014 | 01/15/2023 |
| 740189-AM-7 | PRECISION CASTPARTS CORP, MW@20 | | | 2 | 1FE | 3,919,040 | 98.2250 | 3,929,000 | 4,000,000 | 3,924,317 | 0 | 5,277 | 0 | 0 | 3.250 | 3.580 | JD | 5,778 | 97,500 | 07/18/2018 | 06/15/2025 |
| 740189-AN-5 | PRECISION CASTPARTS CORP | | | 2 | 1FE | 4,953,390 | 98.6630 | 4,711,158 | 4,775,000 | 4,948,053 | 0 | (5,337) | 0 | 0 | 4.200 | 3.890 | JD | 8,913 | 200,550 | 04/12/2018 | 06/15/2035 |
| 740189-AP-0 | PRECISION CASTPARTS CORP, MW@25 | | | 2 | 1FE | 2,990,040 | 101.0990 | 3,032,970 | 3,000,000 | 2,990,679 | 0 | 184 | 0 | 0 | 4.375 | 4.390 | JD | 5,833 | 131,250 | 06/01/2015 | 06/15/2045 |
| 741531-FA-0 | PRICOA GLOBAL FUNDING 1 | | | | 1FE | 4,985,590 | 100.0850 | 5,004,250 | 5,000,000 | 4,986,370 | 0 | 780 | 0 | 0 | 3.450 | 3.510 | MS | 59,417 | 0 | 09/19/2018 | 09/01/2023 |
| 74153Q-AH-5 | PRIDE INTERNATIONAL INC., SR UNSECURED | | | | 4FE | 2,856,863 | 101.2500 | 2,764,125 | 2,730,000 | 2,756,703 | 0 | (15,278) | 0 | 0 | 6.875 | 6.210 | FA | 70,904 | 187,688 | 01/21/2011 | 08/15/2020 |
| 74153W-CG-2 | PRICOA GLOBAL FUNDING 1 | | | | 1FE | 1,000,000 | 98.6060 | 986,060 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.550 | 2.550 | MN | 2,621 | 25,500 | 11/17/2015 | 11/24/2020 |
| 74153W-CH-0 | PRICOA GLOBAL FUNDING 1 | | | | 1FE | 998,590 | 97.5560 | 975,560 | 1,000,000 | 999,298 | 0 | 279 | 0 | 0 | 2.200 | 2.230 | JD | 1,711 | 22,000 | 05/26/2016 | 06/03/2021 |
| 74164M-AA-6 | PRIMERICA INC,M/W SR UNSECURED | | | 1 | 1FE | 14,729,717 | 103.2610 | 13,835,941 | 13,399,000 | 14,051,427 | 0 | (171,447) | 0 | 0 | 4.750 | 3.270 | JJ | 293,475 | 636,453 | 04/16/2015 | 07/15/2022 |
| 74256L-AN-9 | PRINCIPAL LIFE GLOBAL | | | | 1FE | 1,996,260 | 99.3550 | 1,987,100 | 2,000,000 | 1,999,454 | 0 | 771 | 0 | 0 | 2.375 | 2.410 | MS | 14,514 | 47,500 | 09/04/2014 | 09/11/2019 |
| 74256L-AR-0 | PRINCIPAL LFE GLB FND II | | | | 1FE | 498,440 | 99.5430 | 497,715 | 500,000 | 499,842 | 0 | 526 | 0 | 0 | 1.500 | 1.600 | AO | 1,521 | 7,500 | 04/11/2016 | 04/18/2019 |
| 74256L-AU-3 | PRINCIPAL LFE GLB FND II | | | | 1FE | 4,759,972 | 95.9810 | 4,703,069 | 4,900,000 | 4,771,805 | 0 | 12,018 | 0 | 0 | 3.000 | 3.400 | AO | 29,808 | 147,000 | 03/14/2018 | 04/18/2026 |
| 74256L-AU-3 | PRINCIPAL LFE GLB FND II | | | | 1FE | 3,995,520 | 95.9810 | 3,839,240 | 4,000,000 | 3,996,609 | 0 | 409 | 0 | 0 | 3.000 | 3.010 | AO | 24,333 | 120,000 | 03/14/2018 | 04/18/2026 |
| 742718-BH-1 | PROCTER & GAMBLE CO., M/W, DEB. | | | 1 | 1FE | 9,267,121 | 118.4710 | 9,708,698 | 8,195,000 | 8,688,638 | 0 | (56,363) | 0 | 0 | 6.450 | 5.400 | JJ | 243,733 | 528,578 | 01/10/2006 | 01/15/2026 |
| 742718-DB-2 | PROCTER & GAMBLE CO, M/W SR UNSECURED | | | 1 | 1FE | 3,045,325 | 124.0180 | 3,100,450 | 2,500,000 | 2,914,695 | 0 | (18,257) | 0 | 0 | 5.800 | 4.320 | FA | 54,778 | 145,000 | 08/30/2010 | 08/15/2034 |
| 743315-AJ-2 | PROGRESSIVE CORP. OH M/W, SR. NOTES | | | 1 | 1FE | 3,423,040 | 122.7480 | 4,909,920 | 4,000,000 | 3,645,532 | 0 | 22,046 | 0 | 0 | 6.625 | 7.910 | MS | 88,333 | 265,000 | 01/11/2001 | 03/01/2029 |
| 743315-AR-4 | PROGRESSIVE CORP | | | | 1FE | 4,402,269 | 91.0520 | 4,426,948 | 4,862,000 | 4,429,404 | 0 | 27,135 | 0 | 0 | 2.450 | 3.740 | JJ | 54,927 | 59,560 | 05/30/2018 | 01/15/2027 |
| 743315-AV-5 | PROGRESSIVE CORP | | | 2 | 1FE | 2,994,840 | 102.8820 | 3,086,460 | 3,000,000 | 2,994,854 | 0 | 14 | 0 | 0 | 4.000 | 4.020 | MS | 22,667 | 0 | 10/18/2018 | 03/01/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 74348T-AJ-1 | PROSPECT CAPITAL CORP, M/W SR UNSECURED | | | 1 | 2FE | 6,672,525 | 100.5150 | 6,734,505 | 6,700,000 | 6,686,637 | 0 | 2,720 | 0 | 0 | 5.875 | 5.920 | MS | 115,901 | 393,625 | 06/04/2013 | 03/15/2023 |
| 74368C-AA-2 | PROTECTIVE LIFE GLOBAL | | | | 1FE | 2,997,360 | 98.8160 | 2,964,480 | 3,000,000 | 2,998,955 | 0 | 529 | 0 | 0 | 2.700 | 2.710 | MN | 8,100 | 81,000 | 11/19/2015 | 11/25/2020 |
| 74368C-AB-0 | PROTECTIVE LIFE GLOBAL | | | | 1FE | 3,000,000 | 99.6000 | 2,988,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 1.722 | 1.720 | AO | 10,906 | 51,660 | 04/12/2016 | 04/15/2019 |
| 743756-AB-4 | PROV ST JOSEPH HLTH OBL, MW@25 | | | 1 | 1FE | 7,435,390 | 93.0640 | 7,445,120 | 8,000,000 | 7,446,593 | 0 | 11,203 | 0 | 0 | 2.746 | 3.770 | AO | 54,920 | 27,460 | 10/24/2018 | 10/01/2026 |
| 743756-AE-8 | PROV ST JOSEPH HLTH OBL | | | 2 | 1FE | 964,230 | 95.2540 | 952,540 | 1,000,000 | 964,499 | 0 | 269 | 0 | 0 | 3.930 | 4.140 | AO | 9,825 | 19,650 | 08/16/2018 | 10/01/2048 |
| 74432Q-CC-7 | PRUDENTIAL FINANCIAL INC | | | 2 | 1FE | 1,001,480 | 100.4950 | 1,004,950 | 1,000,000 | 1,001,386 | 0 | (94) | 0 | 0 | 3.878 | 3.860 | MS | 10,126 | 19,390 | 03/23/2018 | 03/27/2028 |
| 74432Q-CC-7 | PRUDENTIAL FINANCIAL INC | | | 2 | 1FE | 2,000,000 | 100.4950 | 2,009,900 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.878 | 3.870 | MS | 20,252 | 38,780 | 03/23/2018 | 03/27/2028 |
| 744331-AF-6 | PRUDENTIAL FUNDING LLC, P/P, 144A, NOTE | | | | 1FE | 3,609,860 | 111.4810 | 4,459,240 | 4,000,000 | 3,856,279 | 0 | 24,357 | 0 | 0 | 6.750 | 7.650 | MS | 79,500 | 270,000 | 01/18/2001 | 09/15/2023 |
| 744448-CF-6 | PUBLIC SERVICE COLORADO,M/W SECURED | | | 2 | 1FE | 999,020 | 96.3340 | 963,340 | 1,000,000 | 999,612 | 0 | 99 | 0 | 0 | 2.250 | 2.260 | MS | 6,625 | 22,500 | 09/04/2012 | 09/15/2022 |
| 744448-CJ-8 | PUBLIC SERVICE COLORADO | | | 2 | 1FE | 2,939,520 | 95.8060 | 2,874,180 | 3,000,000 | 2,942,187 | 0 | 1,381 | 0 | 0 | 3.950 | 4.070 | MS | 34,892 | 118,500 | 02/06/2017 | 03/15/2043 |
| 744448-CL-3 | PUBLIC SERVICE COLORADO | | | 2 | 1FE | 1,563,722 | 96.3630 | 1,565,899 | 1,625,000 | 1,566,978 | 0 | 3,241 | 0 | 0 | 2.900 | 3.520 | MN | 6,022 | 26,825 | 08/08/2018 | 05/15/2025 |
| 744448-CP-4 | PUBLIC SERVICE COLORADO | | | 2 | 1FE | 1,995,700 | 101.2220 | 2,024,440 | 2,000,000 | 1,995,880 | 0 | 180 | 0 | 0 | 3.700 | 3.720 | JD | 3,289 | 35,767 | 06/14/2018 | 06/15/2028 |
| 744482-BK-5 | PUB SVC NEW HAMP.,M/W 1ST MTGE | | | 2 | 1FE | 1,994,780 | 101.6430 | 2,032,860 | 2,000,000 | 1,998,544 | 0 | 562 | 0 | 0 | 4.050 | 4.080 | JD | 6,750 | 81,000 | 05/19/2011 | 06/01/2021 |
| 744533-BL-3 | PUBLIC SERVICE OKLAHOMA,M/W SR NOTES | | | 1 | 2FE | 3,988,320 | 101.7240 | 4,068,960 | 4,000,000 | 3,997,149 | 0 | 1,278 | 0 | 0 | 4.400 | 4.430 | FA | 73,333 | 176,000 | 01/13/2011 | 02/01/2021 |
| 744538-AC-3 | PUB SVC NEW HAMP, MW@20 | | | 2 | 1FE | 6,817,190 | 99.3160 | 6,455,540 | 6,500,000 | 6,627,110 | 0 | (50,487) | 0 | 0 | 3.200 | 2.360 | MS | 69,333 | 208,000 | 03/03/2015 | 09/01/2021 |
| 744542-AC-5 | PUBLIC SERVICE CO OF NEW | | | 2 | 2FE | 3,567,847 | 98.6790 | 3,478,435 | 3,525,000 | 3,559,160 | 0 | (5,102) | 0 | 0 | 3.850 | 3.670 | FA | 56,547 | 104,913 | 08/20/2018 | 08/01/2025 |
| 744560-AU-0 | PUBLIC SERVICE ELECTRIC & GAS,MW +20BPS | | | 1 | 1FE | 3,311,790 | 113.8790 | 3,416,370 | 3,000,000 | 3,260,885 | 0 | (7,243) | 0 | 0 | 5.375 | 4.710 | MN | 26,875 | 161,250 | 09/02/2010 | 11/01/2039 |
| 744560-BD-7 | PUB SVC ELEC & GAS | | | 2 | 1FE | 8,415,654 | 101.1560 | 8,363,578 | 8,268,000 | 8,392,001 | 0 | (17,923) | 0 | 0 | 3.750 | 3.410 | MS | 91,293 | 80,550 | 11/30/2018 | 03/15/2024 |
| 744560-BK-1 | PUBLIC SERVICE ELECTRIC | | | 2 | 1FE | 610,416 | 97.7320 | 586,392 | 600,000 | 608,327 | 0 | (1,348) | 0 | 0 | 3.050 | 2.780 | MN | 2,338 | 18,300 | 06/02/2017 | 11/15/2024 |
| 744560-BM-7 | PUBLIC SERVICE ELECTRIC, MW@20 | | | 2 | 1FE | 4,975,100 | 96.4730 | 4,823,650 | 5,000,000 | 4,976,720 | 0 | 486 | 0 | 0 | 4.050 | 4.070 | MN | 33,750 | 202,500 | 05/06/2015 | 05/01/2045 |
| 744560-BQ-8 | PUBLIC SERVICE ELECTRIC, MW@20 | | | 2 | 1FE | 995,560 | 94.5730 | 945,730 | 1,000,000 | 995,796 | 0 | 87 | 0 | 0 | 3.800 | 3.820 | MS | 12,667 | 38,000 | 02/29/2016 | 03/01/2046 |
| 744560-BR-6 | PUBLIC SERVICE ELECTRIC | | | 2 | 1FE | 1,813,860 | 91.3560 | 1,827,120 | 2,000,000 | 1,823,166 | 0 | 9,306 | 0 | 0 | 2.250 | 3.570 | MS | 13,250 | 22,500 | 07/11/2018 | 09/15/2026 |
| 744560-BS-4 | PUBLIC SERVICE ELECTRIC | | | 2 | 1FE | 2,864,670 | 96.2490 | 2,887,470 | 3,000,000 | 2,869,002 | 0 | 4,332 | 0 | 0 | 3.000 | 3.600 | MN | 11,500 | 45,000 | 09/05/2018 | 05/15/2027 |
| 744560-BU-9 | PUBLIC SERVICE ELECTRIC | | | 2 | 1FE | 996,200 | 101.5840 | 1,015,840 | 1,000,000 | 996,407 | 0 | 207 | 0 | 0 | 3.700 | 3.740 | MN | 6,167 | 18,192 | 05/02/2018 | 05/01/2028 |
| 744573-AK-2 | PUBLIC SERVICE ENTERPRIS | | | 2 | 2FE | 764,440 | 96.0310 | 768,248 | 800,000 | 768,164 | 0 | 3,724 | 0 | 0 | 2.000 | 3.460 | MN | 2,044 | 8,000 | 08/22/2018 | 11/15/2021 |
| 74460D-AC-3 | PUBLIC STORAGE | | | 2 | 1FE | 4,759,488 | 93.6600 | 4,448,850 | 4,750,000 | 4,758,396 | 0 | (849) | 0 | 0 | 3.094 | 3.070 | MS | 43,273 | 145,740 | 09/13/2017 | 09/15/2027 |
| 745310-AH-5 | PUGET ENERGY INC | | | 2 | 2FE | 4,037,870 | 97.7560 | 3,910,240 | 4,000,000 | 4,027,117 | 0 | (8,425) | 0 | 0 | 3.650 | 3.510 | MN | 18,656 | 127,750 | 10/25/2018 | 05/15/2025 |
| 745332-CE-4 | PUGET SOUND ENERGY INC, 1ST MTGE, CALLAB | | | 2 | 1FE | 2,000,000 | 100.0280 | 2,000,560 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.434 | 4.430 | MN | 11,331 | 88,680 | 11/14/2011 | 11/15/2041 |
| 745332-CG-9 | PUGET SOUND ENERGY INC, MW@20 | | | 2 | 1FE | 2,986,500 | 101.5380 | 3,046,140 | 3,000,000 | 2,987,341 | 0 | 253 | 0 | 0 | 4.300 | 4.320 | MN | 14,692 | 129,000 | 05/11/2015 | 05/20/2045 |
| 74733V-AB-6 | QEP RESOURCES INC, SR UNSECURED | | | 2 | 3FE | 3,209,720 | 91.0000 | 2,866,500 | 3,150,000 | 3,179,623 | 0 | (7,533) | 0 | 0 | 5.375 | 5.070 | AO | 42,328 | 169,313 | 08/29/2014 | 10/01/2022 |
| 74733V-AD-2 | QEP RESOURCES INC | | | 2 | 3FE | 1,973,750 | 83.0000 | 1,684,900 | 2,030,000 | 1,975,678 | 0 | 1,928 | 0 | 0 | 5.625 | 6.080 | MS | 38,063 | 23,188 | 09/04/2018 | 03/01/2026 |
| 747525-AR-4 | QUALCOMM | | | 2 | 1FE | 1,996,780 | 96.2320 | 1,924,640 | 2,000,000 | 1,997,698 | 0 | 537 | 0 | 0 | 2.600 | 2.620 | JJ | 21,811 | 61,244 | 05/19/2017 | 01/30/2023 |
| 74834L-AX-8 | QUEST DIAGNOSTICS INC | | | 2 | 2FE | 2,000,320 | 97.5160 | 1,950,320 | 2,000,000 | 2,000,320 | 0 | 0 | 0 | 0 | 3.500 | 3.490 | MS | 17,694 | 70,000 | 01/31/2018 | 03/30/2025 |
| 74834L-AZ-3 | QUEST DIAGNOSTICS INC | | | 2 | 2FE | 5,033,950 | 95.9810 | 4,799,050 | 5,000,000 | 5,029,861 | 0 | (3,607) | 0 | 0 | 3.450 | 3.350 | JD | 14,375 | 172,500 | 11/01/2017 | 06/01/2026 |
| 74836H-AD-9 | DOMINION ENERGY QUESTAR PIPELINE LLC | | | 2 | 2FE | 989,430 | 100.4490 | 1,004,490 | 1,000,000 | 990,734 | 0 | 214 | 0 | 0 | 4.875 | 4.940 | JD | 4,063 | 48,750 | 12/01/2011 | 12/01/2041 |
| 74840L-AA-0 | QUICKEN LOANS INC, MW@50 | | | 2 | 3FE | 3,779,171 | 93.5000 | 3,553,000 | 3,800,000 | 3,781,244 | 0 | 1,292 | 0 | 0 | 5.750 | 5.810 | MN | 36,417 | 218,500 | 04/15/2016 | 05/01/2025 |
| 751212-AB-7 | RALPH LAUREN CORP, MW@20 | | | 2 | 1FE | 4,989,750 | 98.9240 | 4,946,200 | 5,000,000 | 4,996,508 | 0 | 2,069 | 0 | 0 | 2.625 | 2.660 | FA | 48,490 | 131,250 | 08/13/2015 | 08/18/2020 |
| 751277-AQ-7 | RALSTON PURINA CO., DEB. | | | | 1FE | 1,514,484 | 114.8000 | 1,274,280 | 1,110,000 | 1,207,903 | 0 | (28,016) | 0 | 0 | 8.625 | 5.510 | FA | 36,168 | 95,738 | 01/28/2003 | 02/15/2022 |
| 75281A-AM-1 | RANGE RESOURCES CORP., CO GUARNT | | | 2 | 3FE | 400,000 | 94.7500 | 379,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JD | 1,917 | 23,000 | 05/11/2011 | 06/01/2021 |
| 75281A-AN-9 | RANGE RESOURCES CORP, CO GUARNT | | | 2 | 3FE | 1,495,000 | 88.5000 | 1,323,075 | 1,495,000 | 1,495,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | FA | 28,239 | 74,750 | 02/24/2012 | 08/15/2022 |
| 754730-AD-1 | RAYMOND JAMES FINANCIAL M/W SR NOTES | | | 1 | 2FE | 1,992,040 | 108.1390 | 2,162,780 | 2,000,000 | 1,995,873 | 0 | 658 | 0 | 0 | 5.625 | 5.670 | AO | 28,125 | 112,500 | 03/21/2012 | 04/01/2024 |
| 754730-AE-9 | RAYMOND JAMES FINANCIAL, MW@35 | | | 1 | 2FE | 1,996,820 | 94.2380 | 1,884,760 | 2,000,000 | 1,997,608 | 0 | 264 | 0 | 0 | 3.625 | 3.640 | MS | 21,347 | 72,500 | 07/07/2016 | 09/15/2026 |
| 75508E-AA-6 | RAYONIER AM PROD INC | | | 2 | 4FE | 2,651,846 | 88.2500 | 2,426,875 | 2,750,000 | 2,655,322 | 0 | 3,476 | 0 | 0 | 5.500 | 6.250 | JD | 12,604 | 75,625 | 10/12/2018 | 06/01/2024 |
| 755111-BT-7 | RAYTHEON COMPANY, M/W SR UNSECURED | | | 1 | 1FE | 3,088,092 | 100.3110 | 3,164,812 | 3,155,000 | 3,143,457 | 0 | 6,067 | 0 | 0 | 3.125 | 3.320 | AO | 20,814 | 98,594 | 02/19/2014 | 10/15/2020 |
| 755111-BT-7 | RAYTHEON COMPANY, M/W SR UNSECURED | | | 1 | 1FE | 2,897,250 | 100.3110 | 3,009,330 | 3,000,000 | 2,978,616 | 0 | 11,366 | 0 | 0 | 3.125 | 3.530 | AO | 19,792 | 93,750 | 02/19/2014 | 10/15/2020 |
| 755111-BX-8 | RAYTHEON COMPANY, MW SR UNSECURED | | | 2 | 1FE | 3,987,640 | 97.4510 | 3,898,040 | 4,000,000 | 3,994,759 | 0 | 1,244 | 0 | 0 | 2.500 | 2.530 | JD | 4,444 | 100,000 | 11/27/2012 | 12/15/2022 |
| 75606D-AE-1 | REALOGY GROUP/CO-ISSUER | | | 2 | 4FE | 2,328,813 | 87.0000 | 2,022,750 | 2,325,000 | 2,327,204 | 0 | (1,444) | 0 | 0 | 4.875 | 4.840 | JD | 9,445 | 110,297 | 09/06/2018 | 06/01/2023 |
| 756109-AL-8 | REALTY INCOME CORP., SR UNSECURED | | | 2 | 1FE | 1,597,650 | 104.0450 | 1,560,675 | 1,500,000 | 1,520,995 | 0 | (10,898) | 0 | 0 | 5.750 | 4.920 | JJ | 39,771 | 86,250 | 08/16/2010 | 01/15/2021 |
| 756109-AN-4 | REALTY INCOME CORP, M/W SR UNSECURED | | | 2 | 1FE | 7,863,157 | 99.0260 | 7,823,054 | 7,900,000 | 7,883,823 | 0 | 3,791 | 0 | 0 | 3.250 | 3.300 | AO | 54,203 | 256,750 | 01/08/2013 | 10/15/2022 |
| 759187-CD-7 | REGIONS BANK | | | 2 | 2FE | 5,211,358 | 99.5900 | 5,203,578 | 5,225,000 | 5,212,162 | 0 | 804 | 0 | 0 | 3.374 | 3.470 | FA | 67,578 | 0 | 11/08/2018 | 08/13/2021 |
| 759351-AJ-8 | REINSURANCE GROUP OF AMER,M/W SR UNSEC | | | 1 | 2FE | 994,470 | 103.8220 | 1,038,220 | 1,000,000 | 998,404 | 0 | 606 | 0 | 0 | 5.000 | 5.070 | JD | 4,167 | 50,000 | 05/24/2011 | 06/01/2021 |
| 75972Y-AA-9 | RENAISSANCERE FINANCE | | | 2 | 1FE | 5,157,050 | 98.3760 | 4,918,800 | 5,000,000 | 5,134,534 | 0 | (19,932) | 0 | 0 | 3.700 | 3.200 | AO | 46,250 | 185,000 | 11/09/2017 | 04/01/2025 |
| 75973Q-AA-5 | RENAISSANCERE FINANCE | | | 2 | 1FE | 2,986,520 | 95.0850 | 2,852,550 | 3,000,000 | 2,988,265 | 0 | 1,166 | 0 | 0 | 3.450 | 3.500 | JJ | 51,750 | 104,075 | 06/26/2017 | 07/01/2027 |
| 760759-AP-5 | REPUBLIC SERVICES, INC. M/W SR UNSEC | | | 2 | 2FE | 1,994,460 | 100.4170 | 2,008,340 | 2,000,000 | 1,997,894 | 0 | 570 | 0 | 0 | 3.550 | 3.580 | JD | 5,917 | 71,000 | 05/14/2012 | 06/01/2022 |
| 760759-AR-1 | REPUBLIC SERVICES INC | | | 2 | 2FE | 1,254,852 | 94.3230 | 1,273,361 | 1,350,000 | 1,257,679 | 0 | 2,827 | 0 | 0 | 2.900 | 3.960 | JJ | 19,575 | 0 | 09/24/2018 | 07/01/2026 |
| 760759-AS-9 | REPUBLIC SERVICES INC | | | 2 | 2FE | 2,919,840 | 95.7940 | 2,873,820 | 3,000,000 | 2,924,879 | 0 | 5,021 | 0 | 0 | 3.375 | 3.700 | MN | 12,938 | 100,969 | 04/16/2018 | 11/15/2027 |
| 760759-AT-7 | REBULIC SERVICES, INC CORPORATE | | | 2 | 2FE | 2,958,060 | 100.0650 | 3,001,950 | 3,000,000 | 2,960,235 | 0 | 2,175 | 0 | 0 | 3.950 | 4.120 | MN | 15,142 | 59,579 | 05/03/2018 | 05/15/2028 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 760761-AB-2 | REPUBLIC SERVICES INC,MW@35 BULLET | | | 1 | 2FE | 2,065,518 | 101.5490 | 1,827,882 | 1,800,000 | 1,834,618 | 0 | (48,003) | 0 | 0 | 5.500 | 2.720 | MS | 29,150 | 99,000 | 11/26/2013 | 09/15/2019 |
| 760761-AD-8 | REPUBLIC SERVICES INC,MW@30 | | | 1 | 2FE | 1,602,413 | 105.8590 | 1,503,198 | 1,420,000 | 1,494,788 | 0 | (24,433) | 0 | 0 | 5.250 | 3.310 | MN | 9,526 | 74,550 | 04/23/2014 | 11/15/2021 |
| 761713-BF-2 | REYNOLDS AMERICAN INC, MW@30 | | | 1 | 2FE | 998,610 | 98.9220 | 989,220 | 1,000,000 | 999,267 | 0 | 194 | 0 | 0 | 4.000 | 4.020 | JD | 2,111 | 40,000 | 06/09/2015 | 06/12/2022 |
| 761713-BG-0 | REYNOLDS AMERICAN INC | | | 2 | 2FE | 7,654,123 | 96.4240 | 7,277,119 | 7,547,000 | 7,638,469 | 0 | (15,653) | 0 | 0 | 4.450 | 4.210 | JD | 17,725 | 246,842 | 12/10/2018 | 06/12/2025 |
| 771196-BH-4 | ROCHE HOLDING INC, MW@15 | | | 2 | 1FE | 5,055,000 | 101.2090 | 5,060,450 | 5,000,000 | 5,051,088 | 0 | (1,154) | 0 | 0 | 4.000 | 3.930 | MN | 18,333 | 200,000 | 05/28/2015 | 11/28/2044 |
| 771196-BP-6 | ROCHE HOLDINGS INC | | | 2 | 1FE | 4,997,500 | 100.7540 | 5,037,700 | 5,000,000 | 4,997,561 | 0 | 61 | 0 | 0 | 3.625 | 3.630 | MS | 52,361 | 0 | 09/10/2018 | 09/17/2028 |
| 771367-CD-9 | ROCHESTER GAS & ELECTRIC | | | 2 | 1FE | 10,747,996 | 95.4000 | 10,303,200 | 10,800,000 | 10,748,871 | 0 | 1,788 | 0 | 0 | 3.100 | 3.160 | JD | 27,900 | 319,300 | 06/26/2018 | 06/01/2027 |
| 773903-AG-4 | ROCKWELL AUTOMATION | | | 2 | 1FE | 8,252,218 | 95.9040 | 8,118,274 | 8,465,000 | 8,268,467 | 0 | 15,765 | 0 | 0 | 2.875 | 3.280 | MS | 81,123 | 172,500 | 09/26/2018 | 03/01/2025 |
| 774341-AB-7 | ROCKWELL COLLINS INC,M/W SR UNSECURED | | | 1 | 2FE | 8,900,737 | 101.0730 | 8,375,920 | 8,287,000 | 8,343,029 | 0 | (101,801) | 0 | 0 | 5.250 | 3.900 | JJ | 200,614 | 435,068 | 11/21/2013 | 07/15/2019 |
| 774341-AC-5 | ROCKWELL COLLINS INC., SR UNSECURED | | | 2 | 2FE | 997,190 | 99.1850 | 991,850 | 1,000,000 | 999,099 | 0 | 295 | 0 | 0 | 3.100 | 3.130 | MN | 3,961 | 31,000 | 11/16/2011 | 11/15/2021 |
| 774341-AE-1 | ROCKWELL COLLINS INC, MW@15 | | | 2 | 2FE | 3,163,500 | 99.5800 | 2,987,400 | 3,000,000 | 3,093,322 | 0 | (18,191) | 0 | 0 | 3.700 | 2.980 | JD | 4,933 | 111,000 | 12/16/2014 | 12/15/2023 |
| 775371-AU-1 | ROHM & HAAS CO UNSEC'D CALL @ > PAR | | | | 2FE | 3,577,200 | 125.0780 | 3,752,340 | 3,000,000 | 3,367,975 | 0 | (24,071) | 0 | 0 | 7.850 | 6.240 | JJ | 108,592 | 235,500 | 02/05/2007 | 07/15/2029 |
| 776696-AE-6 | ROPER INDUSTRIES INC, M/W SR UNSECURED | | | 2 | 2FE | 1,985,260 | 97.9820 | 1,959,640 | 2,000,000 | 1,993,563 | 0 | 1,537 | 0 | 0 | 3.125 | 3.210 | MN | 7,986 | 62,500 | 03/13/2013 | 11/15/2022 |
| 776743-AB-2 | ROPER TECHNOLOGIES INC | | | 2 | 2FE | 1,952,420 | 98.0720 | 1,961,440 | 2,000,000 | 1,953,554 | 0 | 1,134 | 0 | 0 | 3.850 | 4.230 | JD | 3,422 | 38,500 | 10/23/2018 | 12/15/2025 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | | 2 | 2FE | 6,149,456 | 97.5060 | 5,953,716 | 6,106,000 | 6,141,155 | 0 | (7,655) | 0 | 0 | 3.800 | 3.700 | JD | 10,312 | 213,028 | 10/10/2018 | 12/15/2026 |
| 776743-AE-6 | ROPER TECHNOLOGIES INC | | | 2 | 2FE | 1,220,185 | 100.0730 | 1,230,898 | 1,230,000 | 1,220,684 | 0 | 499 | 0 | 0 | 3.650 | 3.820 | MS | 15,339 | 0 | 09/25/2018 | 09/15/2023 |
| 776743-AF-3 | ROPER TECHNOLOGIES INC | | | 2 | 2FE | 1,997,840 | 99.0040 | 1,980,080 | 2,000,000 | 1,997,926 | 0 | 86 | 0 | 0 | 4.200 | 4.210 | MS | 28,700 | 0 | 08/14/2018 | 09/15/2028 |
| 77714P-AB-5 | SEMGROUP/ROSE ROCK FIN,MW@50 | | | 2 | 4FE | 1,488,518 | 94.2500 | 1,928,355 | 2,046,000 | 1,656,508 | 0 | 69,979 | 0 | 0 | 5.625 | 10.880 | JJ | 53,068 | 115,088 | 02/18/2016 | 07/15/2022 |
| 778296-AA-1 | ROSS STORES INC, MW@15 | | | 2 | 1FE | 7,016,555 | 98.2450 | 6,828,028 | 6,950,000 | 7,002,294 | 0 | (8,616) | 0 | 0 | 3.375 | 3.220 | MS | 69,066 | 234,563 | 09/27/2017 | 09/15/2024 |
| 779382-AP-5 | ROWAN COMPANIES INC, M/W SR UNSECURED | | | 2 | 4FE | 4,192,760 | 82.5000 | 3,300,000 | 4,000,000 | 4,075,884 | 0 | (22,415) | 0 | 0 | 4.875 | 4.190 | JD | 16,250 | 195,000 | 04/18/2013 | 06/01/2022 |
| 780153-AG-7 | ROYAL CARIBBEAN CRUISES | | | | 2FE | 2,043,453 | 118.8220 | 2,147,114 | 1,807,000 | 1,993,660 | 0 | (15,818) | 0 | 0 | 7.500 | 5.960 | AO | 28,611 | 135,525 | 10/03/2016 | 10/15/2027 |
| 780153-AU-6 | ROYAL CARIBBEAN CRUISES, MW SR UNSECURED | | | 1 | 2FE | 431,000 | 105.0400 | 452,722 | 431,000 | 431,000 | 0 | 0 | 0 | 0 | 5.250 | 5.250 | MN | 2,891 | 22,628 | 02/18/2016 | 11/15/2022 |
| 78355H-JU-4 | RYDER SYSTEMS, INC M/W SR UNSECURED | | | 2 | 2FE | 3,951,880 | 99.8850 | 3,995,400 | 4,000,000 | 3,998,596 | 0 | 9,090 | 0 | 0 | 2.350 | 2.580 | FA | 32,639 | 94,000 | 07/18/2013 | 02/26/2019 |
| 78355H-JU-4 | RYDER SYSTEMS, INC M/W SR UNSECURED | | | 2 | 2FE | 2,044,657 | 99.8850 | 2,027,666 | 2,030,000 | 2,030,187 | 0 | (2,688) | 0 | 0 | 2.350 | 2.210 | FA | 16,564 | 47,705 | 07/18/2013 | 02/26/2019 |
| 78355H-KG-3 | RYDER SYSTEM INC | | | 2 | 2FE | 3,990,800 | 98.6830 | 3,947,320 | 4,000,000 | 3,992,261 | 0 | 1,461 | 0 | 0 | 3.400 | 3.450 | MS | 45,333 | 69,889 | 02/21/2018 | 03/01/2023 |
| 78355H-KH-1 | RYDER SYSTEM INC | | | 2 | 2FE | 997,940 | 99.3850 | 993,850 | 1,000,000 | 998,135 | 0 | 195 | 0 | 0 | 3.750 | 3.790 | JD | 2,292 | 17,708 | 06/14/2018 | 06/09/2023 |
| 78355H-KK-4 | RYDER SYSTEM INC | | | 2 | 2FE | 2,998,140 | 100.1330 | 3,003,990 | 3,000,000 | 2,998,212 | 0 | 72 | 0 | 0 | 3.875 | 3.880 | JD | 17,760 | 0 | 10/30/2018 | 12/01/2023 |
| 78390X-AA-9 | LEIDOS HOLDINGS INC, MW@20 | | | 2 | 3FE | 2,701,515 | 99.2500 | 2,604,320 | 2,624,000 | 2,662,445 | 0 | (22,345) | 0 | 0 | 4.450 | 3.520 | JD | 9,731 | 116,768 | 02/24/2017 | 12/01/2020 |
| 78408L-AB-3 | JOHNSON (S.C.) & SON INC, MW@ 15 | | | 2 | 1FE | 2,802,718 | 98.9980 | 2,722,445 | 2,750,000 | 2,786,567 | 0 | (6,119) | 0 | 0 | 3.350 | 3.080 | MS | 23,287 | 87,938 | 04/03/2018 | 09/30/2024 |
| 78408L-AC-1 | JOHNSON (S.C.) & SON INC, MW@20 | | | 2 | 1FE | 4,908,650 | 99.6230 | 4,981,150 | 5,000,000 | 4,914,790 | 0 | 1,739 | 0 | 0 | 4.350 | 4.460 | MS | 54,979 | 217,500 | 06/08/2015 | 09/30/2044 |
| 78409V-AD-6 | S&P GLOBAL INC | | | 2 | 1FE | 3,543,730 | 101.8240 | 3,563,840 | 3,500,000 | 3,540,737 | 0 | (2,993) | 0 | 0 | 4.000 | 3.780 | JD | 6,222 | 110,000 | 07/31/2018 | 06/15/2025 |
| 78409V-AK-0 | S&P GLOBAL INC | | | 2 | 1FE | 4,335,000 | 103.1740 | 4,126,960 | 4,000,000 | 4,293,098 | 0 | (37,474) | 0 | 0 | 4.400 | 3.200 | FA | 66,489 | 176,000 | 11/15/2017 | 02/15/2026 |
| 78442F-AZ-1 | NAVIENT CORP | | | | 3FE | 2,220,098 | 66.0000 | 1,714,020 | 2,597,000 | 2,239,277 | 0 | 13,181 | 0 | 0 | 5.625 | 7.150 | FA | 60,867 | 143,972 | 07/13/2018 | 08/01/2033 |
| 78486Q-AC-5 | SILICON VALLEY BANK, MW T+45 | | | 1 | 1FE | 5,992,230 | 103.1540 | 6,008,721 | 5,825,000 | 5,867,982 | 0 | (24,063) | 0 | 0 | 5.375 | 4.880 | MS | 92,189 | 313,094 | 06/13/2013 | 09/15/2020 |
| 78486Q-AD-3 | SILICON VALLEY BANK, MW@30 | | | 1 | 1FE | 8,458,170 | 95.8020 | 8,143,170 | 8,500,000 | 8,472,337 | 0 | 3,906 | 0 | 0 | 3.500 | 3.550 | JJ | 125,611 | 297,500 | 10/04/2016 | 01/29/2025 |
| 78516F-AA-7 | SABAL TRAIL TRANS | | | 2 | 2FE | 2,947,920 | 98.4680 | 2,954,040 | 3,000,000 | 2,948,175 | 0 | 255 | 0 | 0 | 4.246 | 4.470 | MN | 21,230 | 0 | 12/10/2018 | 05/01/2028 |
| 785592-AD-8 | SABINE PASS LIQUEFACTION,MW@50 | | | 2 | 2FE | 1,165,433 | 105.3580 | 1,264,296 | 1,200,000 | 1,181,531 | 0 | 3,672 | 0 | 0 | 5.625 | 6.030 | AO | 14,250 | 67,500 | 02/13/2014 | 04/15/2023 |
| 785592-AJ-5 | SABINE PASS LIQUEFACTION | | | 2 | 2FE | 1,962,500 | 104.3360 | 2,086,720 | 2,000,000 | 1,962,500 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | MN | 14,694 | 115,000 | 05/13/2014 | 05/15/2024 |
| 785592-AV-8 | SABINE PASS LIQUEFACTION | | | 2 | 2FE | 4,182,000 | 105.8800 | 4,256,376 | 4,020,000 | 4,151,948 | 0 | (15,379) | 0 | 0 | 5.875 | 5.300 | JD | 656 | 354,263 | 12/07/2016 | 06/30/2026 |
| 79466L-AF-1 | SALESFORCE.COM INC | | | 2 | 1FE | 4,992,190 | 100.5290 | 5,026,450 | 5,000,000 | 4,992,979 | 0 | 789 | 0 | 0 | 3.700 | 3.710 | AO | 41,111 | 92,500 | 11/08/2018 | 04/11/2028 |
| 79466L-AF-1 | SALESFORCE.COM INC | | | 2 | 1FE | 2,922,090 | 100.5290 | 3,015,870 | 3,000,000 | 2,923,032 | 0 | 942 | 0 | 0 | 3.700 | 4.030 | AO | 24,667 | 0 | 11/08/2018 | 04/11/2028 |
| 797440-BF-0 | SAN DIEGO GAS & ELECTRIC, M/W, 1ST MTGE | | | 1 | 1FE | 4,701,289 | 109.4710 | 5,057,560 | 4,620,000 | 4,678,684 | 0 | (2,251) | 0 | 0 | 5.350 | 5.230 | MN | 31,583 | 247,170 | 12/27/2005 | 05/15/2035 |
| 797440-BH-6 | SAN DIEGO GAS & ELECTRIC | | | | 1FE | 12,934,028 | 113.1130 | 14,478,464 | 12,800,000 | 12,874,082 | 0 | (8,048) | 0 | 0 | 6.000 | 5.890 | JD | 64,000 | 768,000 | 01/30/2009 | 06/01/2026 |
| 797440-BM-5 | SAN DIEGO GAS & ELECTRIC,M/W 1ST MTGE | | | 1 | 1FE | 3,085,240 | 103.1470 | 3,094,410 | 3,000,000 | 3,082,127 | 0 | (2,405) | 0 | 0 | 4.500 | 4.290 | FA | 51,000 | 135,000 | 03/27/2017 | 08/15/2040 |
| 797440-BT-0 | SAN DIEGO G & E, MW@12.5 | | | 1 | 1FE | 3,516,713 | 98.1230 | 3,434,332 | 3,500,028 | 3,508,647 | 0 | (5,086) | 0 | 0 | 1.914 | 1.770 | FA | 27,913 | 66,991 | 04/16/2015 | 02/01/2022 |
| 80282K-AE-6 | SANTANDER HOLDINGS USA | | | 2 | 2FE | 3,139,830 | 99.0110 | 2,970,330 | 3,000,000 | 3,119,608 | 0 | (16,495) | 0 | 0 | 4.500 | 3.780 | JJ | 61,500 | 135,000 | 10/03/2017 | 07/17/2025 |
| 80589M-AE-2 | SCANA CORP. M/W SR UNSECURED | | | 2 | 2FE | 992,380 | 100.0320 | 1,000,320 | 1,000,000 | 997,310 | 0 | 801 | 0 | 0 | 4.125 | 4.210 | FA | 17,188 | 41,250 | 01/18/2012 | 02/01/2022 |
| 808513-AD-7 | CHARLES SCHWAB CORP. M/W SR NOTE | | | 1 | 1FE | 9,666,562 | 102.2020 | 9,494,566 | 9,290,000 | 9,379,271 | 0 | (55,149) | 0 | 0 | 4.450 | 3.780 | JJ | 182,587 | 413,405 | 02/20/2014 | 07/22/2020 |
| 808513-AG-0 | CHARLES SCHWAB CORP, SR UNSECURED | | | 1 | 1FE | 12,708,724 | 100.0480 | 12,355,928 | 12,350,000 | 12,527,563 | 0 | (45,368) | 0 | 0 | 3.225 | 2.800 | MS | 132,763 | 398,288 | 01/06/2015 | 09/01/2022 |
| 808513-AL-9 | CHARLES SCHWAB CORP | | | 2 | 1FE | 964,180 | 96.6300 | 966,300 | 1,000,000 | 966,106 | 0 | 1,926 | 0 | 0 | 3.000 | 3.610 | MS | 9,250 | 15,000 | 08/08/2018 | 03/10/2025 |
| 808513-AM-7 | CHARLES SCHWAB CORP, MW@20 | | | 2 | 1FE | 996,190 | 99.1120 | 991,120 | 1,000,000 | 997,188 | 0 | 343 | 0 | 0 | 3.450 | 3.490 | FA | 13,225 | 34,500 | 11/09/2015 | 02/13/2026 |
| 808513-AX-3 | CHARLES SCHWAB CORP CORPORATE | | | 2 | 1FE | 1,998,660 | 102.0020 | 2,040,040 | 2,000,000 | 1,998,761 | 0 | 101 | 0 | 0 | 3.850 | 3.860 | MN | 8,556 | 38,286 | 05/17/2018 | 05/21/2025 |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA | | | 2 | 4FE | 2,310,000 | 89.2500 | 2,061,675 | 2,310,000 | 2,310,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | AO | 24,383 | 114,858 | 01/31/2018 | 10/15/2025 |
| 811054-AG-0 | EW SCRIPPS CO | | | 2 | 4FE | 2,557,576 | 91.7500 | 2,457,983 | 2,679,000 | 2,563,301 | 0 | 5,724 | 0 | 0 | 5.125 | 5.940 | MN | 17,544 | 68,649 | 09/21/2018 | 05/15/2025 |
| 81211K-AV-2 | SEALED AIR CORP, MW@50 | | | 2 | 3FE | 2,303,453 | 99.0000 | 2,176,020 | 2,198,000 | 2,261,544 | 0 | (15,752) | 0 | 0 | 4.875 | 4.020 | JD | 8,929 | 107,153 | 03/23/2016 | 12/01/2022 |
| 81721M-AG-4 | SENIOR HOUSING PROP TRUST,SR UNSECURED | | | 2 | 2FE | 3,928,760 | 104.7840 | 4,191,360 | 4,000,000 | 3,973,722 | 0 | 7,750 | 0 | 0 | 6.750 | 7.000 | JD | 12,000 | 270,000 | 12/05/2011 | 12/15/2021 |
| 824348-BB-1 | SHERWIN-WILLIAMS CO | | | 2 | 2FE | 9,078,216 | 101.3000 | 8,661,150 | 8,550,000 | 8,740,492 | 0 | (64,389) | 0 | 0 | 4.200 | 3.340 | JJ | 165,585 | 359,100 | 04/10/2013 | 01/15/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 828807-CF-2 | SIMON PROPERTY GROUP LP, M/W SR UNSECURE | | | 2 | 1FE | 2,532,305 | 102.1150 | 2,552,875 | 2,500,000 | 2,507,227 | 0 | (3,575) | 0 | 0 | 4.375 | 4.210 | MS | 36,458 | 109,375 | 11/15/2010 | 03/01/2021 |
| 828807-CN-5 | SIMON PROPERTY GRP,MW@20 | | | 2 | 1FE | 7,874,550 | 96.9360 | 7,754,880 | 8,000,000 | 7,944,087 | 0 | 12,702 | 0 | 0 | 2.750 | 2.930 | FA | 91,667 | 220,000 | 03/07/2013 | 02/01/2023 |
| 82967N-AW-8 | SIRIUS XM RADIO INC, MW@50 | | | 2 | 3FE | 2,228,503 | 93.5000 | 2,032,690 | 2,174,000 | 2,215,364 | 0 | (6,344) | 0 | 0 | 5.375 | 4.970 | JJ | 53,882 | 116,853 | 05/16/2017 | 07/15/2026 |
| 832248-AY-4 | SMITHFIELD FOODS INC | | | 2 | 2FE | 1,154,833 | 95.6320 | 1,100,724 | 1,151,000 | 1,153,927 | 0 | (888) | 0 | 0 | 3.350 | 3.260 | FA | 16,066 | 38,559 | 12/19/2017 | 02/01/2022 |
| 832248-BA-5 | SMITHFIELD FOODS INC | | | 2 | 2FE | 3,947,150 | 95.5700 | 3,822,800 | 4,000,000 | 3,960,894 | 0 | 13,475 | 0 | 0 | 2.650 | 3.020 | AO | 25,911 | 106,000 | 12/22/2017 | 10/03/2021 |
| 832696-AB-4 | SMUCKER (J.M.) CO, M/W CO GUARNT | | | 1 | 2FE | 3,009,840 | 100.1700 | 3,005,100 | 3,000,000 | 3,003,164 | 0 | (1,063) | 0 | 0 | 3.500 | 3.460 | AO | 22,167 | 105,000 | 11/13/2012 | 10/15/2021 |
| 832696-AB-4 | SMUCKER (J.M.) CO, M/W CO GUARNT | | | 1 | 2FE | 4,778,080 | 100.1700 | 4,507,650 | 4,500,000 | 4,593,725 | 0 | (32,073) | 0 | 0 | 3.500 | 2.700 | AO | 33,250 | 157,500 | 11/13/2012 | 10/15/2021 |
| 832696-AR-9 | JM SMUCKER CO | | | 2 | 2FE | 1,999,320 | 92.8840 | 1,857,680 | 2,000,000 | 1,999,394 | 0 | 68 | 0 | 0 | 3.375 | 3.370 | JD | 3,000 | 69,000 | 12/04/2017 | 12/15/2027 |
| 833034-AK-7 | SNAP-ON INC | | | 2 | 1FE | 6,342,975 | 96.0850 | 6,245,525 | 6,500,000 | 6,350,315 | 0 | 7,263 | 0 | 0 | 3.250 | 3.570 | MS | 70,417 | 121,875 | 08/16/2018 | 03/01/2027 |
| 835495-AK-8 | SONOCO PRODUCTS CO, CALLABLE SR UNSECURE | | | 2 | 2FE | 5,475,004 | 101.7070 | 5,339,618 | 5,250,000 | 5,339,196 | 0 | (32,486) | 0 | 0 | 4.375 | 3.670 | MN | 38,281 | 229,688 | 10/16/2014 | 11/01/2021 |
| 837004-BW-9 | SOUTH CAROLINA ELECTRIC & GAS,M/W 1ST MO | | | 1 | 1FE | 1,999,620 | 111.0120 | 2,220,240 | 2,000,000 | 1,999,717 | 0 | 12 | 0 | 0 | 5.800 | 5.800 | JJ | 53,489 | 116,000 | 01/17/2003 | 01/15/2033 |
| 837004-BX-7 | SOUTH CAROL E&G., M/W 1ST MORTGAGE | | | 1 | 1FE | 2,002,225 | 108.1790 | 2,206,852 | 2,040,000 | 2,013,730 | 0 | 1,135 | 0 | 0 | 5.300 | 5.420 | MN | 13,815 | 108,120 | 07/13/2005 | 05/15/2033 |
| 837004-CA-6 | SOUTH CAROLINA ELEC & GAS, M/W 1ST MTGE | | | 1 | 1FE | 3,829,210 | 115.8430 | 4,054,505 | 3,500,000 | 3,769,618 | 0 | (8,935) | 0 | 0 | 6.250 | 5.550 | JJ | 109,375 | 218,750 | 12/14/2010 | 07/01/2036 |
| 837004-CB-4 | SOUTH CAROL E&G, M/W NOTE | | | 1 | 1FE | 2,988,960 | 117.9240 | 3,537,720 | 3,000,000 | 2,991,046 | 0 | 245 | 0 | 0 | 6.050 | 6.070 | JJ | 83,692 | 181,500 | 03/11/2009 | 01/15/2038 |
| 837004-CF-5 | SOUTH CAROLINA ELEC&GAS,M/W 1ST MTGE | | | 2 | 1FE | 999,170 | 98.5780 | 985,780 | 1,000,000 | 999,280 | 0 | 18 | 0 | 0 | 4.350 | 4.350 | FA | 18,125 | 43,500 | 01/23/2012 | 02/01/2042 |
| 842400-FA-6 | SOUTHERN CAL EDISON, M/W 1ST REF MTGE | | | 1 | 1FE | 3,718,190 | 104.7770 | 3,667,195 | 3,500,000 | 3,672,619 | 0 | (6,642) | 0 | 0 | 5.350 | 4.910 | JJ | 86,343 | 187,250 | 11/01/2010 | 07/15/2035 |
| 842400-FC-2 | SOUTHERN CAL EDISON,M/W 1ST REF MORT | | | 1 | 1FE | 1,057,430 | 107.6660 | 1,076,660 | 1,000,000 | 1,046,334 | 0 | (1,650) | 0 | 0 | 5.625 | 5.210 | FA | 23,438 | 56,250 | 12/06/2010 | 02/01/2036 |
| 842400-FR-9 | SOUTHERN CAL EDISON, 1ST MTGE, CALLABLE | | | 2 | 1FE | 994,230 | 100.8670 | 1,008,670 | 1,000,000 | 998,402 | 0 | 618 | 0 | 0 | 3.875 | 3.940 | JD | 3,229 | 38,750 | 05/12/2011 | 06/01/2021 |
| 842400-FT-5 | SOUTHERN CAL EDISON,1ST REF MORT, CALLAB | | | 2 | 1FE | 1,988,760 | 89.0720 | 1,781,440 | 2,000,000 | 1,990,392 | 0 | 255 | 0 | 0 | 3.900 | 3.930 | JD | 6,500 | 78,000 | 11/17/2011 | 12/01/2041 |
| 842400-GF-4 | SOUTHERN CAL EDISON, MW@15 | | | 1 | 1FE | 5,657,144 | 97.2610 | 5,470,931 | 5,625,000 | 5,641,565 | 0 | (9,777) | 0 | 0 | 1.845 | 1.670 | FA | 43,242 | 103,781 | 04/14/2015 | 02/01/2022 |
| 842434-CG-5 | SOUTHERN CALIFORNIA GAS CO.M/W BOND | | | 1 | 1FE | 5,969,227 | 118.2240 | 6,821,525 | 5,770,000 | 5,929,233 | 0 | (6,036) | 0 | 0 | 5.750 | 5.480 | MN | 42,393 | 331,775 | 11/01/2010 | 11/15/2035 |
| 842434-CJ-9 | SOUTHERN CAL GAS CO., M/W 1ST MTGE | | | 1 | 1FE | 1,995,140 | 112.3110 | 2,246,220 | 2,000,000 | 1,995,823 | 0 | 102 | 0 | 0 | 5.125 | 5.140 | MN | 13,097 | 102,500 | 11/15/2010 | 11/15/2040 |
| 842434-CM-2 | SOUTHERN CALIF GAS CO, MW@12.5 | | | 2 | 1FE | 1,992,680 | 99.2860 | 1,985,720 | 2,000,000 | 1,995,550 | 0 | 701 | 0 | 0 | 3.150 | 3.190 | MS | 18,550 | 63,000 | 09/08/2014 | 09/15/2024 |
| 842587-CV-7 | SOUTHERN CO | | | 2 | 2FE | 3,922,240 | 93.6750 | 3,747,000 | 4,000,000 | 3,930,120 | 0 | 7,880 | 0 | 0 | 3.250 | 3.510 | JJ | 65,000 | 65,000 | 01/04/2018 | 07/01/2026 |
| 843646-AH-3 | SOUTHERN POWER CO., M/W SR UNSECURED | | | 1 | 2FE | 1,512,385 | 99.3970 | 1,490,955 | 1,500,000 | 1,510,887 | 0 | (253) | 0 | 0 | 5.150 | 5.090 | MS | 22,746 | 77,250 | 11/10/2011 | 09/15/2041 |
| 844895-AT-9 | SOUTHWEST GAS CORP, NOTE | | | 2 | 1FE | 5,108,320 | 101.5520 | 5,077,600 | 5,000,000 | 5,068,694 | 0 | (39,552) | 0 | 0 | 4.450 | 3.580 | JD | 18,542 | 222,500 | 12/14/2017 | 12/01/2020 |
| 844895-AV-4 | SOUTHWEST GAS CORP,SR UNSECURED | | | 2 | 1FE | 7,792,271 | 99.5920 | 7,394,706 | 7,425,000 | 7,584,674 | 0 | (50,147) | 0 | 0 | 3.875 | 3.110 | AO | 71,930 | 287,719 | 09/17/2014 | 04/01/2022 |
| 844895-AW-2 | SOUTHWEST GAS CORP | | | 2 | 1FE | 440,740 | 106.8650 | 427,460 | 400,000 | 439,468 | 0 | (921) | 0 | 0 | 4.875 | 4.220 | AO | 4,875 | 19,500 | 07/26/2017 | 10/01/2043 |
| 844895-AX-0 | SOUTHWEST GAS CORP, MW@25 | | | 2 | 1FE | 2,425,720 | 90.8890 | 2,272,225 | 2,500,000 | 2,428,343 | 0 | 1,372 | 0 | 0 | 3.800 | 3.970 | AO | 23,750 | 95,000 | 06/13/2017 | 09/29/2046 |
| 845437-BM-3 | SOUTHWESTERN ELEC POWER, SR UNSECURED | | | 2 | 2FE | 3,983,560 | 100.1930 | 4,007,720 | 4,000,000 | 3,994,258 | 0 | 1,708 | 0 | 0 | 3.550 | 3.590 | FA | 53,644 | 142,000 | 01/31/2012 | 02/15/2022 |
| 845467-AH-2 | SOUTHWESTERN ENERGY CO,MW@35 CALL | | | 2 | 3FE | 7,938,161 | 91.0000 | 6,916,000 | 7,600,000 | 7,725,385 | 0 | (39,666) | 0 | 0 | 4.100 | 3.500 | MS | 91,749 | 311,600 | 05/15/2013 | 03/15/2022 |
| 845467-AK-5 | SOUTHWESTERN ENERGY CO, MW@45 | | | 2 | 3FE | 5,038,970 | 99.5000 | 4,975,000 | 5,000,000 | 5,008,779 | 0 | (8,315) | 0 | 0 | 5.800 | 5.610 | JJ | 127,278 | 290,000 | 01/21/2015 | 01/23/2020 |
| 845743-BP-7 | SOUTHWESTERN PUBLIC SERV | | | 2 | 1FE | 5,793,041 | 99.6510 | 5,876,419 | 5,897,000 | 5,799,564 | 0 | 6,523 | 0 | 0 | 3.300 | 3.630 | JD | 8,649 | 130,301 | 11/15/2018 | 06/15/2024 |
| 84756N-AB-5 | SPECTRA ENERGY PARTNERS,M/W SR UNSECURED | | | 2 | 2FE | 3,328,002 | 102.7590 | 3,159,839 | 3,075,000 | 3,158,543 | 0 | (35,882) | 0 | 0 | 4.600 | 3.310 | JD | 6,287 | 141,450 | 01/07/2015 | 06/15/2021 |
| 84857L-A*-2 | SPIRE INC | | | | 2 | 1,000,000 | 96.6900 | 966,902 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.520 | 2.520 | MS | 8,400 | 25,200 | 09/09/2016 | 09/01/2021 |
| 84857L-AA-9 | SPIRE INC | | | 2 | 2FE | 8,009,560 | 97.8690 | 7,829,520 | 8,000,000 | 8,007,378 | 0 | (1,307) | 0 | 0 | 3.543 | 3.520 | FA | 97,629 | 283,440 | 03/23/2017 | 02/27/2024 |
| 85172F-AM-1 | SPRINGLEAF FINANCE CORP | | | | 4FE | 1,792,745 | 89.5000 | 1,588,625 | 1,775,000 | 1,791,121 | 0 | (1,624) | 0 | 0 | 6.875 | 6.690 | MS | 35,931 | 62,033 | 03/13/2018 | 03/15/2025 |
| 85172F-AN-9 | SPRINGLEAF FINANCE CORP | | | | 4FE | 1,088,380 | 89.2500 | 969,255 | 1,086,000 | 1,088,295 | 0 | (85) | 0 | 0 | 7.125 | 7.080 | MS | 22,783 | 26,652 | 08/08/2018 | 03/15/2026 |
| 85205T-AG-5 | SPIRIT AEROSYSTEMS INC, MW@30 | | | 2 | 2FE | 7,153,600 | 91.9750 | 6,438,250 | 7,000,000 | 7,120,972 | 0 | (14,543) | 0 | 0 | 3.850 | 3.570 | JD | 11,978 | 269,500 | 10/03/2016 | 06/15/2026 |
| 85205T-AJ-9 | SPIRIT AEROSYSTEMS INC | | | 2 | 2FE | 1,999,600 | 99.7030 | 1,994,060 | 2,000,000 | 1,999,673 | 0 | 73 | 0 | 0 | 3.950 | 3.950 | JD | 3,511 | 42,792 | 05/22/2018 | 06/15/2023 |
| 85207U-AF-2 | SPRINT CORP | | | 1 | 4FE | 4,503,898 | 102.6250 | 4,191,205 | 4,084,000 | 4,411,500 | 0 | (55,205) | 0 | 0 | 7.875 | 5.890 | MS | 94,698 | 301,928 | 08/16/2018 | 09/15/2023 |
| 854502-AC-5 | STANLEY BLACK & DECKER I, CO GUARNT | | | 2 | 1FE | 4,093,690 | 100.4420 | 4,017,680 | 4,000,000 | 4,037,274 | 0 | (13,235) | 0 | 0 | 3.400 | 3.030 | JD | 11,333 | 136,000 | 06/25/2014 | 12/01/2021 |
| 854502-AD-3 | STANLEY BLACK & DECKER I,M/W SR UNSECUR | | | 1 | 1FE | 11,924,920 | 98.2090 | 11,731,065 | 11,945,000 | 11,931,417 | 0 | 3,264 | 0 | 0 | 2.900 | 2.930 | MN | 57,734 | 346,405 | 10/07/2014 | 11/01/2022 |
| 854502-AH-4 | STANLEY BLACK & DECKER I | | | 2 | 1FE | 999,260 | 102.2970 | 1,022,978 | 1,000,000 | 999,272 | 0 | 12 | 0 | 0 | 4.250 | 4.250 | MN | 6,493 | 0 | 10/30/2018 | 11/15/2028 |
| 855244-AP-4 | STARBUCKS CORP | | | 2 | 2FE | 9,975,700 | 95.5360 | 9,553,600 | 10,000,000 | 9,977,431 | 0 | 1,731 | 0 | 0 | 3.500 | 3.520 | MS | 116,667 | 177,917 | 02/26/2018 | 03/01/2028 |
| 85571B-AL-9 | STARWOOD PROPERTY TRUST | | | 2 | 3FE | 3,752,808 | 90.0000 | 3,397,500 | 3,775,000 | 3,754,971 | 0 | 2,024 | 0 | 0 | 4.750 | 4.850 | MS | 52,798 | 139,963 | 11/30/2017 | 03/15/2025 |
| 857473-AE-2 | STATE STREET CORP, PUTABLE NOTE | | | | 1FE | 8,838,706 | 121.4520 | 9,102,827 | 7,495,000 | 8,129,558 | 0 | (65,988) | 0 | 0 | 7.350 | 5.920 | JD | 24,484 | 550,883 | 03/20/2003 | 06/15/2026 |
| 857477-AG-8 | STATE STREET CORP., SR UNSECURED | | | | 1FE | 3,986,200 | 102.6270 | 4,105,080 | 4,000,000 | 3,996,455 | 0 | 1,515 | 0 | 0 | 4.375 | 4.410 | MS | 55,417 | 175,000 | 03/02/2011 | 03/07/2021 |
| 857477-AL-7 | STATE STREET CORP,SUBORDINATED | | | | 1FE | 11,815,257 | 98.2630 | 11,845,605 | 12,055,000 | 11,927,098 | 0 | 26,692 | 0 | 0 | 3.100 | 3.360 | MN | 47,751 | 373,705 | 11/10/2014 | 05/15/2023 |
| 857477-AN-3 | STATE STREET CORP | | | | 1FE | 1,997,960 | 99.0490 | 1,980,980 | 2,000,000 | 1,998,706 | 0 | 193 | 0 | 0 | 3.300 | 3.310 | JD | 2,750 | 66,000 | 12/10/2014 | 12/16/2024 |
| 857477-AT-0 | STATE STREET CORP | | | | 1FE | 1,997,320 | 99.7500 | 1,995,000 | 2,000,000 | 1,998,120 | 0 | 247 | 0 | 0 | 3.550 | 3.560 | FA | 26,231 | 71,000 | 08/13/2015 | 08/18/2025 |
| 857477-AW-3 | STATE STREET CORP | | | | 1FE | 2,995,800 | 93.6290 | 2,808,870 | 3,000,000 | 2,996,794 | 0 | 388 | 0 | 0 | 2.650 | 2.660 | MN | 9,275 | 79,500 | 05/16/2016 | 05/19/2026 |
| 857477-AZ-6 | STATE STREET CORP | | | 2 | 1FE | 2,000,000 | 97.4030 | 1,948,060 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.653 | 2.650 | MN | 6,780 | 53,060 | 05/10/2017 | 05/15/2023 |
| 857477-BC-6 | STATE STREET CORP | | | 2 | 1FE | 3,008,550 | 100.2380 | 3,007,140 | 3,000,000 | 3,008,437 | 0 | (113) | 0 | 0 | 3.776 | 3.710 | JD | 8,811 | 0 | 12/03/2018 | 12/03/2024 |
| 860630-AD-4 | STIFEL FINANCIAL CORP, MW@30 | | | | 2FE | 3,919,356 | 101.1280 | 3,943,992 | 3,900,000 | 3,911,754 | 0 | (1,846) | 0 | 0 | 4.250 | 4.180 | JJ | 75,048 | 165,750 | 07/22/2014 | 07/18/2024 |
| 860630-AE-2 | STIFEL FINANCIAL CORP, MW@30 | | | 1 | 2FE | 2,988,420 | 99.9900 | 2,999,700 | 3,000,000 | 2,995,318 | 0 | 2,320 | 0 | 0 | 3.500 | 3.580 | JD | 8,750 | 105,000 | 11/23/2015 | 12/01/2020 |
| 863667-AF-8 | STRYKER CORP, MW@12 | | | 2 | 1FE | 15,935,813 | 99.5760 | 15,533,856 | 15,600,000 | 15,801,457 | 0 | (35,918) | 0 | 0 | 3.375 | 3.090 | MN | 67,275 | 526,500 | 06/12/2015 | 05/15/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 863667-AN-1 | STRYKER CORP, MW@25 | | | 2 | 1FE | 993,480 | 96.1600 | 961,600 | 1,000,000 | 995,085 | 0 | 588 | 0 | 0 | 3.500 | 3.570 | MS | 10,306 | 35,000 | 03/03/2016 | 03/15/2026 |
| 86614W-AC-0 | SUMMIT MID HLDS LLC / FI,MW@50 | | | 2 | 4FE | 2,659,767 | 95.0000 | 2,537,450 | 2,671,000 | 2,657,802 | 0 | 1,071 | 0 | 0 | 5.500 | 5.620 | FA | 55,497 | 100,155 | 06/21/2018 | 08/15/2022 |
| 866930-AB-6 | SUNAMERICA INC., DEB. | | | | 2FE | 1,370,604 | 114.4180 | 1,472,560 | 1,287,000 | 1,315,289 | 0 | (5,355) | 0 | 0 | 8.125 | 7.520 | AO | 18,300 | 104,569 | 11/27/2000 | 04/28/2023 |
| 86723C-AF-5 | SUNCOKE ENRGY PART LP/FI | | | 2 | 4FE | 3,005,098 | 94.7500 | 2,833,025 | 2,990,000 | 3,006,667 | 0 | (146) | 0 | 0 | 7.500 | 7.280 | JD | 9,967 | 190,500 | 08/09/2018 | 06/15/2025 |
| 86765B-AJ-8 | SUNOCO LOGISTICS PARTNER, MW@25 | | | 1 | 2FE | 5,035,936 | 101.5460 | 4,803,126 | 4,730,000 | 4,874,415 | 0 | (42,960) | 0 | 0 | 4.650 | 3.600 | FA | 83,090 | 219,945 | 01/09/2015 | 02/15/2022 |
| 86765B-AL-3 | SUNOCO LOGISTICS PARTNER, MW@25 | | | 2 | 2FE | 3,850,640 | 96.7010 | 3,868,040 | 4,000,000 | 3,919,296 | 0 | 18,070 | 0 | 0 | 3.450 | 3.990 | JJ | 63,633 | 138,000 | 12/17/2014 | 01/15/2023 |
| 86765B-AN-9 | SUNOCO LOGISTICS PARTNERS, MW@25 | | | 2 | 2FE | 3,058,080 | 97.0020 | 2,910,060 | 3,000,000 | 3,034,535 | 0 | (6,098) | 0 | 0 | 4.250 | 3.990 | AO | 31,875 | 127,500 | 11/12/2014 | 04/01/2024 |
| 86787E-AT-4 | SUNTRUST BANK | | | 2 | 1FE | 1,928,040 | 96.4060 | 1,928,120 | 2,000,000 | 1,939,633 | 0 | 11,593 | 0 | 0 | 2.450 | 3.350 | FA | 20,417 | 24,500 | 04/04/2018 | 08/01/2022 |
| 86787E-AV-9 | SUNTRUST BANK | | | 2 | 1FE | 3,968,220 | 98.0230 | 3,920,920 | 4,000,000 | 3,973,483 | 0 | 5,263 | 0 | 0 | 3.000 | 3.170 | FA | 49,667 | 60,000 | 02/15/2018 | 02/02/2023 |
| 86787E-BB-2 | SUNTRUST BANK | | | 2 | 1FE | 1,998,780 | 101.6890 | 2,033,780 | 2,000,000 | 1,998,813 | 0 | 33 | 0 | 0 | 4.050 | 4.050 | MN | 14,625 | 0 | 10/24/2018 | 11/03/2025 |
| 86787G-AJ-1 | SUNTRUST BANK | | | 2 | 2FE | 3,984,510 | 94.7580 | 3,790,320 | 4,000,000 | 3,985,902 | 0 | 1,610 | 0 | 0 | 3.300 | 3.350 | MN | 16,867 | 132,000 | 06/19/2017 | 05/15/2026 |
| 867914-BK-8 | SUNTRUST BANKS INC | | | 2 | 2FE | 1,995,660 | 99.1350 | 1,982,700 | 2,000,000 | 1,998,037 | 0 | 863 | 0 | 0 | 2.900 | 2.940 | MS | 19,011 | 58,000 | 02/29/2016 | 03/03/2021 |
| 87089H-AA-1 | SWISS RE TREASURY (US) | | | | 1FE | 5,378,435 | 97.9370 | 5,386,535 | 5,500,000 | 5,395,629 | 0 | 17,194 | 0 | 0 | 2.875 | 3.390 | JD | 10,981 | 158,125 | 05/22/2018 | 12/06/2022 |
| 871503-AH-1 | SYMANTEC CORP,MW@25 SR UNSECUR | | | 1 | 3FE | 4,226,220 | 98.8930 | 3,955,720 | 4,000,000 | 4,055,385 | 0 | (31,061) | 0 | 0 | 4.200 | 3.350 | MS | 49,467 | 168,000 | 02/12/2013 | 09/15/2020 |
| 871503-AH-1 | SYMANTEC CORP,MW@25 SR UNSECUR | | | 1 | 3FE | 1,575,615 | 98.8930 | 1,483,395 | 1,500,000 | 1,518,442 | 0 | (10,330) | 0 | 0 | 4.200 | 3.450 | MS | 18,550 | 63,000 | 02/12/2013 | 09/15/2020 |
| 871829-AF-4 | SYSCO CORP., M/W DEBENTURE | | | 1 | 2FE | 2,161,790 | 115.5530 | 2,311,060 | 2,000,000 | 2,089,490 | 0 | (6,785) | 0 | 0 | 6.500 | 5.880 | FA | 54,167 | 130,000 | 03/21/2003 | 08/01/2028 |
| 871829-AM-9 | SYSCO CORP., M/W SR NOTE | | | 1 | 2FE | 2,499,205 | 100.3240 | 2,508,100 | 2,500,000 | 2,499,979 | 0 | 99 | 0 | 0 | 5.375 | 5.370 | MS | 38,819 | 134,375 | 03/16/2009 | 03/17/2019 |
| 871829-AQ-0 | SYSCO CORPORATION, MW@20 | | | 1 | 1FE | 5,122,825 | 96.4320 | 5,077,145 | 5,265,000 | 5,198,505 | 0 | 18,050 | 0 | 0 | 2.600 | 2.980 | JD | 7,225 | 136,890 | 09/11/2014 | 06/12/2022 |
| 871829-AX-5 | SYSCO CORPORATION, MW@20 | | | 2 | 2FE | 998,090 | 98.9220 | 989,220 | 1,000,000 | 999,305 | 0 | 383 | 0 | 0 | 2.600 | 2.640 | AO | 6,500 | 26,000 | 09/23/2015 | 10/01/2020 |
| 871829-BC-0 | SYSCO CORPORATION, MW@25 | | | 2 | 2FE | 3,963,840 | 95.1660 | 3,806,640 | 4,000,000 | 3,970,755 | 0 | 3,343 | 0 | 0 | 3.300 | 3.410 | JJ | 60,867 | 132,000 | 01/06/2017 | 07/15/2026 |
| 871829-BF-3 | SYSCO CORPORATION | | | 2 | 2FE | 1,989,260 | 93.7920 | 1,875,840 | 2,000,000 | 1,990,701 | 0 | 931 | 0 | 0 | 3.250 | 3.310 | JJ | 29,972 | 69,153 | 06/19/2017 | 07/15/2027 |
| 871829-BG-1 | SYSCO CORPORATION | | | 2 | 2FE | 994,800 | 98.4750 | 984,750 | 1,000,000 | 995,317 | 0 | 517 | 0 | 0 | 3.550 | 3.630 | MS | 10,453 | 17,356 | 03/08/2018 | 03/15/2025 |
| 87233Q-AA-6 | TC PIPELINES LP,M/W SR UNSECURED | | | 2 | 2FE | 6,340,959 | 101.3680 | 6,006,054 | 5,925,000 | 6,063,019 | 0 | (59,091) | 0 | 0 | 4.650 | 3.530 | JD | 12,245 | 275,513 | 01/06/2015 | 06/15/2021 |
| 87236Y-AA-6 | TD AMERITRADE HOLDING CO., M/W CO GUARNT | | | 1 | 1FE | 8,696,936 | 102.1070 | 8,050,116 | 7,884,000 | 8,007,191 | 0 | (130,468) | 0 | 0 | 5.600 | 3.800 | JD | 36,792 | 441,504 | 04/08/2014 | 12/01/2019 |
| 87236Y-AD-0 | TD AMERITRADE HOLDING CO, MW@25 | | | 2 | 1FE | 3,965,563 | 99.0740 | 3,913,423 | 3,950,000 | 3,959,850 | 0 | (1,424) | 0 | 0 | 3.625 | 3.570 | AO | 35,797 | 143,188 | 10/17/2014 | 04/01/2025 |
| 87236Y-AE-8 | TD AMERITRADE HOLDING CO, MW@15 | | | 2 | 1FE | 997,650 | 98.9270 | 989,270 | 1,000,000 | 998,865 | 0 | 328 | 0 | 0 | 2.950 | 2.980 | AO | 7,375 | 29,500 | 03/04/2015 | 04/01/2022 |
| 87236Y-AF-5 | TD AMERITRADE HOLDING CO | | | 2 | 1FE | 3,032,670 | 95.6460 | 2,869,380 | 3,000,000 | 3,029,354 | 0 | (3,102) | 0 | 0 | 3.300 | 3.160 | AO | 24,750 | 99,000 | 11/30/2017 | 04/01/2027 |
| 872540-AQ-2 | TJX COS INC | | | 2 | 1FE | 7,086,823 | 90.7290 | 7,183,015 | 7,917,000 | 7,119,185 | 0 | 32,362 | 0 | 0 | 2.250 | 3.760 | MS | 52,450 | 45,000 | 12/07/2018 | 09/15/2026 |
| 87264A-AR-6 | T-MOBILE USA INC | | | 2 | 3FE | 2,988,750 | 97.5000 | 2,925,000 | 3,000,000 | 2,989,827 | 0 | 1,077 | 0 | 0 | 4.000 | 4.110 | AO | 25,333 | 60,000 | 08/29/2018 | 04/15/2022 |
| 87305Q-CB-5 | TTX CO, 144A M/W MTN NOTES | | | 1 | 1FE | 3,015,470 | 120.1080 | 3,603,240 | 3,000,000 | 3,013,504 | 0 | (303) | 0 | 0 | 5.875 | 5.830 | JD | 14,688 | 176,250 | 11/19/2010 | 12/01/2040 |
| 87305Q-CC-3 | TTX CO., 144A M/W SR NOTE | | | 1 | 1FE | 4,000,000 | 101.9360 | 4,077,440 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.400 | 4.400 | MN | 29,333 | 176,000 | 04/26/2011 | 05/01/2021 |
| 87305Q-CD-1 | TTX CO, MW +25 UNSECURED | | | 1 | 1FE | 1,004,890 | 98.0500 | 980,500 | 1,000,000 | 1,002,068 | 0 | (497) | 0 | 0 | 3.050 | 2.990 | MN | 3,897 | 30,500 | 11/15/2012 | 11/15/2022 |
| 87305Q-CF-6 | TTX CO | | | | 1FE | 4,871,444 | 100.7170 | 4,632,982 | 4,600,000 | 4,782,973 | 0 | (32,962) | 0 | 0 | 4.150 | 3.280 | JJ | 88,026 | 190,900 | 05/04/2016 | 01/15/2024 |
| 87612E-AV-8 | TARGET CORPORATION, M/W SR UNSECURED | | | 1 | 1FE | 997,130 | 101.5010 | 1,015,010 | 1,000,000 | 999,483 | 0 | 320 | 0 | 0 | 3.875 | 3.910 | JJ | 17,868 | 38,750 | 07/13/2010 | 07/15/2020 |
| 87612E-AZ-9 | TARGET CORP., M/W SR UNSECURED | | | 1 | 1FE | 1,987,260 | 99.9240 | 1,998,480 | 2,000,000 | 1,995,728 | 0 | 1,324 | 0 | 0 | 2.900 | 2.970 | JJ | 26,744 | 58,000 | 01/09/2012 | 01/15/2022 |
| 87612E-BD-7 | TARGET CORP,MW@15 | | | 1 | 1FE | 1,991,120 | 100.6670 | 2,013,340 | 2,000,000 | 1,994,743 | 0 | 851 | 0 | 0 | 3.500 | 3.550 | JJ | 35,000 | 70,000 | 06/17/2014 | 07/01/2024 |
| 87612E-BE-5 | TARGET CORP | | | | 1FE | 1,064,357 | 93.3600 | 1,093,246 | 1,171,000 | 1,071,544 | 0 | 7,187 | 0 | 0 | 2.500 | 3.840 | AO | 6,180 | 14,638 | 05/17/2018 | 04/15/2026 |
| 878091-BC-0 | TEACHERS INS & ANN,144A M/W SUBORDINATED | | | 1 | 1FE | 1,547,826 | 130.0210 | 1,781,288 | 1,370,000 | 1,523,791 | 0 | (3,642) | 0 | 0 | 6.850 | 5.900 | JD | 3,910 | 93,845 | 12/15/2010 | 12/16/2039 |
| 878091-BF-3 | TEACHERS INSUR & ANNUITY | | | 2 | 1FE | 5,227,560 | 95.7130 | 4,785,650 | 5,000,000 | 5,221,445 | 0 | (4,263) | 0 | 0 | 4.270 | 4.000 | MN | 27,281 | 213,500 | 06/23/2017 | 05/15/2047 |
| 880779-AZ-6 | TEREX CORP, MW@50 | | | 2 | 3FE | 2,847,150 | 93.1250 | 2,658,719 | 2,855,000 | 2,847,814 | 0 | 664 | 0 | 0 | 5.625 | 5.670 | FA | 66,914 | 45,984 | 08/16/2018 | 02/01/2025 |
| 88160Q-AN-3 | ANDEAVOR LOGISTICS LP/CORP | | | 2 | 2FE | 1,642,000 | 101.7970 | 1,671,507 | 1,642,000 | 1,642,000 | 0 | 0 | 0 | 0 | 5.250 | 5.250 | JJ | 39,750 | 86,205 | 11/29/2016 | 01/15/2025 |
| 88166H-AD-9 | TEVA PHARM FINANCE,MW@20 | | | 1 | 3FE | 3,934,600 | 97.3140 | 3,892,560 | 4,000,000 | 3,987,423 | 0 | 10,076 | 0 | 0 | 2.250 | 2.510 | MS | 25,750 | 90,000 | 06/11/2013 | 03/18/2020 |
| 882384-AC-4 | TEXAS EASTERN TRANSMISSION,M/W 144A | | | 2 | 2FE | 4,027,660 | 96.1650 | 3,846,600 | 4,000,000 | 4,011,013 | 0 | (2,926) | 0 | 0 | 2.800 | 2.710 | AO | 23,644 | 112,000 | 11/21/2012 | 10/15/2022 |
| 882508-AU-8 | TEXAS INSTRUMENT INC, M/W SR UNSECURED | | | 1 | 1FE | 1,987,800 | 99.1930 | 1,983,860 | 2,000,000 | 1,998,915 | 0 | 1,818 | 0 | 0 | 1.650 | 1.740 | FA | 13,567 | 33,000 | 07/30/2012 | 08/03/2019 |
| 88307*-AA-3 | TEXOMA WIND, LLC | | | | 2FE | 1,366,526 | 100.3280 | 1,371,008 | 1,366,526 | 1,366,526 | 0 | 0 | 0 | 0 | 4.120 | 4.120 | JD | 1,720 | 85,668 | 02/08/2017 | 06/20/2034 |
| 883203-BW-0 | TEXTRON INC, MW@35 | | | 2 | 2FE | 3,248,630 | 97.7160 | 3,175,770 | 3,250,000 | 3,248,944 | 0 | 111 | 0 | 0 | 4.000 | 4.000 | MS | 38,278 | 130,000 | 03/04/2016 | 03/15/2026 |
| 883556-AX-0 | THERMO FISHER SCIENTIFIC,MW SR UNSECURED | | | 1 | 2FE | 993,530 | 102.2040 | 1,022,040 | 1,000,000 | 998,347 | 0 | 710 | 0 | 0 | 4.500 | 4.580 | MS | 15,000 | 45,000 | 02/14/2011 | 03/01/2021 |
| 883556-AZ-5 | THERMO FISHER SCIENTIFIC, MW@20 | | | 2 | 2FE | 2,052,780 | 100.2940 | 2,005,880 | 2,000,000 | 2,020,571 | 0 | (8,200) | 0 | 0 | 3.600 | 3.140 | FA | 27,200 | 72,000 | 11/10/2014 | 08/15/2021 |
| 883556-BC-5 | THERMO FISHER SCIENTIFIC, MW@25 | | | 2 | 2FE | 1,959,400 | 98.0000 | 1,960,000 | 2,000,000 | 1,978,822 | 0 | 4,809 | 0 | 0 | 3.150 | 3.430 | JJ | 29,050 | 63,000 | 09/26/2014 | 01/15/2023 |
| 883556-BM-3 | THERMO FISHER SCIENTIFIC, MW@25 | | | 2 | 2FE | 2,995,740 | 98.5300 | 2,955,900 | 3,000,000 | 2,996,894 | 0 | 385 | 0 | 0 | 3.650 | 3.660 | JD | 4,867 | 109,500 | 11/30/2015 | 12/15/2025 |
| 883556-BN-1 | THERMO FISHER SCIENTIFIC, MW@25 | | | 2 | 2FE | 1,990,240 | 97.2890 | 1,945,780 | 2,000,000 | 1,993,782 | 0 | 1,337 | 0 | 0 | 3.000 | 3.070 | AO | 12,667 | 60,000 | 04/04/2016 | 04/15/2023 |
| 883556-BR-2 | THERMO FISHER SCIENTIFIC, MW@25 | | | 2 | 2FE | 3,820,360 | 92.2850 | 3,691,400 | 4,000,000 | 3,854,214 | 0 | 16,201 | 0 | 0 | 2.950 | 3.490 | MS | 33,433 | 118,000 | 11/14/2016 | 09/19/2026 |
| 883556-BX-9 | THERMO FISHER SCIENTIFIC | | | 2 | 2FE | 2,984,000 | 92.9360 | 2,788,080 | 3,000,000 | 2,985,902 | 0 | 1,400 | 0 | 0 | 3.200 | 3.260 | FA | 36,267 | 96,267 | 08/18/2017 | 08/15/2027 |
| 88579E-AC-9 | 3M COMPANY, M/W SR UNSECURED MTN | | | 1 | 1FE | 3,515,900 | 121.8700 | 3,656,100 | 3,000,000 | 3,414,254 | 0 | (14,343) | 0 | 0 | 5.700 | 4.570 | MS | 50,350 | 171,000 | 09/13/2010 | 03/15/2037 |
| 88579Y-AF-8 | 3M COMPANY, SR UNSECURED | | | | 1FE | 1,970,300 | 96.6640 | 1,933,280 | 2,000,000 | 1,988,913 | 0 | 3,030 | 0 | 0 | 2.000 | 2.160 | JD | 556 | 40,000 | 06/21/2012 | 06/26/2022 |
| 887317-AK-1 | WARNER MEDIA LLC | | | 1 | 2FE | 1,978,860 | 102.5220 | 2,050,440 | 2,000,000 | 1,994,331 | 0 | 2,336 | 0 | 0 | 4.750 | 4.880 | MS | 24,278 | 95,000 | 03/29/2011 | 03/29/2021 |
| 887317-AN-5 | WARNER MEDIA LLC | | | 1 | 2FE | 982,970 | 101.2300 | 1,012,300 | 1,000,000 | 994,154 | 0 | 1,768 | 0 | 0 | 4.000 | 4.200 | JJ | 18,444 | 40,000 | 10/12/2011 | 01/15/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 887317-AQ-8 | WARNER MEDIA LLC | | | 1 | 2FE | 1,520,160 | 98.6550 | 1,479,825 | 1,500,000 | 1,509,449 | 0 | (2,546) | 0 | 0 | 3.400 | 3.200 | JD | 2,267 | 51,000 | 07/15/2014 | 06/15/2022 |
| 887317-AQ-8 | WARNER MEDIA LLC | | | 1 | 2FE | 998,570 | 98.6550 | 986,550 | 1,000,000 | 999,451 | 0 | 147 | 0 | 0 | 3.400 | 3.410 | JD | 1,511 | 34,000 | 07/15/2014 | 06/15/2022 |
| 887317-AW-5 | WARNER MEDIA LLC | | | 2 | 2FE | 6,933,120 | 94.7120 | 6,629,840 | 7,000,000 | 6,951,799 | 0 | 6,357 | 0 | 0 | 3.600 | 3.710 | JJ | 116,200 | 252,000 | 02/04/2016 | 07/15/2025 |
| 88732J-AW-8 | TIME WARNER CABLE INC., M/W CO GUARNT | | | 1 | 2FE | 3,922,050 | 101.4030 | 3,802,613 | 3,750,000 | 3,774,128 | 0 | (21,303) | 0 | 0 | 5.000 | 4.380 | FA | 78,125 | 187,500 | 12/03/2010 | 02/01/2020 |
| 88732J-AX-6 | TIME WARNER CABLE INC., SR UNSECURED | | | 2 | 2FE | 1,467,810 | 100.4100 | 1,506,150 | 1,500,000 | 1,492,091 | 0 | 3,483 | 0 | 0 | 4.125 | 4.380 | FA | 23,375 | 61,875 | 11/15/2010 | 02/15/2021 |
| 88732J-AX-6 | TIME WARNER CABLE INC., SR UNSECURED | | | 2 | 2FE | 1,467,810 | 100.4100 | 1,506,150 | 1,500,000 | 1,492,091 | 0 | 3,483 | 0 | 0 | 4.125 | 4.380 | FA | 23,375 | 61,875 | 11/15/2010 | 02/15/2021 |
| 88732J-BA-5 | TIME WARNER CABLE INC., CO GUARNT | | | 2 | 2FE | 991,090 | 99.3920 | 993,920 | 1,000,000 | 997,250 | 0 | 957 | 0 | 0 | 4.000 | 4.110 | MS | 13,333 | 40,000 | 09/07/2011 | 09/01/2021 |
| 887389-AJ-3 | TIMKEN CO, MW@25 | | | 2 | 2FE | 8,987,090 | 99.7190 | 8,974,710 | 9,000,000 | 8,991,722 | 0 | 1,029 | 0 | 0 | 3.875 | 3.880 | MS | 116,250 | 348,750 | 02/19/2015 | 09/01/2024 |
| 889175-BE-4 | TOLEDO EDISON, M/W 1ST MORTGAGE | | | 1 | 2FE | 646,146 | 105.0440 | 653,374 | 622,000 | 625,945 | 0 | (2,742) | 0 | 0 | 7.250 | 6.740 | MN | 7,516 | 45,095 | 04/27/2009 | 05/01/2020 |
| 891027-AF-1 | TORCHMARK CORP, NOTE | | | | 2FE | 5,851,163 | 116.5040 | 5,848,501 | 5,020,000 | 5,295,816 | 0 | (53,145) | 0 | 0 | 7.875 | 6.410 | MN | 50,514 | 395,325 | 02/19/2003 | 05/15/2023 |
| 89214P-BD-0 | TOWNEBANK/PORTSMOUTH VA | | | 2 | 2FE | 5,737,700 | 99.5930 | 5,577,208 | 5,600,000 | 5,703,065 | 0 | (26,250) | 0 | 0 | 4.500 | 3.940 | JJ | 105,700 | 261,100 | 08/25/2017 | 07/30/2027 |
| 89233P-4S-2 | TOYOTA MOTOR CREDIT,M/W NOTE | | | 1 | 1FE | 1,996,940 | 102.8300 | 2,056,600 | 2,000,000 | 1,999,271 | 0 | 337 | 0 | 0 | 4.250 | 4.260 | JJ | 40,139 | 85,000 | 01/05/2011 | 01/11/2021 |
| 89233P-7F-7 | TOYOTA MOTOR CREDIT CORP,M/W SR UNSECURE | | | 1 | 1FE | 2,981,190 | 97.3530 | 2,920,590 | 3,000,000 | 2,991,819 | 0 | 1,899 | 0 | 0 | 2.625 | 2.690 | JJ | 37,406 | 78,750 | 01/07/2013 | 01/10/2023 |
| 89236T-CQ-6 | TOYOTA MOTOR CREDIT CORP, MW@15 | | | 1 | 1FE | 2,992,620 | 98.6820 | 2,960,460 | 3,000,000 | 2,996,093 | 0 | 1,037 | 0 | 0 | 2.800 | 2.830 | JJ | 39,200 | 84,000 | 07/08/2015 | 07/13/2022 |
| 89236T-CU-7 | TOYOTA MOTOR CORP. | | | | 1FE | 4,999,400 | 99.8150 | 4,990,750 | 5,000,000 | 4,999,973 | 0 | 203 | 0 | 0 | 1.700 | 1.700 | FA | 31,167 | 85,000 | 02/16/2016 | 02/19/2019 |
| 89417E-AG-4 | TRAVELERS COS INC., M/W SR NOTE | | | 1 | 1FE | 9,919,756 | 101.5420 | 9,544,948 | 9,400,000 | 9,549,767 | 0 | (78,549) | 0 | 0 | 3.900 | 2.990 | MN | 61,100 | 366,600 | 02/21/2014 | 11/01/2020 |
| 89417E-AG-4 | TRAVELERS COS INC., M/W SR NOTE | | | 1 | 1FE | 2,896,110 | 101.5420 | 3,046,260 | 3,000,000 | 2,977,199 | 0 | 11,710 | 0 | 0 | 3.900 | 4.330 | MN | 19,500 | 117,000 | 02/21/2014 | 11/01/2020 |
| 896818-AH-4 | TRIUMPH GROUP INC | | | 2 | 5FE | 1,757,560 | 89.7500 | 1,623,578 | 1,809,000 | 1,775,524 | 0 | 12,675 | 0 | 0 | 4.875 | 5.750 | AO | 22,047 | 88,189 | 02/20/2018 | 04/01/2021 |
| 896818-AL-5 | TRIUMPH GROUP INC, MW@50 | | | 2 | 5FE | 1,032,723 | 87.0000 | 1,016,160 | 1,168,000 | 1,085,659 | 0 | 20,304 | 0 | 0 | 5.250 | 7.610 | JD | 5,110 | 61,320 | 03/28/2016 | 06/01/2022 |
| 898813-AK-6 | TUCSON ELECTRIC POWER,M/W SR UNSECURED | | | 2 | 1FE | 1,993,640 | 104.7470 | 2,094,940 | 2,000,000 | 1,997,842 | 0 | 680 | 0 | 0 | 5.150 | 5.190 | MN | 13,161 | 103,000 | 11/03/2011 | 11/15/2021 |
| 898813-AL-4 | TUCSON ELECTRIC POWER,,/W SR UNSECURED | | | 2 | 1FE | 1,993,500 | 99.7460 | 1,994,920 | 2,000,000 | 1,997,080 | 0 | 628 | 0 | 0 | 3.850 | 3.880 | MS | 22,672 | 77,000 | 09/11/2012 | 03/15/2023 |
| 898813-AP-5 | TUCSON ELECTRIC POWER CO | | | 2 | 1FE | 1,917,700 | 95.9920 | 1,919,840 | 2,000,000 | 1,917,733 | 0 | 33 | 0 | 0 | 3.050 | 3.800 | MS | 17,961 | 0 | 12/27/2018 | 03/15/2025 |
| 901109-AF-5 | TUTOR PERINI CORP 144A | | | 2 | 4FE | 3,529,146 | 93.0000 | 3,101,550 | 3,335,000 | 3,488,297 | 0 | (30,401) | 0 | 0 | 6.875 | 5.660 | MN | 38,214 | 229,281 | 11/21/2017 | 05/01/2025 |
| 90119#-AA-3 | TWAIN NOTE ISSUER 8 LLC | | | | 1FE | 919,678 | 100.0000 | 919,678 | 919,678 | 919,678 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | MJSD | 153 | 54,773 | 03/23/2016 | 12/31/2020 |
| 90131H-AE-5 | 21ST CENTURY FOX AMERICA | | | 2 | 2FE | 3,008,945 | 100.9210 | 3,027,630 | 3,000,000 | 3,005,529 | 0 | (884) | 0 | 0 | 3.700 | 3.660 | MS | 32,683 | 111,000 | 09/10/2014 | 09/15/2024 |
| 90131H-AQ-8 | 21ST CENTURY FOX AMERICA, MW@15 | | | | 2FE | 3,975,200 | 102.6690 | 4,106,760 | 4,000,000 | 3,993,503 | 0 | 2,853 | 0 | 0 | 4.500 | 4.580 | FA | 68,000 | 180,000 | 02/09/2011 | 02/15/2021 |
| 90131H-BW-4 | 21ST CENTURY FOX AMERICA | | | 2 | 2FE | 1,988,180 | 100.6220 | 2,012,440 | 2,000,000 | 1,991,329 | 0 | 1,102 | 0 | 0 | 3.700 | 3.770 | AO | 15,622 | 74,000 | 02/05/2016 | 10/15/2025 |
| 902494-BC-6 | TYSON FOODS INC | | | 2 | 2FE | 1,597,192 | 93.1940 | 1,602,005 | 1,719,000 | 1,598,052 | 0 | 860 | 0 | 0 | 3.550 | 4.560 | JD | 4,916 | 0 | 12/03/2018 | 06/02/2027 |
| 902494-BG-7 | TYSON FOODS INC | | | 2 | 2FE | 2,999,530 | 99.8610 | 2,995,830 | 3,000,000 | 2,999,552 | 0 | 22 | 0 | 0 | 3.900 | 3.900 | MS | 30,225 | 0 | 09/25/2018 | 09/28/2023 |
| 90261X-GD-8 | UBS AG STAMFORD CT, SR UNSECURED | | | | 1FE | 10,461,917 | 102.3150 | 10,129,185 | 9,900,000 | 10,035,772 | 0 | (81,887) | 0 | 0 | 4.875 | 3.940 | FA | 197,072 | 482,625 | 01/27/2014 | 08/04/2020 |
| 90261X-HE-5 | UBS AG STAMFORD CT | | | | 1FE | 1,996,720 | 99.5950 | 1,991,900 | 2,000,000 | 1,999,572 | 0 | 678 | 0 | 0 | 2.375 | 2.410 | FA | 18,076 | 47,500 | 08/11/2014 | 08/14/2019 |
| 90265E-AG-5 | UDR INC., CALLABLE CO GUARNT | | | 2 | 2FE | 7,422,350 | 102.7030 | 7,189,210 | 7,000,000 | 7,143,988 | 0 | (49,048) | 0 | 0 | 4.625 | 3.790 | JJ | 153,781 | 323,750 | 11/07/2012 | 01/10/2022 |
| 90327Q-CX-5 | USAA CAPITAL CORP, MW@15 | | | 1 | 1FE | 4,997,600 | 99.0390 | 4,951,950 | 5,000,000 | 4,999,224 | 0 | 475 | 0 | 0 | 2.450 | 2.460 | FA | 51,042 | 122,500 | 07/14/2015 | 08/01/2020 |
| 90331H-ML-4 | US BANK NA CINCINNATI | | | 2 | 1FE | 1,998,200 | 99.2940 | 1,985,880 | 2,000,000 | 1,999,690 | 0 | 369 | 0 | 0 | 2.125 | 2.140 | AO | 7,438 | 42,500 | 10/23/2014 | 10/28/2019 |
| 90331H-MS-9 | US BANK NA CINCINNATI | | | 2 | 1FE | 2,989,890 | 96.0870 | 2,882,610 | 3,000,000 | 2,993,525 | 0 | 964 | 0 | 0 | 2.800 | 2.830 | JJ | 35,933 | 84,000 | 01/22/2015 | 01/27/2025 |
| 904311-AA-5 | UNDER ARMOUR INC, MW@25 | | | 2 | 3FE | 3,991,180 | 83.7780 | 3,351,120 | 4,000,000 | 3,993,175 | 0 | 796 | 0 | 0 | 3.250 | 3.270 | JD | 5,778 | 130,000 | 06/20/2016 | 06/15/2026 |
| 904764-AK-3 | UNILEVER CAPITAL CORP., M/W CO GUARNT | | | 1 | 1FE | 998,970 | 100.2100 | 1,002,100 | 1,000,000 | 999,984 | 0 | 125 | 0 | 0 | 4.800 | 4.810 | FA | 18,133 | 48,000 | 02/09/2009 | 02/15/2019 |
| 904764-AS-6 | UNILEVER CAPITAL CORP | | | 1 | 1FE | 1,980,100 | 97.3730 | 1,947,460 | 2,000,000 | 1,983,984 | 0 | 2,151 | 0 | 0 | 3.100 | 3.230 | JJ | 26,006 | 62,000 | 03/07/2017 | 07/30/2025 |
| 904764-AS-6 | UNILEVER CAPITAL CORP | | | 1 | 1FE | 2,972,790 | 97.3730 | 2,921,190 | 3,000,000 | 2,978,108 | 0 | 2,942 | 0 | 0 | 3.100 | 3.220 | JJ | 39,008 | 93,000 | 03/07/2017 | 07/30/2025 |
| 904764-AU-1 | UNILEVER CAPITAL CORP | | | | 1FE | 4,469,600 | 90.1540 | 4,507,700 | 5,000,000 | 4,516,916 | 0 | 47,316 | 0 | 0 | 2.000 | 3.460 | JJ | 42,500 | 50,000 | 02/20/2018 | 07/28/2026 |
| 904764-BB-2 | UNILEVER CAPITAL CORP | | | 2 | 1FE | 2,971,020 | 99.8030 | 2,994,090 | 3,000,000 | 2,973,894 | 0 | 2,874 | 0 | 0 | 3.375 | 3.530 | MS | 27,844 | 50,625 | 03/19/2018 | 03/22/2025 |
| 904764-BG-1 | UNILEVER CAPITAL CORP | | | 2 | 1FE | 2,581,228 | 99.3650 | 2,583,490 | 2,600,000 | 2,582,220 | 0 | 992 | 0 | 0 | 3.250 | 3.390 | MS | 26,758 | 0 | 09/04/2018 | 03/07/2024 |
| 906548-CM-2 | UNION ELECTRIC CO | | | 2 | 1FE | 945,750 | 95.4970 | 954,970 | 1,000,000 | 949,255 | 0 | 3,505 | 0 | 0 | 2.950 | 3.650 | JD | 1,311 | 29,500 | 04/20/2018 | 06/15/2027 |
| 907818-DB-1 | UNION PACIFIC CORP, M/W SR NOTE | | | 1 | 1FE | 1,996,340 | 100.1560 | 2,003,120 | 2,000,000 | 1,999,978 | 0 | 546 | 0 | 0 | 7.875 | 7.900 | JJ | 72,625 | 157,500 | 10/02/2008 | 01/15/2019 |
| 907818-DM-7 | UNION PACIFIC CORP,M/W SR UNSECURED | | | 2 | 1FE | 999,430 | 98.1420 | 981,420 | 1,000,000 | 999,772 | 0 | 52 | 0 | 0 | 2.950 | 2.950 | JJ | 13,603 | 29,500 | 06/06/2012 | 01/15/2023 |
| 907818-DP-0 | UNION PACIFIC CORP, MW@20 | | | 2 | 1FE | 5,442,550 | 95.2700 | 4,763,500 | 5,000,000 | 5,406,015 | 0 | (10,454) | 0 | 0 | 4.250 | 3.730 | AO | 44,861 | 212,500 | 04/23/2015 | 04/15/2043 |
| 907818-ED-6 | UNION PACIFIC CORP, MW@15 | | | 2 | 1FE | 2,484,450 | 96.8780 | 2,421,950 | 2,500,000 | 2,489,375 | 0 | 1,413 | 0 | 0 | 3.250 | 3.320 | FA | 30,694 | 81,250 | 06/16/2015 | 08/15/2025 |
| 907818-ED-6 | UNION PACIFIC CORP, MW@15 | | | 2 | 1FE | 2,484,450 | 96.8780 | 2,421,950 | 2,500,000 | 2,489,375 | 0 | 1,413 | 0 | 0 | 3.250 | 3.320 | FA | 30,694 | 81,250 | 06/16/2015 | 08/15/2025 |
| 90782J-AA-1 | UNION PACIFIC RR 2015-1 MW@12 | | | 1 | 1FE | 3,533,255 | 95.9130 | 3,548,897 | 3,700,101 | 3,549,130 | 0 | 15,015 | 0 | 0 | 2.695 | 3.700 | MN | 13,573 | 75,544 | 06/06/2018 | 05/12/2027 |
| 90783W-AA-1 | UNION PACIFIC RR, M/W PASS THRU CERTS | | | | 1FE | 532,924 | 108.6260 | 578,894 | 532,924 | 532,924 | 0 | 0 | 0 | 0 | 5.866 | 5.860 | JJ | 15,544 | 31,261 | 07/24/2006 | 07/02/2030 |
| 90783X-AA-9 | UNION PACIFIC RR CO 07-03 PASS THRU CERT | | | 1 | 1FE | 770,564 | 110.0040 | 833,117 | 757,348 | 764,928 | 0 | (217) | 0 | 0 | 6.176 | 5.940 | JJ | 23,257 | 46,774 | 01/14/2009 | 01/02/2031 |
| 908906-AC-4 | UNIONBANCAL CORP,M/W SR UNSECURED | | | 1 | 1FE | 8,765,911 | 100.2390 | 8,369,957 | 8,350,000 | 8,523,850 | 0 | (47,136) | 0 | 0 | 3.500 | 2.860 | JD | 10,553 | 292,250 | 08/07/2014 | 06/18/2022 |
| 908906-AC-4 | UNIONBANCAL CORP,M/W SR UNSECURED | | | 1 | 1FE | 992,000 | 100.2390 | 1,002,390 | 1,000,000 | 996,901 | 0 | 826 | 0 | 0 | 3.500 | 3.590 | JD | 1,264 | 35,000 | 08/07/2014 | 06/18/2022 |
| 911308-AA-2 | UNITED PARCEL SERVICE OF AMER, DEB | | | | 1FE | 5,306,178 | 106.2400 | 4,400,461 | 4,142,000 | 4,268,976 | 0 | (95,398) | 0 | 0 | 8.375 | 5.790 | AO | 86,723 | 346,893 | 10/17/2002 | 04/01/2020 |
| 911308-AB-0 | UNITED PARCEL SERVICE OF AMER., M/W, DEB | | | 1 | 1FE | 12,328,420 | 135.3860 | 13,538,600 | 10,000,000 | 11,009,539 | 0 | (121,932) | 0 | 0 | 8.375 | 6.430 | AO | 209,375 | 837,500 | 12/10/2002 | 04/01/2030 |
| 911312-AK-2 | UNITED PARCEL SERVICE, M/W SR UNSECURED | | | 1 | 1FE | 4,948,808 | 100.5350 | 4,423,540 | 4,400,000 | 4,426,525 | 0 | (104,980) | 0 | 0 | 5.125 | 2.630 | AO | 56,375 | 225,500 | 11/20/2013 | 04/01/2019 |
| 911312-AM-8 | UNITED PARCEL SERVICE, M/W SR UNSECURED | | | 1 | 1FE | 993,300 | 100.8190 | 1,008,190 | 1,000,000 | 998,492 | 0 | 705 | 0 | 0 | 3.125 | 3.200 | JJ | 14,410 | 31,250 | 11/23/2010 | 01/15/2021 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 911312-AM-8 | UNITED PARCEL SERVICE, M/W SR UNSECURED | | | 1 | 1FE | 967,680 | 100.8190 | 1,008,190 | 1,000,000 | 992,567 | 0 | 3,458 | 0 | 0 | 3.125 | 3.500 | JJ | 14,410 | 31,250 | 11/23/2010 | 01/15/2021 |
| 911312-AN-6 | UNITED PARCEL SERVICE,M/W UNSECURED | | | 2 | 1FE | 1,975,760 | 106.0770 | 2,121,540 | 2,000,000 | 1,979,315 | 0 | 515 | 0 | 0 | 4.875 | 4.950 | MN | 12,458 | 97,500 | 11/08/2010 | 11/15/2040 |
| 911312-AQ-9 | UNITED PARCEL SERVICE, M/W SR UNSECURED | | | 1 | 1FE | 998,670 | 97.9040 | 979,040 | 1,000,000 | 999,464 | 0 | 135 | 0 | 0 | 2.450 | 2.460 | AO | 6,125 | 24,500 | 09/24/2012 | 10/01/2022 |
| 911312-BK-1 | UNITED PARCEL SERVICE | | | 2 | 1FE | 4,984,600 | 97.2880 | 4,864,400 | 5,000,000 | 4,987,608 | 0 | 2,681 | 0 | 0 | 2.500 | 2.560 | AO | 31,250 | 110,069 | 11/09/2017 | 04/01/2023 |
| 911365-BH-6 | UNITED RENTALS NORTH AM | | | 2 | 3FE | 3,777,665 | 89.2500 | 3,213,000 | 3,600,000 | 3,262,035 | 0 | 7,699 | 261,665 | 0 | 4.625 | 4.990 | AO | 35,150 | 152,625 | 06/20/2018 | 10/15/2025 |
| 911365-BK-9 | UNITED RENTALS NORTH AM | | | 2 | 3FE | 2,296,774 | 98.5000 | 2,227,085 | 2,261,000 | 2,227,104 | 0 | (7) | 34,831 | 0 | 6.500 | 6.480 | JD | 24,902 | 0 | 10/24/2018 | 12/15/2026 |
| 91159H-HA-1 | US BANCORP, CALLABLE SR UNSECURED | | | 2 | 1FE | 2,988,570 | 102.3060 | 3,069,180 | 3,000,000 | 2,996,817 | 0 | 1,238 | 0 | 0 | 4.125 | 4.170 | MN | 12,719 | 123,750 | 05/19/2011 | 05/24/2021 |
| 91159H-HC-7 | U.S. BANCORP, CALLABLE SR UNSECURED | | | 2 | 1FE | 1,998,600 | 99.3730 | 1,987,460 | 2,000,000 | 1,999,513 | 0 | 143 | 0 | 0 | 3.000 | 3.000 | MS | 17,667 | 60,000 | 02/28/2012 | 03/15/2022 |
| 91159H-HK-9 | US BANCORP | | | 2 | 1FE | 5,062,150 | 99.5200 | 4,976,000 | 5,000,000 | 5,046,748 | 0 | (7,682) | 0 | 0 | 3.600 | 3.400 | MS | 55,000 | 180,000 | 10/04/2016 | 09/11/2024 |
| 91159H-HR-4 | US BANCORP | | | 2 | 1FE | 1,998,800 | 95.7980 | 1,915,960 | 2,000,000 | 1,998,976 | 0 | 106 | 0 | 0 | 3.150 | 3.150 | AO | 11,200 | 63,000 | 04/24/2017 | 04/27/2027 |
| 91159H-HU-7 | US BANCORP | | | 2 | 1FE | 1,998,180 | 102.1010 | 2,042,020 | 2,000,000 | 1,998,209 | 0 | 29 | 0 | 0 | 3.950 | 3.960 | MN | 9,875 | 0 | 11/13/2018 | 11/17/2025 |
| 91159J-AA-4 | U.S. BANCORP,SUBORDINATED MTN, CALLABLE | | | 2 | 1FE | 9,148,120 | 98.6390 | 8,877,510 | 9,000,000 | 9,094,919 | 0 | (26,045) | 0 | 0 | 2.950 | 2.620 | JJ | 122,425 | 265,500 | 11/21/2016 | 07/15/2022 |
| 912909-AM-0 | UNITED STATES STEEL CORP | | | 2 | 4FE | 1,728,000 | 91.5000 | 1,647,000 | 1,800,000 | 1,728,703 | 0 | 703 | 0 | 0 | 6.875 | 7.640 | FA | 46,750 | 0 | 12/03/2018 | 08/15/2025 |
| 913017-AR-0 | UNITED TECHNOLOGIES, DEB. | | | | 2FE | 1,124,030 | 104.7160 | 1,047,160 | 1,000,000 | 1,010,129 | 0 | (10,849) | 0 | 0 | 8.875 | 7.650 | MN | 11,340 | 88,750 | 12/20/1999 | 11/15/2019 |
| 913017-AS-8 | UNITED TECHNOLOGIES CORP, DEBENTURE | | | | 2FE | 3,242,875 | 110.9700 | 2,774,250 | 2,500,000 | 2,653,163 | 0 | (64,688) | 0 | 0 | 8.750 | 5.700 | MS | 72,917 | 218,750 | 09/19/2006 | 03/01/2021 |
| 913017-AT-6 | UNITED TECHNOLOGIES, CORP, NOTE | | | | 2FE | 2,152,840 | 119.1760 | 2,383,520 | 2,000,000 | 2,093,350 | 0 | (7,012) | 0 | 0 | 6.700 | 6.050 | FA | 55,833 | 134,000 | 08/20/2007 | 08/01/2028 |
| 913017-BR-9 | UNITED TECH CORP., M/W SR UNSECURED | | | 1 | 2FE | 995,010 | 101.3510 | 1,013,510 | 1,000,000 | 999,246 | 0 | 556 | 0 | 0 | 4.500 | 4.560 | AO | 9,500 | 45,000 | 02/23/2010 | 04/15/2020 |
| 913017-BT-5 | UNITED TECHNOLOGIES CORP, MW@25 | | | 1 | 2FE | 8,573,550 | 94.4740 | 7,557,920 | 8,000,000 | 8,525,829 | 0 | (13,679) | 0 | 0 | 4.500 | 4.050 | JD | 30,000 | 360,000 | 06/10/2015 | 06/01/2042 |
| 913017-CA-5 | UNITED TECHNOLOGIES CORP, MW@25 | | | 2 | 2FE | 1,997,240 | 89.4330 | 1,788,660 | 2,000,000 | 1,997,449 | 0 | 52 | 0 | 0 | 4.150 | 4.150 | MN | 10,606 | 83,000 | 04/29/2015 | 05/15/2045 |
| 913017-CR-8 | UNITED TECHNOLOGIES CORP | | | 2 | 2FE | 4,054,240 | 92.3640 | 3,694,560 | 4,000,000 | 4,046,692 | 0 | (5,025) | 0 | 0 | 3.125 | 2.960 | MN | 19,792 | 125,000 | 06/15/2017 | 05/04/2027 |
| 913017-DD-8 | UNITED TECHNOLOGIES CORP | | | 2 | 2FE | 2,994,900 | 99.2260 | 2,976,780 | 3,000,000 | 2,995,140 | 0 | 240 | 0 | 0 | 3.950 | 3.970 | FA | 44,438 | 0 | 08/13/2018 | 08/16/2025 |
| 91324P-CV-2 | UNITED HEALTH GROUP, MW@20 | | | 1 | 1FE | 5,039,330 | 96.5080 | 4,825,400 | 5,000,000 | 5,011,780 | 0 | (10,616) | 0 | 0 | 3.100 | 3.050 | MS | 45,639 | 93,000 | 12/21/2018 | 03/15/2026 |
| 91324P-CV-2 | UNITED HEALTH GROUP, MW@20 | | | 1 | 1FE | 3,223,287 | 96.5080 | 2,991,748 | 3,100,000 | 3,196,913 | 0 | (12,071) | 0 | 0 | 3.100 | 2.620 | MS | 28,296 | 96,100 | 12/21/2018 | 03/15/2026 |
| 91324P-CW-0 | UNITEDHEALTH GROUP INC, MW@15 | | | 1 | 1FE | 4,317,372 | 98.9720 | 4,255,796 | 4,300,000 | 4,314,425 | 0 | (1,536) | 0 | 0 | 3.450 | 3.400 | JJ | 68,406 | 148,350 | 12/20/2016 | 01/15/2027 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | | 1 | 1FE | 4,958,150 | 94.4740 | 4,723,700 | 5,000,000 | 4,962,459 | 0 | 3,656 | 0 | 0 | 2.950 | 3.040 | AO | 31,139 | 143,403 | 10/18/2017 | 10/15/2027 |
| 91324P-DK-5 | UNITEDHEALTH GROUP INC | | | | 1FE | 1,996,560 | 101.0900 | 2,021,800 | 2,000,000 | 1,996,705 | 0 | 145 | 0 | 0 | 3.850 | 3.870 | JD | 3,422 | 37,644 | 06/14/2018 | 06/15/2028 |
| 91412N-AX-8 | UNIVERSITY OF CHICAGO, MW@25 | | | 1 | 1FE | 1,126,785 | 98.1000 | 1,079,100 | 1,100,000 | 1,121,017 | 0 | (2,034) | 0 | 0 | 3.622 | 3.360 | AO | 9,961 | 39,842 | 01/14/2016 | 10/01/2027 |
| 914886-AB-2 | UNIV OF SOUTHERN CALIFOR, MW@15 | | | 1 | 1FE | 4,448,307 | 90.6810 | 4,443,369 | 4,900,000 | 4,477,987 | 0 | 15,396 | 0 | 0 | 3.028 | 3.660 | AO | 37,093 | 148,372 | 01/18/2017 | 10/01/2039 |
| 914906-AR-3 | UNIVISION COMMUNICATIONS | | | 2 | 4FE | 5,515,136 | 89.7500 | 5,124,725 | 5,710,000 | 5,533,452 | 0 | 18,316 | 0 | 0 | 5.125 | 5.930 | MN | 37,393 | 204,488 | 09/07/2018 | 05/15/2023 |
| 91740P-AA-6 | USA COM PART/USA COM FIN | | | 2 | 4FE | 1,992,560 | 96.0000 | 1,869,120 | 1,947,000 | 1,988,878 | 0 | (3,682) | 0 | 0 | 6.875 | 6.380 | AO | 33,464 | 69,903 | 06/13/2018 | 04/01/2026 |
| 91911K-AN-2 | BAUSCH HEALTH COS INC | | | 2 | 3FE | 2,037,500 | 93.2500 | 1,865,000 | 2,000,000 | 2,029,746 | 0 | (6,784) | 0 | 0 | 5.500 | 5.060 | MN | 18,333 | 114,278 | 11/03/2017 | 11/01/2025 |
| 91913Y-AR-1 | VALERO ENERGY CORP., M/W SR UNSECURED | | | 1 | 2FE | 5,401,160 | 102.9220 | 5,146,100 | 5,000,000 | 5,057,219 | 0 | (50,233) | 0 | 0 | 6.125 | 5.020 | FA | 127,604 | 306,250 | 12/10/2010 | 02/01/2020 |
| 91913Y-AU-4 | VALERO ENERGY CORP | | | 2 | 2FE | 1,835,640 | 91.7340 | 1,834,680 | 2,000,000 | 1,836,644 | 0 | 1,004 | 0 | 0 | 3.400 | 4.670 | MS | 20,022 | 0 | 12/07/2018 | 09/15/2026 |
| 92276M-AX-3 | VENTAS REALTY LP/CAP CRP,M/W CO GUARNT | | | 2 | 2FE | 2,069,920 | 101.7700 | 2,035,400 | 2,000,000 | 2,032,427 | 0 | (10,579) | 0 | 0 | 4.250 | 3.630 | MS | 28,333 | 85,000 | 02/05/2015 | 03/01/2022 |
| 92276M-AZ-8 | VENTAS REALTY LP/CAP CRP,M/W SR UNSECURE | | | 2 | 2FE | 3,604,593 | 98.8180 | 3,614,762 | 3,658,000 | 3,631,450 | 0 | 6,768 | 0 | 0 | 3.250 | 3.460 | FA | 44,912 | 118,885 | 10/28/2014 | 08/15/2022 |
| 92276M-AZ-8 | VENTAS REALTY LP/CAP CRP,M/W SR UNSECURE | | | 2 | 2FE | 2,966,350 | 98.8180 | 2,964,540 | 3,000,000 | 2,986,308 | 0 | 3,496 | 0 | 0 | 3.250 | 3.380 | FA | 36,833 | 97,500 | 10/28/2014 | 08/15/2022 |
| 92276M-BB-0 | VENTAS REALTY LP,M/W SR UNSECURED | | | 2 | 2FE | 2,001,520 | 99.1490 | 1,982,980 | 2,000,000 | 2,000,243 | 0 | (237) | 0 | 0 | 2.700 | 2.680 | AO | 13,500 | 54,000 | 03/14/2013 | 04/01/2020 |
| 92277G-AG-2 | VENTAS REALTY LP, MW@30 | | | 2 | 2FE | 992,180 | 99.1690 | 991,690 | 1,000,000 | 994,388 | 0 | 672 | 0 | 0 | 4.125 | 4.210 | JJ | 19,021 | 41,250 | 07/09/2015 | 01/15/2026 |
| 92343V-AX-2 | VERIZON COMMUNICATIONS, M/W SR UNSECURED | | | 1 | 2FE | 2,175,560 | 103.2450 | 2,064,900 | 2,000,000 | 2,046,399 | 0 | (19,491) | 0 | 0 | 4.600 | 3.510 | AO | 23,000 | 92,000 | 08/05/2011 | 04/01/2021 |
| 92343V-BC-7 | VERIZON COMMUNICATIONS,M/W SR UNSECURED | | | 1 | 2FE | 992,080 | 101.0710 | 1,010,710 | 1,000,000 | 997,462 | 0 | 837 | 0 | 0 | 3.500 | 3.590 | MN | 5,833 | 35,000 | 10/28/2011 | 11/01/2021 |
| 92343V-BJ-2 | VERIZON COMMUNICATIONS, M/W SR UNSECURED | | | 2 | 2FE | 1,997,900 | 97.0060 | 1,940,120 | 2,000,000 | 1,999,131 | 0 | 214 | 0 | 0 | 2.450 | 2.460 | MN | 8,167 | 49,000 | 11/02/2012 | 11/01/2022 |
| 92343V-CR-3 | VERIZON COMMUNICATIONS, MW@25 | | | 2 | 2FE | 7,034,920 | 98.6280 | 6,903,960 | 7,000,000 | 7,034,572 | 0 | (5,714) | 0 | 0 | 3.500 | 3.390 | MN | 40,833 | 245,000 | 10/06/2017 | 11/01/2024 |
| 92343V-DU-5 | VERIZON COMMUNICATIONS CORPORATE | | | 1 | 2FE | 1,984,600 | 104.1670 | 2,083,340 | 2,000,000 | 1,985,419 | 0 | 466 | 0 | 0 | 5.250 | 5.310 | MS | 30,625 | 105,000 | 03/13/2017 | 03/16/2037 |
| 92343V-EA-8 | VERIZON COMMUNICATIONS | | | 1 | 2FE | 997,180 | 98.7090 | 987,090 | 1,000,000 | 997,353 | 0 | 126 | 0 | 0 | 4.500 | 4.520 | FA | 17,625 | 45,000 | 08/01/2017 | 08/10/2033 |
| 92343V-EK-6 | VERIZON COMMUNICATIONS | | | | 1FE | 2,662,710 | 114.4410 | 3,433,230 | 3,000,000 | 2,791,096 | 0 | 11,646 | 0 | 0 | 6.800 | 7.790 | MN | 34,000 | 179,067 | 01/08/2001 | 05/01/2029 |
| 92345Y-AA-4 | VERISK ANALYTICS INC | | | | 2FE | 3,160,680 | 105.1250 | 3,153,750 | 3,000,000 | 3,146,251 | 0 | (14,429) | 0 | 0 | 5.800 | 3.600 | MN | 29,000 | 87,000 | 10/02/2018 | 05/01/2021 |
| 92345Y-AC-0 | VERISK ANALYTICS INC | | | | 2FE | 2,324,409 | 101.3000 | 2,326,861 | 2,297,000 | 2,323,073 | 0 | (1,337) | 0 | 0 | 4.125 | 3.790 | MS | 28,689 | 10,313 | 11/20/2018 | 09/12/2022 |
| 92553P-AM-4 | VIACOM INC, M/W SR UNSECURED, CALLABLE | | | 2 | 2FE | 985,530 | 97.3150 | 973,150 | 1,000,000 | 994,459 | 0 | 1,490 | 0 | 0 | 3.125 | 3.290 | JD | 1,389 | 31,250 | 06/07/2012 | 06/15/2022 |
| 92553P-AR-3 | VIACOM INC,M/W SR UNSECURED, CALLABLE | | | 2 | 2FE | 2,916,617 | 96.2080 | 2,790,032 | 2,900,000 | 2,907,456 | 0 | (1,721) | 0 | 0 | 3.250 | 3.180 | MS | 27,751 | 94,250 | 03/26/2013 | 03/15/2023 |
| 92553P-AY-8 | VIACOM INC, MW@20 | | | 2 | 2FE | 1,999,720 | 99.4300 | 1,988,600 | 2,000,000 | 1,999,945 | 0 | 56 | 0 | 0 | 2.750 | 2.750 | JD | 2,444 | 55,000 | 12/03/2014 | 12/15/2019 |
| 927804-FK-5 | VIRGINIA ELEC & POWER CO,SR UNSECURED | | | 2 | 2FE | 997,590 | 98.9110 | 989,110 | 1,000,000 | 999,192 | 0 | 250 | 0 | 0 | 2.950 | 2.970 | JJ | 13,603 | 29,500 | 01/09/2012 | 01/15/2022 |
| 927804-FT-6 | VIRGINIA ELEC & POWER CO, MW@20 | | | 2 | 1FE | 1,992,880 | 97.0060 | 1,940,120 | 2,000,000 | 1,993,351 | 0 | 135 | 0 | 0 | 4.200 | 4.220 | MN | 10,733 | 84,000 | 05/11/2015 | 05/15/2045 |
| 927804-FU-3 | VIRGINIA ELEC & POWER CO, MW@20 | | | 2 | 1FE | 993,770 | 96.5710 | 965,710 | 1,000,000 | 994,996 | 0 | 624 | 0 | 0 | 3.150 | 3.230 | JJ | 14,525 | 31,500 | 01/03/2017 | 01/15/2026 |
| 927804-FU-3 | VIRGINIA ELEC & POWER CO, MW@20 | | | 2 | 1FE | 1,999,820 | 96.5710 | 1,931,420 | 2,000,000 | 1,999,869 | 0 | 16 | 0 | 0 | 3.150 | 3.150 | JJ | 29,050 | 63,000 | 01/03/2017 | 01/15/2026 |
| 927804-FV-1 | VIRGINIA ELEC & POWER CO, MW@15 | | | 2 | 1FE | 4,985,400 | 94.9340 | 4,746,700 | 5,000,000 | 4,988,151 | 0 | 1,317 | 0 | 0 | 2.950 | 2.980 | MN | 18,847 | 147,500 | 11/10/2016 | 11/15/2026 |
| 92826C-AD-4 | VISA INC, MW@15 | | | 2 | 1FE | 3,887,020 | 98.2690 | 3,930,760 | 4,000,000 | 3,891,826 | 0 | 4,806 | 0 | 0 | 3.150 | 3.590 | JD | 5,950 | 63,000 | 09/26/2018 | 12/14/2025 |
| 92826C-AD-4 | VISA INC, MW@15 | | | 2 | 1FE | 8,075,160 | 98.2690 | 7,861,520 | 8,000,000 | 8,052,465 | 0 | (8,198) | 0 | 0 | 3.150 | 3.030 | JD | 11,900 | 252,000 | 09/26/2018 | 12/14/2025 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 928668-AH-5 | VOLKSWAGEN AUTO LEASE TRUST, MW@15 | | | 1 | 2FE | 1,995,520 | 99.0470 | 1,980,940 | 2,000,000 | 1,999,165 | 0 | 921 | 0 | 0 | 2.450 | 2.490 | MN | 5,581 | 49,000 | 11/12/2014 | 11/20/2019 |
| 928668-AM-4 | VOLKSWAGEN GROUP AMERICA | | | 2 | 2FE | 998,550 | 98.4450 | 984,450 | 1,000,000 | 999,579 | 0 | 294 | 0 | 0 | 2.400 | 2.430 | MN | 2,600 | 24,000 | 05/19/2015 | 05/22/2020 |
| 928668-AR-3 | VOLKSWAGEN GROUP AMERICA | | | | 2FE | 3,934,700 | 99.1810 | 3,967,240 | 4,000,000 | 3,935,669 | 0 | 969 | 0 | 0 | 4.250 | 4.620 | MN | 22,667 | 0 | 12/04/2018 | 11/13/2023 |
| 929043-AG-2 | VORNADO REALTY LP, M/W SR UNSECURED | | | 2 | 2FE | 6,285,232 | 103.1940 | 6,274,195 | 6,080,000 | 6,152,887 | 0 | (24,644) | 0 | 0 | 5.000 | 4.500 | JJ | 140,178 | 304,000 | 01/28/2013 | 01/15/2022 |
| 92940P-AA-2 | WESTROCK CO | | | 2 | 2FE | 2,995,620 | 101.5280 | 3,045,840 | 3,000,000 | 2,995,620 | 0 | 0 | 0 | 0 | 4.650 | 4.670 | MS | 10,850 | 0 | 11/27/2018 | 03/15/2026 |
| 93100P-AA-6 | WAKE FOREST UNIV BMC, MW@25 | | | 2 | 1FE | 3,830,822 | 96.1400 | 3,691,776 | 3,840,000 | 3,832,170 | 0 | 925 | 0 | 0 | 3.093 | 3.120 | JD | 9,898 | 118,771 | 08/24/2017 | 06/01/2026 |
| 93100P-AA-6 | WAKE FOREST UNIV BMC, MW@25 | | | 2 | 1FE | 4,000,000 | 96.1400 | 3,845,600 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.093 | 3.090 | JD | 10,310 | 123,720 | 08/24/2017 | 06/01/2026 |
| 931142-AU-7 | WALMART INC | | | | 1FE | 4,585,720 | 115.0830 | 4,603,320 | 4,000,000 | 4,197,672 | 0 | (35,136) | 0 | 0 | 6.750 | 5.560 | AO | 57,000 | 270,000 | 10/02/2002 | 10/15/2023 |
| 931142-BF-9 | WALMART INC | | | | 1FE | 3,305,280 | 135.5580 | 4,066,740 | 3,000,000 | 3,188,021 | 0 | (11,063) | 0 | 0 | 7.550 | 6.740 | FA | 85,567 | 226,500 | 09/18/2001 | 02/15/2030 |
| 931142-CM-3 | WALMART INC | | | | 1FE | 1,320,024 | 126.4900 | 1,517,880 | 1,200,000 | 1,301,039 | 0 | (2,892) | 0 | 0 | 6.200 | 5.480 | AO | 15,707 | 74,400 | 02/02/2011 | 04/15/2038 |
| 931142-CP-6 | WALMART INC | | | | 1FE | 1,460,625 | 100.0770 | 1,501,155 | 1,500,000 | 1,499,599 | 0 | 4,748 | 0 | 0 | 4.125 | 4.450 | FA | 25,781 | 61,875 | 01/30/2009 | 02/01/2019 |
| 931142-CY-7 | WALMART INC | | | | 1FE | 6,972,110 | 113.5920 | 7,951,440 | 7,000,000 | 6,976,186 | 0 | 581 | 0 | 0 | 5.000 | 5.020 | AO | 64,167 | 350,000 | 11/09/2010 | 10/25/2040 |
| 931142-DG-5 | WALMART INC | | | 2 | 1FE | 4,922,900 | 99.4810 | 4,974,050 | 5,000,000 | 4,928,863 | 0 | 1,687 | 0 | 0 | 4.000 | 4.090 | AO | 44,444 | 200,000 | 05/13/2015 | 04/11/2043 |
| 931142-DQ-3 | WALMART INC | | | 2 | 1FE | 4,067,200 | 100.9200 | 4,036,800 | 4,000,000 | 4,062,527 | 0 | (1,411) | 0 | 0 | 4.300 | 4.190 | AO | 32,967 | 172,000 | 05/21/2015 | 04/22/2044 |
| 931142-ED-1 | WALMART INC | | | 2 | 1FE | 4,985,600 | 101.1030 | 5,055,150 | 5,000,000 | 4,986,531 | 0 | 931 | 0 | 0 | 3.550 | 3.590 | JD | 2,465 | 88,257 | 06/20/2018 | 06/26/2025 |
| 931422-AE-9 | WALGREEN CO, M/W NOTE | | | 1 | 2FE | 4,330,882 | 100.0620 | 4,166,582 | 4,164,000 | 4,164,834 | 0 | (21,172) | 0 | 0 | 5.250 | 4.720 | JJ | 100,804 | 218,610 | 07/06/2009 | 01/15/2019 |
| 931427-AH-1 | WALGREENS BOOTS ALLIANCE | | | 2 | 2FE | 2,853,807 | 98.4790 | 2,754,458 | 2,797,000 | 2,845,930 | 0 | (7,670) | 0 | 0 | 3.800 | 3.450 | MN | 12,695 | 106,286 | 12/19/2017 | 11/18/2024 |
| 93884P-DM-9 | WASHINGTON GAS LIGHT, M/W UNSEC | | | 1 | 1FE | 1,999,420 | 110.7400 | 2,214,800 | 2,000,000 | 1,999,748 | 0 | 45 | 0 | 0 | 5.440 | 5.440 | MS | 32,036 | 108,800 | 08/09/2005 | 08/11/2025 |
| 93884P-DQ-0 | WASHINGTON GAS LIGHT, MTN NOTE | | | | 1FE | 1,000,000 | 121.8600 | 1,218,600 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.781 | 5.780 | MS | 17,022 | 57,810 | 03/17/2006 | 03/15/2036 |
| 93884P-DW-7 | WASHINGTON GAS LIGHT CO, MW@20 | | | 2 | 1FE | 3,014,620 | 92.8220 | 2,784,660 | 3,000,000 | 3,013,963 | 0 | (293) | 0 | 0 | 3.796 | 3.760 | MS | 33,531 | 113,880 | 09/13/2016 | 09/15/2046 |
| 94106L-AY-5 | WASTE MANAGEMENT INC,M/W SR UNSECURED | | | 2 | 2FE | 1,993,620 | 98.3890 | 1,967,780 | 2,000,000 | 1,997,420 | 0 | 650 | 0 | 0 | 2.900 | 2.930 | MS | 17,078 | 58,000 | 09/05/2012 | 09/15/2022 |
| 942683-AF-0 | ACTAVIS INC, M/W SR UNSECURED, CALLABLE | | | 2 | 2FE | 2,911,211 | 97.7720 | 2,839,299 | 2,904,000 | 2,907,098 | 0 | (799) | 0 | 0 | 3.250 | 3.210 | AO | 23,595 | 94,380 | 05/09/2013 | 10/01/2022 |
| 948565-AC-0 | WEEKLEY HOMES LLC/ FINAN | | | 2 | 4FE | 2,603,860 | 93.5000 | 2,484,295 | 2,657,000 | 2,603,860 | 0 | 0 | 0 | 0 | 6.000 | 5.980 | FA | 66,425 | 159,420 | 09/11/2013 | 02/01/2023 |
| 948741-AH-6 | WEINGARTEN REALTY INVEST,SR UNSECURED | | | 2 | 2FE | 4,912,267 | 98.5970 | 4,831,253 | 4,900,000 | 4,904,961 | 0 | (1,294) | 0 | 0 | 3.375 | 3.340 | MS | 48,694 | 165,375 | 11/05/2012 | 10/15/2022 |
| 948741-AJ-2 | WEINGARTEN REALTY INVEST SR UNSECURED | | | 2 | 2FE | 3,988,680 | 98.2940 | 3,931,760 | 4,000,000 | 3,994,726 | 0 | 1,120 | 0 | 0 | 3.500 | 3.530 | AO | 29,556 | 140,000 | 03/19/2013 | 04/15/2023 |
| 949746-SA-0 | WELLS FARGO & COMPANY | | | | 1FE | 4,995,300 | 96.8780 | 4,843,900 | 5,000,000 | 4,997,525 | 0 | 928 | 0 | 0 | 2.100 | 2.110 | JJ | 45,208 | 105,000 | 07/18/2016 | 07/26/2021 |
| 94974B-FC-9 | WELLS FARGO & CO, SR NOTE | | | | 1FE | 2,993,460 | 99.6670 | 2,990,010 | 3,000,000 | 2,997,664 | 0 | 681 | 0 | 0 | 3.500 | 3.520 | MS | 32,958 | 105,000 | 03/01/2012 | 03/08/2022 |
| 94974B-FJ-4 | WELLS FARGO & CO.SR SUBORDINATED | | | | 1FE | 9,282,563 | 97.9020 | 9,024,606 | 9,218,000 | 9,247,695 | 0 | (6,640) | 0 | 0 | 3.450 | 3.360 | FA | 121,908 | 318,021 | 05/20/2013 | 02/13/2023 |
| 94974B-FJ-4 | WELLS FARGO & CO.SR SUBORDINATED | | | | 1FE | 2,000,000 | 97.9020 | 1,958,040 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.450 | 3.450 | FA | 26,450 | 69,000 | 05/20/2013 | 02/13/2023 |
| 94974B-GA-2 | WELLS FARGO & COMPANY | | | | 1FE | 3,989,200 | 96.7340 | 3,869,360 | 4,000,000 | 3,993,424 | 0 | 1,034 | 0 | 0 | 3.300 | 3.330 | MS | 41,067 | 132,000 | 09/02/2014 | 09/09/2024 |
| 94974B-GL-8 | WELLS FARGO & COMPANY | | | | 1FE | 3,213,810 | 98.3670 | 2,951,010 | 3,000,000 | 3,176,397 | 0 | (17,400) | 0 | 0 | 4.300 | 3.490 | JJ | 56,975 | 129,000 | 10/13/2016 | 07/22/2027 |
| 95709T-AH-3 | WESTAR ENERGY INC | | | 2 | 1FE | 2,007,380 | 97.7660 | 1,955,320 | 2,000,000 | 2,007,332 | 0 | (48) | 0 | 0 | 4.125 | 4.100 | MS | 27,500 | 0 | 09/06/2018 | 03/01/2042 |
| 95709T-AL-4 | WESTAR ENERGY INC, MW@15 | | | 2 | 1FE | 4,203,580 | 96.6100 | 4,115,586 | 4,260,000 | 4,200,632 | 0 | (2,107) | 0 | 0 | 3.250 | 3.470 | JD | 11,538 | 73,450 | 12/06/2018 | 12/01/2025 |
| 95709T-AL-4 | WESTAR ENERGY INC, MW@15 | | | 2 | 1FE | 1,999,980 | 96.6100 | 1,932,200 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | JD | 5,417 | 65,000 | 12/06/2018 | 12/01/2025 |
| 95709T-AN-0 | WESTAR ENERGY INC, MW@15 | | | 2 | 1FE | 4,992,950 | 93.4310 | 4,671,550 | 5,000,000 | 4,994,582 | 0 | 647 | 0 | 0 | 2.550 | 2.560 | JJ | 63,750 | 127,500 | 06/13/2016 | 07/01/2026 |
| 95709T-AP-5 | WESTAR ENERGY INC | | | 2 | 1FE | 4,937,360 | 96.7200 | 4,845,672 | 5,010,000 | 4,940,614 | 0 | 3,315 | 0 | 0 | 3.100 | 3.280 | AO | 38,828 | 124,155 | 08/24/2018 | 04/01/2027 |
| 958254-AE-4 | WESTERN GAS PARTNERS LP, MW@30 | | | 2 | 2FE | 8,569,924 | 94.2120 | 8,380,157 | 8,895,000 | 8,667,630 | 0 | 29,973 | 0 | 0 | 3.950 | 4.410 | JD | 29,279 | 351,353 | 08/12/2015 | 06/01/2025 |
| 958587-BJ-5 | WESTERN MASS EL SR UNSECURED, CALLABLE | | | 2 | 1FE | 2,204,104 | 100.7390 | 2,120,556 | 2,105,000 | 2,137,591 | 0 | (12,626) | 0 | 0 | 3.500 | 2.840 | MS | 21,693 | 73,675 | 04/24/2014 | 09/15/2021 |
| 958587-BJ-5 | WESTERN MASS EL SR UNSECURED, CALLABLE | | | 2 | 1FE | 2,972,760 | 100.7390 | 3,022,170 | 3,000,000 | 2,991,645 | 0 | 2,890 | 0 | 0 | 3.500 | 3.600 | MS | 30,917 | 105,000 | 04/24/2014 | 09/15/2021 |
| 960386-AH-3 | WABTEC, MW@30 | | | 2 | 2FE | 2,126,960 | 99.9000 | 1,998,000 | 2,000,000 | 2,088,596 | 0 | (18,538) | 0 | 0 | 4.375 | 3.280 | FA | 33,056 | 87,500 | 11/16/2016 | 08/15/2023 |
| 960386-AL-4 | WABTEC | | | 2 | 2FE | 4,017,110 | 89.8820 | 3,595,280 | 4,000,000 | 4,013,846 | 0 | (1,557) | 0 | 0 | 3.450 | 3.390 | MN | 17,633 | 138,000 | 11/01/2016 | 11/15/2026 |
| 960402-AS-4 | WESTINGHOUSE ELECTRIC CORP. DEBENTURE | | | | 2FE | 3,755,333 | 114.4670 | 3,824,342 | 3,341,000 | 3,488,229 | 0 | (26,074) | 0 | 0 | 7.875 | 6.750 | MS | 87,701 | 263,104 | 11/26/2002 | 09/01/2023 |
| 96145D-AA-3 | WESTROCK CO | | | 2 | 2FE | 1,316,798 | 94.2050 | 1,309,450 | 1,390,000 | 1,323,854 | 0 | 7,056 | 0 | 0 | 3.000 | 3.930 | MS | 12,278 | 20,850 | 04/20/2018 | 09/15/2024 |
| 96145D-AE-5 | WESTROCK CO | | | 2 | 2FE | 2,991,720 | 98.1250 | 2,943,750 | 3,000,000 | 2,992,603 | 0 | 883 | 0 | 0 | 3.750 | 3.790 | MS | 33,125 | 59,063 | 03/01/2018 | 03/15/2025 |
| 961548-AQ-7 | WESTROCK MWV LLC | | | | 2FE | 73,834 | 100.2450 | 74,181 | 74,000 | 73,997 | 0 | 66 | 0 | 0 | 7.650 | 7.670 | MS | 1,667 | 5,661 | 05/07/1997 | 03/15/2027 |
| 963320-AQ-9 | WHIRLPOOL CORP,MW@15 | | | 1 | 2FE | 997,740 | 99.8630 | 998,630 | 1,000,000 | 999,921 | 0 | 470 | 0 | 0 | 2.400 | 2.440 | MS | 8,000 | 24,000 | 04/25/2014 | 03/01/2019 |
| 963320-AQ-9 | WHIRLPOOL CORP,MW@15 | | | 1 | 2FE | 2,855,786 | 99.8630 | 2,846,096 | 2,850,000 | 2,850,212 | 0 | (1,257) | 0 | 0 | 2.400 | 2.350 | MS | 22,800 | 68,400 | 04/25/2014 | 03/01/2019 |
| 96332H-CD-9 | WHIRLPOOL CORP., MAKE WHOLE NOTES | | | 1 | 2FE | 1,999,340 | 102.4210 | 2,048,420 | 2,000,000 | 1,999,816 | 0 | 69 | 0 | 0 | 4.850 | 4.850 | JD | 4,311 | 97,000 | 06/02/2011 | 06/15/2021 |
| 96332H-CE-7 | WHIRLPOOL CORP, M/W SR UNSECURED | | | 1 | 2FE | 2,995,500 | 102.3310 | 3,069,930 | 3,000,000 | 2,998,222 | 0 | 469 | 0 | 0 | 4.700 | 4.710 | JD | 11,750 | 141,000 | 05/29/2012 | 06/01/2022 |
| 96332H-CF-4 | WHIRLPOOL CORP, M/W SR UNSECURED | | | 1 | 2FE | 3,159,201 | 97.8680 | 2,971,272 | 3,036,000 | 3,093,101 | 0 | (12,615) | 0 | 0 | 3.700 | 3.210 | MS | 37,444 | 112,332 | 05/06/2013 | 03/01/2023 |
| 96332H-CF-4 | WHIRLPOOL CORP, M/W SR UNSECURED | | | 1 | 2FE | 6,861,363 | 97.8680 | 6,655,024 | 6,800,000 | 6,828,246 | 0 | (6,187) | 0 | 0 | 3.700 | 3.590 | MS | 83,867 | 251,600 | 05/06/2013 | 03/01/2023 |
| 96926D-AU-4 | WILLIAM LYON HOMES INC | | | 2 | 4FE | 1,784,420 | 90.0000 | 1,597,500 | 1,775,000 | 1,783,713 | 0 | (707) | 0 | 0 | 6.000 | 5.840 | MS | 34,317 | 50,883 | 03/06/2018 | 09/01/2023 |
| 96950F-AD-6 | WILLIAMS PARTNERS LP, SR UNSECURED | | | | 2FE | 1,637,145 | 101.9880 | 1,529,820 | 1,500,000 | 1,527,464 | 0 | (21,903) | 0 | 0 | 5.250 | 3.680 | MS | 23,188 | 78,750 | 07/24/2013 | 03/15/2020 |
| 96950F-AH-7 | WILLIAMS PARTNERS LP, M/W SR NOTE | | | 2 | 2FE | 3,136,440 | 100.3890 | 3,011,670 | 3,000,000 | 3,046,329 | 0 | (16,582) | 0 | 0 | 4.000 | 3.380 | MN | 15,333 | 120,000 | 02/05/2013 | 11/15/2021 |
| 96950F-AH-7 | WILLIAMS PARTNERS LP, M/W SR NOTE | | | 2 | 2FE | 995,930 | 100.3890 | 1,003,890 | 1,000,000 | 998,659 | 0 | 432 | 0 | 0 | 4.000 | 4.050 | MN | 5,111 | 40,000 | 02/05/2013 | 11/15/2021 |
| 96950F-AJ-3 | WILLIAMS PARTNERS LP,M/W, CALLABLE SR UN | | | 2 | 2FE | 8,010,130 | 97.8620 | 7,864,190 | 8,036,000 | 8,019,330 | 0 | 3,878 | 0 | 0 | 3.350 | 3.400 | FA | 101,700 | 269,206 | 09/24/2014 | 08/15/2022 |
| 96950F-AJ-3 | WILLIAMS PARTNERS LP,M/W, CALLABLE SR UN | | | 2 | 2FE | 3,004,060 | 97.8620 | 2,935,860 | 3,000,000 | 3,001,561 | 0 | (510) | 0 | 0 | 3.350 | 3.330 | FA | 37,967 | 100,500 | 09/24/2014 | 08/15/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 96950F-AQ-7 | WILLIAMS PARTNERS LP,MW@20 | | | 2 | 2FE | 3,921,294 | 97.1560 | 3,789,084 | 3,900,000 | 3,913,200 | 0 | (1,973) | 0 | 0 | 3.900 | 3.830 | JJ | 70,135 | 152,100 | 07/14/2014 | 01/15/2025 |
| 97181#-KV-4 | UNION PACIFIC RR CO., P/P, SR SEC EQ NT | | | | 1 | 178,866 | 101.1410 | 180,908 | 178,866 | 178,866 | 0 | 0 | 0 | 0 | 5.360 | 5.360 | JJ | 4,878 | 9,587 | 06/02/2005 | 11/30/2028 |
| 97181#-KY-8 | UNION PACIFIC RAILROAD CO. SEC EQUIP NOT | | | | 1 | 111,135 | 101.2170 | 112,488 | 111,135 | 111,135 | 0 | 0 | 0 | 0 | 5.360 | 5.360 | JJ | 2,962 | 5,957 | 06/29/2005 | 12/29/2028 |
| 97181#-KZ-5 | UNION PACIFIC CORP., SEC EQUIP NT | | | | 1 | 89,087 | 102.9650 | 91,730 | 89,087 | 89,085 | 0 | 0 | 0 | 0 | 5.360 | 5.360 | JJ | 2,374 | 4,775 | 07/21/2005 | 07/02/2028 |
| 97181#-LA-9 | UNION PACIFIC CORP. EQUIP NT SERIES D | | | | 1 | 59,018 | 102.9260 | 60,746 | 59,018 | 59,018 | 0 | 0 | 0 | 0 | 5.380 | 5.380 | JJ | 1,601 | 3,175 | 08/31/2005 | 07/02/2028 |
| 976656-BP-2 | WISCONSIN ELECTRIC POWER CO., BOND | | | | 1FE | 1,847,900 | 119.1960 | 2,383,920 | 2,000,000 | 1,913,993 | 0 | 6,228 | 0 | 0 | 6.500 | 7.130 | JD | 10,833 | 130,000 | 01/09/2001 | 06/01/2028 |
| 976656-BZ-0 | WISCONSIN ELECTRIC POWER CO.M/W BOND | | | | 1FE | 1,998,460 | 117.9790 | 2,359,580 | 2,000,000 | 1,998,893 | 0 | 35 | 0 | 0 | 5.700 | 5.700 | JD | 9,500 | 114,000 | 11/03/2006 | 12/01/2036 |
| 976656-CD-8 | WISCONSIN ELECTRIC POWER,M/W SR UNSECURE | | | 2 | 1FE | 494,865 | 99.3910 | 496,955 | 500,000 | 498,454 | 0 | 540 | 0 | 0 | 2.950 | 3.070 | MS | 4,343 | 14,750 | 09/07/2011 | 09/15/2021 |
| 976656-CE-6 | WISC ELEC POWER, MW@15 | | | 2 | 1FE | 3,727,324 | 91.3860 | 3,326,450 | 3,640,000 | 3,719,827 | 0 | (2,163) | 0 | 0 | 3.650 | 3.510 | JD | 5,905 | 132,860 | 04/21/2015 | 12/15/2042 |
| 976656-CG-1 | WISCONSIN ELECTRIC POWER | | | 2 | 1FE | 1,507,003 | 98.8600 | 1,398,869 | 1,415,000 | 1,504,229 | 0 | (2,104) | 0 | 0 | 4.250 | 3.850 | JD | 5,011 | 60,138 | 08/16/2017 | 06/01/2044 |
| 976656-CH-9 | WISCONSIN ELECTRIC POWER | | | 2 | 1FE | 4,983,907 | 97.7730 | 4,930,692 | 5,043,000 | 4,985,399 | 0 | 846 | 0 | 0 | 3.100 | 3.290 | JD | 13,028 | 101,680 | 12/18/2018 | 06/01/2025 |
| 976656-CJ-5 | WISCONSIN ELECTRIC POWER | | | 2 | 1FE | 1,010,770 | 98.8630 | 988,630 | 1,000,000 | 1,010,758 | 0 | (12) | 0 | 0 | 4.300 | 4.230 | JD | 1,911 | 21,500 | 09/06/2018 | 12/15/2045 |
| 97672*-AE-3 | WISCONSIN-MICHIGAN INVST. P/P | | | | 2FE | 1,365,000 | 115.6160 | 1,734,240 | 1,500,000 | 1,418,959 | 0 | 5,279 | 0 | 0 | 6.940 | 7.730 | JD | 8,675 | 104,100 | 12/20/2000 | 12/01/2028 |
| 976826-BG-1 | WISCONSIN POWER & LIGHT, M/W SR UNSECURE | | | 1 | 1FE | 1,499,735 | 100.9870 | 1,514,805 | 1,500,000 | 1,499,982 | 0 | 32 | 0 | 0 | 5.000 | 5.000 | JJ | 34,583 | 75,000 | 07/10/2009 | 07/15/2019 |
| 976826-BH-9 | WISCONSIN POWER & LIGHT, M/W UNSECURED | | | 1 | 1FE | 2,749,740 | 102.0320 | 2,729,356 | 2,675,000 | 2,688,712 | 0 | (8,950) | 0 | 0 | 4.600 | 4.230 | JD | 5,469 | 123,050 | 02/17/2011 | 06/15/2020 |
| 976826-BJ-5 | WISCONSIN POWER & LIGHT, SR UNSECURED | | | 2 | 1FE | 4,912,908 | 95.9800 | 4,799,000 | 5,000,000 | 4,922,483 | 0 | 5,278 | 0 | 0 | 2.250 | 2.660 | MN | 14,375 | 83,250 | 11/14/2018 | 11/15/2022 |
| 976826-BK-2 | WISCONSIN POWER & LIGHT, MW@15 | | | 2 | 1FE | 1,115,510 | 94.9840 | 949,840 | 1,000,000 | 1,109,252 | 0 | (2,672) | 0 | 0 | 4.100 | 3.440 | AO | 8,656 | 41,000 | 07/28/2016 | 10/15/2044 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT | | | 2 | 1FE | 3,813,750 | 95.6530 | 3,826,120 | 4,000,000 | 3,823,374 | 0 | 9,624 | 0 | 0 | 3.050 | 3.640 | AO | 25,756 | 61,000 | 06/27/2018 | 10/15/2027 |
| 976843-BE-1 | WISC PUB SERVICE CORP, M/W | | | 1 | 1FE | 1,491,315 | 114.3580 | 1,715,370 | 1,500,000 | 1,493,260 | 0 | 215 | 0 | 0 | 5.550 | 5.590 | JD | 6,938 | 83,250 | 11/27/2006 | 12/01/2036 |
| 98310W-AN-8 | WYNDHAM WORLDWIDE CORP | | | 2 | 3FE | 3,148,988 | 91.7500 | 2,933,248 | 3,197,000 | 3,151,804 | 0 | 2,816 | 0 | 0 | 4.500 | 4.700 | AO | 35,966 | 71,933 | 06/14/2018 | 04/01/2027 |
| 98311A-AA-3 | WYNDHAM HOTELS & RESORTS | | | 2 | 3FE | 3,350,000 | 96.0000 | 3,216,000 | 3,350,000 | 3,350,000 | 0 | 0 | 0 | 0 | 5.375 | 5.370 | AO | 38,013 | 91,032 | 03/29/2018 | 04/15/2026 |
| 98419M-AB-6 | XYLEM INC,MW@45 | | | 1 | 2FE | 1,087,840 | 103.2560 | 1,032,560 | 1,000,000 | 1,035,419 | 0 | (12,067) | 0 | 0 | 4.875 | 3.510 | AO | 12,188 | 48,750 | 05/13/2014 | 10/01/2021 |
| 98419M-AJ-9 | XYLEM INC, MW@25 | | | 2 | 2FE | 1,416,015 | 95.0260 | 1,425,390 | 1,500,000 | 1,419,851 | 0 | 3,836 | 0 | 0 | 3.250 | 4.050 | MN | 8,125 | 24,375 | 07/20/2018 | 11/01/2026 |
| 98934K-AB-6 | ZENECA WILMINGTON, INC. DEBENTURE | | | | 2FE | 16,111,711 | 115.5040 | 16,141,684 | 13,975,000 | 14,725,203 | 0 | (130,929) | 0 | 0 | 7.000 | 5.700 | MN | 124,999 | 978,250 | 07/21/2005 | 11/15/2023 |
| 98956P-AF-9 | ZIMMER BIOMET HOLDINGS, MW@25 | | | 2 | 2FE | 6,773,250 | 95.0450 | 6,653,150 | 7,000,000 | 6,841,794 | 0 | 21,902 | 0 | 0 | 3.550 | 3.960 | AO | 62,125 | 248,500 | 01/21/2016 | 04/01/2025 |
| 98978V-AB-9 | ZOETIS INC | | | 2 | 2FE | 1,964,180 | 98.4890 | 1,969,780 | 2,000,000 | 1,966,243 | 0 | 2,063 | 0 | 0 | 3.250 | 3.690 | FA | 27,083 | 0 | 09/24/2018 | 02/01/2023 |
| 98978V-AJ-2 | ZOETIS INC, MW@30 | | | 2 | 2FE | 3,004,440 | 100.2760 | 3,008,280 | 3,000,000 | 3,001,704 | 0 | (904) | 0 | 0 | 3.450 | 3.410 | MN | 13,800 | 103,500 | 11/09/2015 | 11/13/2020 |
| 98978V-AK-9 | ZOETIS INC, MW@35 | | | 2 | 2FE | 3,027,900 | 102.6340 | 3,079,020 | 3,000,000 | 3,020,280 | 0 | (2,567) | 0 | 0 | 4.500 | 4.380 | MN | 18,000 | 135,000 | 11/17/2015 | 11/13/2025 |
| 98978V-AL-7 | ZOETIS INC | | | 2 | 2FE | 2,799,570 | 92.3540 | 2,770,620 | 3,000,000 | 2,807,780 | 0 | 8,210 | 0 | 0 | 3.000 | 3.870 | MS | 27,250 | 45,000 | 07/19/2018 | 09/12/2027 |
| 98978V-AN-3 | ZOETIS INC | | | 2 | 2FE | 1,996,220 | 97.9710 | 1,959,420 | 2,000,000 | 1,996,334 | 0 | 114 | 0 | 0 | 3.900 | 3.920 | FA | 28,383 | 0 | 08/13/2018 | 08/20/2028 |
| 013716-AQ-8 | ALUMINUM COMPANY OF CANADA, L , M/W DEB | | A | 1 | 1FE | 2,049,320 | 128.7560 | 2,575,120 | 2,000,000 | 2,032,376 | 0 | (1,631) | 0 | 0 | 7.250 | 7.050 | MS | 42,694 | 145,000 | 08/27/2001 | 03/15/2031 |
| 01626P-AH-9 | ALIMENTATION COUCHE-TARD | | A | 2 | 2FE | 6,948,930 | 93.3670 | 6,535,690 | 7,000,000 | 6,951,565 | 0 | 3,490 | 0 | 0 | 3.550 | 3.640 | JJ | 106,993 | 213,000 | 02/28/2018 | 07/26/2027 |
| 06366R-JJ-5 | BANK OF MONTREAL, M/W UNSECURED | | A | 2 | 1FE | 998,770 | 96.9710 | 969,710 | 1,000,000 | 999,489 | 0 | 125 | 0 | 0 | 2.550 | 2.560 | MN | 3,896 | 25,500 | 11/01/2012 | 11/06/2022 |
| 06367T-4W-7 | BANK OF MONTREAL | | A | | 1FE | 1,997,660 | 99.9500 | 1,999,000 | 2,000,000 | 1,998,200 | 0 | 540 | 0 | 0 | 3.100 | 3.140 | AO | 13,433 | 31,000 | 04/10/2018 | 04/13/2021 |
| 06367T-JX-9 | BANK OF MONTREAL | | A | | 1FE | 2,971,800 | 96.5840 | 2,897,520 | 3,000,000 | 2,984,283 | 0 | 5,697 | 0 | 0 | 1.900 | 2.100 | FA | 19,633 | 57,000 | 10/11/2016 | 08/27/2021 |
| 06367V-HL-2 | BANK OF MONTREAL,SR UNSECURED,CALLABLE | | A | 2 | 1FE | 7,852,901 | 99.9610 | 7,796,958 | 7,800,000 | 7,799,990 | 0 | (10,555) | 0 | 0 | 2.375 | 2.230 | JJ | 80,275 | 185,250 | 11/14/2013 | 01/25/2019 |
| 06367V-HL-2 | BANK OF MONTREAL,SR UNSECURED,CALLABLE | | A | 2 | 1FE | 3,950,310 | 99.9610 | 3,898,479 | 3,900,000 | 3,900,000 | 0 | (10,146) | 0 | 0 | 2.375 | 2.100 | JJ | 40,138 | 92,625 | 11/14/2013 | 01/25/2019 |
| 064149-C8-8 | BANK OF NOVA SCOTIA, SR UNSECURED | | A | | 1FE | 6,981,090 | 102.6300 | 7,184,100 | 7,000,000 | 6,995,461 | 0 | 2,089 | 0 | 0 | 4.375 | 4.400 | JJ | 142,917 | 306,250 | 02/24/2011 | 01/13/2021 |
| 064159-FL-5 | BANK OF NOVA SCOTIA | | A | | 1FE | 13,477,623 | 99.1350 | 13,179,007 | 13,294,000 | 13,370,492 | 0 | (28,673) | 0 | 0 | 2.800 | 2.560 | JJ | 165,436 | 372,232 | 02/04/2015 | 07/21/2021 |
| 064159-JG-2 | BANK OF NOVA SCOTIA | | A | | 1FE | 3,006,780 | 97.8180 | 2,934,540 | 3,000,000 | 3,005,188 | 0 | (1,497) | 0 | 0 | 2.700 | 2.640 | MS | 25,650 | 81,000 | 11/30/2017 | 03/07/2022 |
| 064159-LG-9 | BANK OF NOVA SCOTIA | | A | | 1FE | 1,996,200 | 99.8420 | 1,996,840 | 2,000,000 | 1,997,052 | 0 | 852 | 0 | 0 | 3.125 | 3.190 | AO | 12,326 | 31,250 | 04/17/2018 | 04/20/2021 |
| 067901-AL-2 | BARRICK GOLD CORP. , MW SR. UNSECURED | | A | 1 | 2FE | 4,955,420 | 100.5020 | 4,824,096 | 4,800,000 | 4,861,687 | 0 | (17,698) | 0 | 0 | 3.850 | 3.420 | AO | 46,200 | 184,800 | 04/09/2013 | 04/01/2022 |
| 0778FP-AA-7 | BELL CANADA | | A | 2 | 2FE | 3,886,320 | 96.6660 | 3,866,640 | 4,000,000 | 3,886,808 | 0 | 488 | 0 | 0 | 4.464 | 4.640 | AO | 44,640 | 45,136 | 10/10/2018 | 04/01/2048 |
| 11271L-AB-8 | BROOKFIELD FINANCE INC | | A | 2 | 2FE | 5,000,130 | 91.9520 | 4,597,600 | 5,000,000 | 5,000,158 | 0 | 5 | 0 | 0 | 4.700 | 4.690 | MS | 65,931 | 238,917 | 09/12/2017 | 09/20/2047 |
| 11271L-AC-6 | BROOKFIELD FINANCE INC | | A | 2 | 1FE | 2,989,620 | 94.4010 | 2,832,030 | 3,000,000 | 2,990,468 | 0 | 848 | 0 | 0 | 3.900 | 3.940 | JJ | 50,700 | 61,100 | 01/11/2018 | 01/25/2028 |
| 136069-XY-2 | CANADIAN IMPERIAL BANK | | A | | 1FE | 2,350,729 | 98.9890 | 2,363,857 | 2,388,000 | 2,356,502 | 0 | 5,772 | 0 | 0 | 2.700 | 3.360 | FA | 26,686 | 0 | 08/07/2018 | 02/02/2021 |
| 13607R-AD-2 | CANADIAN IMPERIAL BANK | | A | | 1FE | 4,976,570 | 100.0730 | 5,003,650 | 5,000,000 | 4,977,776 | 0 | 1,206 | 0 | 0 | 3.500 | 3.600 | MS | 52,500 | 0 | 09/24/2018 | 09/13/2023 |
| 136375-BL-5 | CANADIAN NATIONAL RAILWAY, M/W SR UNSEC | | A | 1 | 1FE | 7,193,694 | 123.4270 | 7,775,901 | 6,300,000 | 7,000,844 | 0 | (28,624) | 0 | 0 | 6.250 | 5.190 | FA | 164,063 | 393,750 | 01/14/2011 | 08/01/2034 |
| 136375-BV-3 | CANADIAN NATL RAILWAY, SR UNSECURED | | A | 2 | 1FE | 1,978,000 | 99.3180 | 1,986,360 | 2,000,000 | 1,990,962 | 0 | 2,882 | 0 | 0 | 2.850 | 3.010 | JD | 2,533 | 57,000 | 04/02/2014 | 12/15/2021 |
| 136375-BV-3 | CANADIAN NATL RAILWAY, SR UNSECURED | | A | 2 | 1FE | 993,390 | 99.3180 | 993,180 | 1,000,000 | 997,865 | 0 | 682 | 0 | 0 | 2.850 | 2.920 | JD | 29,767 | 28,500 | 04/02/2014 | 12/15/2021 |
| 136375-BX-9 | CANADIAN NATIONAL RAILWAY,MW SR UNSEC | | A | 2 | 1FE | 998,670 | 96.2440 | 962,440 | 1,000,000 | 999,448 | 0 | 135 | 0 | 0 | 2.250 | 2.260 | MN | 2,875 | 22,500 | 11/08/2012 | 11/15/2022 |
| 136385-AR-2 | CANADIAN NATL RESOURCES, MW@25 | | A | 2 | 2FE | 1,816,700 | 99.2800 | 1,985,600 | 2,000,000 | 1,900,358 | 0 | 31,312 | 0 | 0 | 3.450 | 5.340 | MN | 8,817 | 69,000 | 03/10/2016 | 11/15/2021 |
| 136385-AV-3 | CANADIAN NATL RESOURCES, MW@25 | | A | 2 | 2FE | 2,998,800 | 97.1010 | 2,913,030 | 3,000,000 | 2,999,141 | 0 | 123 | 0 | 0 | 3.900 | 3.900 | FA | 48,750 | 117,000 | 11/12/2014 | 02/01/2025 |
| 13645R-AK-0 | CANADIAN PACIFIC RR CO,MW@30 | | A | 2 | 2FE | 1,443,084 | 104.0510 | 1,378,676 | 1,325,000 | 1,384,166 | 0 | (13,794) | 0 | 0 | 4.450 | 3.230 | MS | 17,361 | 58,963 | 06/19/2014 | 03/15/2023 |
| 13645R-AS-3 | CANADIAN PACIFIC RR CO, MW@20 | | A | 2 | 2FE | 3,947,080 | 95.7530 | 3,830,120 | 4,000,000 | 3,953,439 | 0 | 6,134 | 0 | 0 | 2.900 | 3.110 | FA | 48,333 | 87,000 | 02/06/2018 | 02/01/2025 |
| 13645R-AT-1 | CANADIAN PACIFIC RR CO, MW@25 | | A | 2 | 2FE | 4,497,438 | 99.5590 | 4,486,129 | 4,506,000 | 4,497,045 | 0 | 141 | 0 | 0 | 3.700 | 3.730 | FA | 69,468 | 142,672 | 07/27/2018 | 02/01/2026 |
| 146900-AM-7 | CASCADES INC | | A | 2 | 3FE | 1,772,395 | 97.5000 | 1,706,250 | 1,750,000 | 1,765,698 | 0 | (6,697) | 0 | 0 | 5.500 | 4.880 | JJ | 44,382 | 48,125 | 04/13/2018 | 07/15/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 146900-AQ-8 | CASCADES INC, MW@50 | | A | 2 | 3FE | 960,293 | 96.5000 | 925,435 | 959,000 | 959,625 | 0 | (223) | 0 | 0 | 5.750 | 5.720 | JJ | 25,427 | 55,143 | 05/11/2015 | 07/15/2023 |
| 15135U-AG-4 | CENOVUS ENERGY INC,M/W SR UNSECURED | | A | 2 | 2FE | 8,753,498 | 94.9310 | 8,353,928 | 8,800,000 | 8,771,355 | 0 | 6,804 | 0 | 0 | 3.000 | 3.080 | FA | 99,733 | 264,000 | 10/31/2014 | 08/15/2022 |
| 31429K-AB-9 | FED CAISSES DESJARDINS | | A | | 1FE | 11,674,932 | 98.1510 | 11,679,969 | 11,900,000 | 11,706,625 | 0 | 31,654 | 0 | 0 | 2.250 | 3.160 | AO | 45,369 | 156,375 | 10/04/2018 | 10/30/2020 |
| 335934-AK-1 | FIRST QUANTUM MINERALS L | | A | 2 | 4FE | 830,538 | 88.0000 | 740,080 | 841,000 | 830,538 | 0 | 0 | 10,462 | 0 | 7.250 | 7.240 | AO | 15,243 | 60,973 | 03/16/2017 | 04/01/2023 |
| 335934-AP-0 | FIRST QUANTUM MINERALS L | | | 2 | 4FE | 544,000 | 83.0000 | 451,520 | 544,000 | 544,000 | 0 | 0 | 0 | 0 | 6.500 | 6.500 | MS | 11,787 | 18,073 | 02/20/2018 | 03/01/2024 |
| 349553-AK-3 | FORTIS INC | | A | 2 | 2FE | 2,992,350 | 96.1370 | 2,884,110 | 3,000,000 | 2,995,225 | 0 | 1,663 | 0 | 0 | 2.100 | 2.150 | AO | 15,225 | 63,000 | 09/29/2016 | 10/04/2021 |
| 349553-AM-9 | FORTIS INC | | A | 2 | 2FE | 5,668,910 | 91.2890 | 5,477,340 | 6,000,000 | 5,698,487 | 0 | 19,084 | 0 | 0 | 3.055 | 3.800 | AO | 44,298 | 137,475 | 10/05/2018 | 10/04/2026 |
| 443628-AF-9 | HUDBAY MINERALS INC | | A | 2 | 4FE | 357,298 | 98.7500 | 333,775 | 338,000 | 333,775 | 0 | (780) | 11,372 | 0 | 7.250 | 6.330 | JJ | 11,300 | 0 | 09/17/2018 | 01/15/2023 |
| 448055-AJ-2 | HUSKY ENERGY INC,MW@25 CALLABLE | | A | 2 | 2FE | 7,104,792 | 100.5200 | 6,734,840 | 6,700,000 | 6,858,253 | 0 | (48,858) | 0 | 0 | 3.950 | 3.120 | AO | 55,871 | 264,650 | 05/08/2014 | 04/15/2022 |
| 460919-AA-1 | INTERTAPE POLYMER GROUP | | A | 2 | 4FE | 2,232,783 | 98.7500 | 2,197,188 | 2,225,000 | 2,232,548 | 0 | (235) | 0 | 0 | 7.000 | 6.910 | AO | 32,881 | 0 | 10/29/2018 | 10/15/2026 |
| 53154*-AJ-2 | LIBERTY UTILITIES CO. | | A | | 2FE | 2,000,000 | 98.4530 | 1,969,062 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.780 | 2.780 | AO | 9,421 | 55,600 | 03/24/2017 | 04/30/2020 |
| 53154*-AK-9 | LIBERTY UTILITIES CO. | | A | | 2FE | 2,000,000 | 98.1830 | 1,963,663 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.300 | 3.300 | AO | 11,183 | 66,000 | 03/24/2017 | 04/30/2022 |
| 552704-AB-4 | MEG ENERGY CORP,MW@50 CALLABLE | | A | 2 | 4FE | 1,141,660 | 94.5000 | 1,025,325 | 1,085,000 | 1,101,266 | 0 | (9,615) | 0 | 0 | 6.375 | 5.370 | JJ | 29,012 | 69,169 | 05/13/2014 | 01/30/2023 |
| 552704-AC-2 | MEG ENERGY CORP,MW@50 CALLABLE | | A | 2 | 4FE | 920,125 | 95.5000 | 811,750 | 850,000 | 877,802 | 0 | (9,624) | 0 | 0 | 7.000 | 5.560 | MS | 15,040 | 59,500 | 05/29/2014 | 03/31/2024 |
| 552704-AD-0 | MEG ENERGY CORP | | A | 2 | 3FE | 4,409,870 | 101.5000 | 4,491,375 | 4,425,000 | 4,410,775 | 0 | 905 | 0 | 0 | 6.500 | 6.560 | JJ | 132,627 | 108,063 | 09/07/2018 | 01/15/2025 |
| 554783-AK-6 | WEYERHAEUSER CO., DEBENTURE | | A | | 2FE | 2,976,810 | 118.5960 | 3,557,880 | 3,000,000 | 2,988,669 | 0 | 1,154 | 0 | 0 | 7.700 | 7.770 | FA | 87,267 | 231,000 | 09/18/2001 | 02/15/2026 |
| 559222-AR-5 | MAGNA INTERNATIONAL INC, MW@30 | | A | 2 | 1FE | 8,137,160 | 101.6700 | 7,992,279 | 7,861,000 | 8,100,729 | 0 | (29,838) | 0 | 0 | 4.150 | 3.610 | AO | 81,558 | 307,391 | 04/13/2018 | 10/01/2025 |
| 56501R-AC-0 | MANULIFE FINANCIAL CORP, MW@35 | | A | 1 | 1FE | 9,398,954 | 100.9990 | 9,345,437 | 9,253,000 | 9,364,153 | 0 | (13,253) | 0 | 0 | 4.150 | 3.950 | MS | 124,800 | 384,000 | 05/03/2016 | 03/04/2026 |
| 56501R-AC-0 | MANULIFE FINANCIAL CORP, MW@35 | | A | 1 | 1FE | 5,250,700 | 100.9990 | 5,049,950 | 5,000,000 | 5,191,443 | 0 | (23,060) | 0 | 0 | 4.150 | 3.540 | MS | 67,438 | 207,500 | 05/03/2016 | 03/04/2026 |
| 57701R-AH-5 | MATTAMY GROUP CORP | | A | 2 | 4FE | 2,550,463 | 89.5000 | 2,252,715 | 2,517,000 | 2,544,437 | 0 | (4,827) | 0 | 0 | 6.500 | 6.230 | AO | 40,901 | 165,877 | 10/02/2017 | 10/01/2025 |
| 63307A-2E-4 | NATIONAL BANK OF CANADA | | A | 2 | 1FE | 2,996,790 | 98.5490 | 2,956,470 | 3,000,000 | 2,998,426 | 0 | 1,059 | 0 | 0 | 2.150 | 2.180 | JD | 3,404 | 64,500 | 06/05/2017 | 06/12/2020 |
| 63307A-2G-9 | NATIONAL BANK OF CANADA | | A | 2 | 1FE | 5,862,690 | 98.0180 | 5,881,080 | 6,000,000 | 5,878,853 | 0 | 16,163 | 0 | 0 | 2.200 | 3.340 | MN | 21,633 | 66,000 | 10/01/2018 | 11/02/2020 |
| 66977W-AP-4 | NOVA CHEMICALS CORP, MW@50 | | A | 2 | 3FE | 4,025,250 | 90.0000 | 3,600,000 | 4,000,000 | 4,020,205 | 0 | (2,784) | 0 | 0 | 5.000 | 4.900 | MN | 33,333 | 200,000 | 11/01/2017 | 05/01/2025 |
| 67077M-AB-4 | NUTRIEN LTD | | A | 1 | 2FE | 4,185,810 | 101.7430 | 4,069,720 | 4,000,000 | 4,029,128 | 0 | (22,158) | 0 | 0 | 4.875 | 4.260 | MS | 49,292 | 195,000 | 02/23/2011 | 03/30/2020 |
| 67077M-AJ-7 | NUTRIEN LTD | | A | 2 | 2FE | 5,541,250 | 96.5290 | 5,444,236 | 5,640,000 | 5,597,105 | 0 | 9,738 | 0 | 0 | 3.150 | 3.360 | AO | 44,415 | 177,660 | 02/06/2013 | 10/01/2022 |
| 67077M-AJ-7 | NUTRIEN LTD | | A | 2 | 2FE | 5,015,570 | 96.5290 | 4,826,450 | 5,000,000 | 5,005,869 | 0 | (1,155) | 0 | 0 | 3.150 | 3.100 | AO | 39,375 | 157,500 | 02/06/2013 | 10/01/2022 |
| 67077M-AL-2 | NUTRIEN LTD | | A | 2 | 2FE | 3,003,610 | 93.9500 | 2,818,500 | 3,000,000 | 3,002,362 | 0 | (352) | 0 | 0 | 3.375 | 3.360 | MS | 29,813 | 101,250 | 02/25/2015 | 03/15/2025 |
| 775109-AW-1 | ROGERS COMMUNICATIONS INC,M/W SR UNSEC | | A | 2 | 2FE | 499,225 | 98.1340 | 490,670 | 500,000 | 499,648 | 0 | 77 | 0 | 0 | 3.000 | 3.010 | MS | 4,417 | 15,000 | 02/28/2013 | 03/15/2023 |
| 775109-BE-0 | ROGERS COMMUICATIONS INC, MW@25 | | A | 2 | 2FE | 7,189,882 | 97.4970 | 7,019,784 | 7,200,000 | 7,188,336 | 0 | (1,963) | 0 | 0 | 3.625 | 3.640 | JD | 11,600 | 261,000 | 05/17/2018 | 12/15/2025 |
| 775109-BF-7 | ROGERS COMMUNICATIONS IN, MW@20 | | A | 2 | 2FE | 2,429,525 | 92.4940 | 2,312,350 | 2,500,000 | 2,442,722 | 0 | 6,296 | 0 | 0 | 2.900 | 3.230 | MN | 9,264 | 72,500 | 11/09/2016 | 11/15/2026 |
| 780082-AD-5 | ROYAL BANK OF CANADA | | A | | 1FE | 3,137,100 | 102.9410 | 3,088,230 | 3,000,000 | 3,105,254 | 0 | (12,606) | 0 | 0 | 4.650 | 4.070 | JJ | 59,675 | 139,500 | 05/12/2016 | 01/27/2026 |
| 78013X-W2-0 | ROYAL BANK OF CANADA | | A | | 1FE | 5,977,620 | 100.4010 | 6,024,060 | 6,000,000 | 5,978,348 | 0 | 728 | 0 | 0 | 3.700 | 3.780 | AO | 53,033 | 0 | 12/03/2018 | 10/05/2023 |
| 867224-AA-5 | SUNCOR ENERGY INC, MW@20 | | A | 2 | 1FE | 1,984,700 | 97.8100 | 1,956,200 | 2,000,000 | 1,990,302 | 0 | 1,442 | 0 | 0 | 3.600 | 3.690 | JD | 6,000 | 72,000 | 11/20/2014 | 12/01/2024 |
| 87952V-AL-0 | TELESAT CANADA/TELESAT L, MW@50 | | A | 2 | 4FE | 2,015,658 | 104.0000 | 1,952,080 | 1,877,000 | 2,005,275 | 0 | (10,383) | 0 | 0 | 8.875 | 6.830 | MN | 21,702 | 83,292 | 11/09/2018 | 11/15/2024 |
| 87971M-BF-9 | TELUS CORP | | A | 2 | 2FE | 6,875,232 | 97.8660 | 6,683,269 | 6,829,000 | 6,866,285 | 0 | (5,438) | 0 | 0 | 3.700 | 3.620 | MS | 74,398 | 218,837 | 08/23/2018 | 09/15/2027 |
| 884903-BQ-7 | THOMSON REUTERS CORP | | A | 2 | 2FE | 3,644,601 | 101.8910 | 3,503,013 | 3,438,000 | 3,602,004 | 0 | (32,226) | 0 | 0 | 4.300 | 3.180 | MN | 15,605 | 147,834 | 12/12/2017 | 11/23/2023 |
| 89114Q-BC-1 | TORONTO-DOMINION BANK | | A | | 1FE | 2,993,550 | 99.0140 | 2,970,420 | 3,000,000 | 2,997,384 | 0 | 1,291 | 0 | 0 | 2.500 | 2.540 | JD | 3,542 | 75,000 | 12/07/2015 | 12/14/2020 |
| 89114Q-BZ-0 | TORONTO-DOMINION BANK | | A | | 1FE | 1,999,100 | 100.4100 | 2,008,200 | 2,000,000 | 1,999,258 | 0 | 158 | 0 | 0 | 3.250 | 3.260 | JD | 3,611 | 32,319 | 06/05/2018 | 06/11/2021 |
| 89114Q-C4-8 | TORONTO-DOMINION BANK | | A | | 1FE | 2,995,920 | 100.6880 | 3,020,640 | 3,000,000 | 2,996,259 | 0 | 339 | 0 | 0 | 3.500 | 3.520 | JJ | 47,250 | 0 | 07/12/2018 | 07/19/2023 |
| 89153U-AF-8 | TOTAL CAPITAL CANADA LTD,SR UNSECURED | | | 1 | 1FE | 3,950,982 | 97.7980 | 3,863,021 | 3,950,000 | 3,950,455 | 0 | (93) | 0 | 0 | 2.750 | 2.740 | JJ | 50,088 | 108,625 | 01/10/2013 | 07/15/2023 |
| 893526-8Y-2 | TRANS-CANADA PL, M/W SR NOTE | | A | 1 | 2FE | 3,114,150 | 100.1300 | 3,003,900 | 3,000,000 | 3,000,595 | 0 | (15,023) | 0 | 0 | 7.125 | 6.590 | JJ | 98,563 | 213,750 | 02/03/2009 | 01/15/2019 |
| 893526-DK-6 | TRANSCANADA PIPELINES, M/W SR UNSECURED | | A | 1 | 1FE | 2,868,090 | 100.6430 | 3,019,290 | 3,000,000 | 2,971,710 | 0 | 15,244 | 0 | 0 | 3.800 | 4.360 | AO | 28,500 | 114,000 | 02/24/2011 | 10/01/2020 |
| 893526-DM-2 | TRANSCANADA PIPELINES,M/W UNSECURED | | A | 1 | 1FE | 12,571,030 | 95.9700 | 12,476,100 | 13,000,000 | 12,792,556 | 0 | 54,031 | 0 | 0 | 2.500 | 2.970 | FA | 135,417 | 325,000 | 10/30/2014 | 08/01/2022 |
| 89352H-AB-5 | TRANSCANADA PIPELINES, M/W SR UNSCURED | | A | 1 | 2FE | 1,492,285 | 106.3330 | 1,564,158 | 1,471,000 | 1,488,544 | 0 | (586) | 0 | 0 | 5.850 | 5.740 | MS | 25,338 | 86,054 | 12/14/2010 | 03/15/2036 |
| 89352L-AG-5 | TRANSCANADA PIPELINES LTD., M/W NOTE | | A | 1 | 2FE | 2,687,475 | 121.6940 | 3,042,350 | 2,500,000 | 2,613,529 | 0 | (7,134) | 0 | 0 | 7.700 | 7.070 | JD | 8,556 | 192,500 | 08/29/2001 | 06/15/2029 |
| 98417E-AK-6 | XSTRATA FINANCE CANADA,144A CO GUARNT | | | 1 | 2FE | 1,326,467 | 102.1360 | 1,251,166 | 1,225,000 | 1,258,952 | 0 | (10,964) | 0 | 0 | 4.950 | 3.920 | MN | 7,748 | 60,638 | 02/07/2012 | 11/15/2021 |
| 00084D-AJ-9 | ABN AMRO BANK NV | | D | | 1FE | 6,953,750 | 98.7090 | 6,909,630 | 7,000,000 | 6,986,090 | 0 | 9,460 | 0 | 0 | 2.450 | 2.590 | JD | 12,863 | 171,500 | 12/01/2015 | 06/04/2020 |
| 00084D-AN-0 | ABN AMRO BANK NV | | D | | 1FE | 3,684,645 | 99.9730 | 3,677,007 | 3,678,000 | 3,678,192 | 0 | (4,031) | 0 | 0 | 2.100 | 1.980 | JJ | 34,972 | 77,238 | 05/15/2017 | 01/18/2019 |
| 00084D-AQ-3 | ABN AMRO BANK NV | | D | | 1FE | 2,984,640 | 98.5610 | 2,956,830 | 3,000,000 | 2,989,211 | 0 | 4,571 | 0 | 0 | 2.650 | 2.830 | JJ | 35,775 | 39,750 | 02/05/2018 | 01/19/2021 |
| 00084D-AT-7 | ABN AMRO BANK NV | | D | | 1FE | 999,270 | 99.7980 | 997,980 | 1,000,000 | 999,349 | 0 | 79 | 0 | 0 | 3.400 | 3.420 | FA | 11,617 | 0 | 08/21/2018 | 08/27/2021 |
| 00131L-AB-1 | AIA GROUP LTD | | D | 2 | 1FE | 1,739,858 | 96.3140 | 1,671,048 | 1,735,000 | 1,739,057 | 0 | (603) | 0 | 0 | 3.200 | 3.150 | MS | 16,964 | 55,520 | 08/09/2017 | 03/11/2025 |
| 00182E-AZ-2 | ANZ NEW ZEALAND INTL/LDN | | D | | 1FE | 1,997,860 | 98.6390 | 1,972,780 | 2,000,000 | 1,999,070 | 0 | 427 | 0 | 0 | 2.750 | 2.770 | FA | 22,611 | 55,000 | 01/27/2016 | 02/03/2021 |
| 00182E-BF-5 | ANZ NEW ZEALAND INTL/LDN | | D | | 1FE | 4,989,500 | 96.1080 | 4,805,400 | 5,000,000 | 4,990,812 | 0 | 910 | 0 | 0 | 3.450 | 3.470 | JJ | 78,104 | 172,021 | 07/11/2017 | 07/17/2027 |
| 00182E-BH-1 | ANZ NEW ZEALAND INTL/LDN | | D | | 1FE | 1,999,880 | 98.9510 | 1,979,020 | 2,000,000 | 1,999,916 | 0 | 36 | 0 | 0 | 2.750 | 2.750 | JJ | 24,292 | 27,347 | 01/16/2018 | 01/22/2021 |
| 00185A-AF-1 | AON PLC, MW@15 | | C | 2 | 2FE | 1,984,780 | 97.6480 | 1,952,960 | 2,000,000 | 1,990,962 | 0 | 1,476 | 0 | 0 | 3.500 | 3.590 | JD | 3,306 | 70,000 | 08/12/2014 | 06/14/2024 |
| 00185A-AK-0 | AON PLC, MW@35 | | C | 2 | 2FE | 5,033,900 | 98.6810 | 4,934,050 | 5,000,000 | 5,025,147 | 0 | (3,208) | 0 | 0 | 3.875 | 3.790 | JD | 8,611 | 193,750 | 03/16/2016 | 12/15/2025 |
| 00185A-AK-0 | AON PLC, MW@35 | | C | 2 | 2FE | 1,999,440 | 98.6810 | 1,973,620 | 2,000,000 | 1,999,514 | 0 | 60 | 0 | 0 | 3.875 | 3.870 | JD | 3,444 | 77,500 | 03/16/2016 | 12/15/2025 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 00205G-AA-5 | APT PIPELINES LTD, MW@40 | | D | 1 | 2FE | 1,560,915 | 99.6190 | 1,494,285 | 1,500,000 | 1,540,163 | 0 | (9,871) | 0 | 0 | 3.875 | 3.110 | AO | 12,917 | 58,125 | 11/07/2016 | 10/11/2022 |
| 00205G-AB-3 | APT PIPELINES LTD, MW@35 | | D | 2 | 2FE | 6,968,710 | 97.3900 | 6,817,300 | 7,000,000 | 6,978,912 | 0 | 2,501 | 0 | 0 | 4.200 | 4.240 | MS | 80,033 | 294,000 | 11/09/2016 | 03/23/2025 |
| 00216L-AA-1 | ASB BANK LIMITED | | D | | 1FE | 3,974,384 | 100.4200 | 4,016,800 | 4,000,000 | 3,976,464 | 0 | 2,080 | 0 | 0 | 3.750 | 3.890 | JD | 7,083 | 75,000 | 11/07/2018 | 06/14/2023 |
| 00289L-AA-3 | ABENGOA TRANSMISION SUR | | D | 1 | 2FE | 3,255,377 | 110.0000 | 3,259,080 | 2,962,800 | 3,241,010 | 0 | (11,068) | 0 | 0 | 6.875 | 5.920 | AO | 34,515 | 203,693 | 05/25/2017 | 04/30/2043 |
| 00507U-AP-6 | ACTAVIS FUNDING SCS, MW@20 | | C | 2 | 2FE | 999,950 | 99.6330 | 996,330 | 1,000,000 | 999,987 | 0 | 10 | 0 | 0 | 3.000 | 3.000 | MS | 9,083 | 30,000 | 03/03/2015 | 03/12/2020 |
| 00507U-AR-2 | ACTAVIS FUNDING SCS, MW@25 | | C | 2 | 2FE | 2,082,720 | 98.4040 | 1,968,080 | 2,000,000 | 2,049,816 | 0 | (15,547) | 0 | 0 | 3.450 | 2.590 | MS | 20,317 | 69,000 | 11/02/2016 | 03/15/2022 |
| 00507U-AS-0 | ACTAVIS FUNDING SCS, MW@30 | | C | 2 | 2FE | 4,873,050 | 97.6220 | 4,881,100 | 5,000,000 | 4,912,103 | 0 | 12,198 | 0 | 0 | 3.800 | 4.120 | MS | 55,944 | 190,000 | 08/21/2015 | 03/15/2025 |
| 00772B-AD-3 | AERCAP IRELAND CAP LTD/A | | D | | 2FE | 1,025,000 | 99.9930 | 1,024,928 | 1,025,000 | 1,025,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | MN | 4,911 | 38,438 | 05/08/2014 | 05/15/2019 |
| 00787C-AC-6 | AEROPUERTO INTL TOCUMEN | | D | 2 | 2FE | 3,000,000 | 99.3700 | 2,981,100 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | MN | 21,500 | 94,500 | 05/03/2018 | 11/18/2048 |
| 00913R-AC-0 | AIR LIQUIDE FINANCE | | D | 2 | 1FE | 1,956,890 | 95.3560 | 1,907,120 | 2,000,000 | 1,964,819 | 0 | 6,899 | 0 | 0 | 2.250 | 2.640 | MS | 11,750 | 45,000 | 11/03/2017 | 09/27/2023 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE | | D | 2 | 1FE | 4,158,834 | 91.9710 | 4,155,250 | 4,518,000 | 4,182,715 | 0 | 23,881 | 0 | 0 | 2.500 | 3.600 | MS | 29,493 | 81,475 | 08/02/2018 | 09/27/2026 |
| 00913R-AE-6 | AIR LIQUIDE FINANCE, MW@20 | | D | 2 | 1FE | 997,970 | 89.2600 | 892,600 | 1,000,000 | 998,060 | 0 | 41 | 0 | 0 | 3.500 | 3.510 | MS | 9,139 | 35,000 | 09/22/2016 | 09/27/2046 |
| 009279-AA-8 | AIRBUS SE | | D | 2 | 1FE | 4,887,477 | 96.1610 | 4,870,555 | 5,065,000 | 4,894,712 | 0 | 7,236 | 0 | 0 | 3.150 | 3.620 | AO | 35,898 | 79,774 | 08/13/2018 | 04/10/2027 |
| 009279-AC-4 | AIRBUS SE | | D | 2 | 1FE | 1,975,380 | 94.9620 | 1,899,240 | 2,000,000 | 1,976,141 | 0 | 447 | 0 | 0 | 3.950 | 4.020 | AO | 17,775 | 79,000 | 04/05/2017 | 04/10/2047 |
| 02154V-AB-7 | ALTICE LUXEMBOURG SA, MW@50 | | D | 2 | 5FE | 2,225,063 | 74.7500 | 1,588,438 | 2,125,000 | 2,196,733 | 0 | (14,623) | 0 | 0 | 7.625 | 6.670 | AO | 40,508 | 162,031 | 12/21/2016 | 02/15/2025 |
| 02364W-BD-6 | AMERICA MOVIL SAB DE CV, MW@25 | | D | 1 | 1FE | 5,932,860 | 97.9950 | 5,879,700 | 6,000,000 | 5,956,016 | 0 | 11,511 | 0 | 0 | 3.125 | 3.340 | JJ | 85,938 | 187,500 | 01/05/2017 | 07/16/2022 |
| 046353-AF-5 | ASTRAZENECA PLC,M/W SR UNSECURED | | D | 1 | 2FE | 998,760 | 99.2800 | 992,800 | 1,000,000 | 999,866 | 0 | 185 | 0 | 0 | 1.950 | 1.960 | MS | 5,579 | 19,500 | 09/11/2012 | 09/18/2019 |
| 046353-AL-2 | ASTRAZENECA PLC, MW@20 | | D | 1 | 2FE | 4,993,250 | 96.6310 | 4,831,550 | 5,000,000 | 4,995,127 | 0 | 620 | 0 | 0 | 3.375 | 3.390 | MN | 21,094 | 168,750 | 02/13/2017 | 11/16/2025 |
| 046353-AL-2 | ASTRAZENECA PLC, MW@20 | | D | 1 | 2FE | 4,474,375 | 96.6310 | 4,348,395 | 4,500,000 | 4,480,923 | 0 | 2,419 | 0 | 0 | 3.375 | 3.440 | MN | 18,984 | 151,875 | 02/13/2017 | 11/16/2025 |
| 046353-AQ-1 | ASTRAZENECA PLC | | D | 2 | 2FE | 2,990,460 | 95.9230 | 2,877,690 | 3,000,000 | 2,993,300 | 0 | 1,841 | 0 | 0 | 2.375 | 2.440 | JD | 3,760 | 71,250 | 06/05/2017 | 06/12/2022 |
| 052113-AA-5 | AUSGRID FINANCE PTY LTD | | D | 2 | 2FE | 2,021,511 | 99.7780 | 2,029,485 | 2,034,000 | 2,021,982 | 0 | 471 | 0 | 0 | 3.850 | 3.990 | MN | 13,052 | 39,155 | 10/24/2018 | 05/01/2023 |
| 052113-AB-3 | AUSGRID FINANCE PTY LTD | | D | 2 | 2FE | 4,998,150 | 99.6700 | 4,983,500 | 5,000,000 | 4,997,991 | 0 | (159) | 0 | 0 | 4.350 | 4.350 | FA | 90,625 | 54,375 | 10/15/2018 | 08/01/2028 |
| 052113-AB-3 | AUSGRID FINANCE PTY LTD | | D | 2 | 2FE | 3,143,589 | 99.6700 | 3,178,476 | 3,189,000 | 3,144,485 | 0 | 896 | 0 | 0 | 4.350 | 4.530 | FA | 57,801 | 0 | 10/15/2018 | 08/01/2028 |
| 05401A-AB-7 | AVOLON HOLDINGS FNDG LTD | | D | 2 | 3FE | 2,179,093 | 95.5000 | 2,077,125 | 2,175,000 | 2,178,858 | 0 | (235) | 0 | 0 | 5.125 | 5.080 | AO | 23,532 | 0 | 09/18/2018 | 10/01/2023 |
| 05523R-AB-3 | BAE SYSTEMS PLC,MW@45 | | D | 1 | 2FE | 3,977,820 | 103.2480 | 3,716,928 | 3,600,000 | 3,753,958 | 0 | (52,272) | 0 | 0 | 4.750 | 3.130 | AO | 38,000 | 171,000 | 06/18/2014 | 10/11/2021 |
| 05541V-AA-4 | BG ENERGY CAPITAL PLC, MW@20 | | D | 1 | 1FE | 2,410,692 | 101.0420 | 2,313,862 | 2,290,000 | 2,332,358 | 0 | (20,911) | 0 | 0 | 4.000 | 3.010 | JD | 5,598 | 91,600 | 01/28/2015 | 12/09/2020 |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC | | D | | 1FE | 7,226,311 | 101.4010 | 6,996,669 | 6,900,000 | 7,035,746 | 0 | (45,827) | 0 | 0 | 4.000 | 3.250 | AO | 58,267 | 276,000 | 01/28/2015 | 10/15/2021 |
| 055451-AL-2 | BHP BILLITON FIN USA LTD | | D | | 1FE | 5,612,650 | 100.3810 | 5,520,955 | 5,500,000 | 5,546,094 | 0 | (15,076) | 0 | 0 | 3.250 | 2.940 | MN | 19,861 | 178,750 | 05/08/2014 | 11/21/2021 |
| 055451-AQ-1 | BHP BILLITON FIN USA LTD | | D | | 1FE | 3,908,151 | 99.2170 | 3,869,463 | 3,900,000 | 3,903,619 | 0 | (1,085) | 0 | 0 | 2.875 | 2.840 | FA | 39,555 | 112,125 | 07/21/2014 | 02/24/2022 |
| 05565Q-BJ-6 | BP CAPITAL MARKETS PLC,MW@30 BULLET | | D | 1 | 1FE | 3,953,250 | 100.3040 | 3,510,640 | 3,500,000 | 3,517,242 | 0 | (89,112) | 0 | 0 | 4.750 | 2.150 | MS | 51,260 | 166,250 | 11/18/2013 | 03/10/2019 |
| 05565Q-BU-1 | BP CAPITAL MARKETS PLC, CO GUARNT | | D | | 1FE | 1,000,000 | 100.8630 | 1,008,630 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.561 | 3.560 | MN | 5,935 | 35,610 | 10/28/2011 | 11/01/2021 |
| 05565Q-CB-2 | BP CAPITAL MARKETS PLC, M/W SR UNSECURED | | D | 1 | 1FE | 6,184,230 | 96.7370 | 6,094,431 | 6,300,000 | 6,250,552 | 0 | 11,992 | 0 | 0 | 2.500 | 2.710 | MN | 24,063 | 157,500 | 06/04/2013 | 11/06/2022 |
| 05565Q-CB-2 | BP CAPITAL MARKETS PLC, M/W SR UNSECURED | | D | 1 | 1FE | 2,827,860 | 96.7370 | 2,902,110 | 3,000,000 | 2,923,403 | 0 | 18,424 | 0 | 0 | 2.500 | 3.210 | MN | 11,458 | 75,000 | 06/04/2013 | 11/06/2022 |
| 05565Q-CQ-9 | BP CAPITAL MARKETS PLC | | D | | 1FE | 4,000,000 | 100.0510 | 4,002,040 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.158 | 3.150 | FMAN | 17,514 | 103,059 | 02/05/2014 | 05/10/2019 |
| 05567L-T3-1 | BNP PARIBAS, SR UNSECURED | | D | | 1FE | 6,965,310 | 103.4770 | 7,243,390 | 7,000,000 | 6,991,467 | 0 | 3,877 | 0 | 0 | 5.000 | 5.060 | JJ | 161,389 | 350,000 | 04/06/2011 | 01/15/2021 |
| 05578A-AA-6 | BPCE SA | | D | | 1FE | 1,930,900 | 95.9270 | 1,918,540 | 2,000,000 | 1,941,018 | 0 | 10,118 | 0 | 0 | 2.750 | 3.540 | JJ | 25,972 | 27,500 | 03/28/2018 | 01/11/2023 |
| 05578A-AJ-7 | BPCE SA | | D | | 1FE | 2,886,090 | 92.6990 | 2,780,970 | 3,000,000 | 2,894,866 | 0 | 8,776 | 0 | 0 | 3.250 | 3.710 | JJ | 46,042 | 48,750 | 02/02/2018 | 01/11/2028 |
| 05578D-AG-7 | BPCE SA | | D | | 1FE | 4,683,285 | 100.3920 | 4,517,640 | 4,500,000 | 4,624,609 | 0 | (21,153) | 0 | 0 | 4.000 | 3.420 | AO | 38,000 | 180,000 | 02/12/2016 | 04/15/2024 |
| 05578D-AU-6 | BPCE SA | | D | | 1FE | 6,006,930 | 98.0370 | 5,882,220 | 6,000,000 | 6,004,743 | 0 | (2,187) | 0 | 0 | 2.650 | 2.610 | FA | 65,367 | 159,000 | 05/15/2017 | 02/03/2021 |
| 05579H-AB-8 | BNZ INTL FUNDING/LONDON | | D | | 1FE | 4,996,500 | 98.5590 | 4,927,950 | 5,000,000 | 4,998,423 | 0 | 696 | 0 | 0 | 2.750 | 2.760 | MS | 45,451 | 137,500 | 02/23/2016 | 03/02/2021 |
| 05579H-AH-5 | BNZ INTL FUNDING/LONDON | | D | | 1FE | 4,991,100 | 96.4260 | 4,821,300 | 5,000,000 | 4,993,290 | 0 | 1,638 | 0 | 0 | 2.650 | 2.680 | MN | 21,347 | 132,500 | 07/27/2017 | 11/03/2022 |
| 05583J-AF-9 | BPCE SA | | D | | 1FE | 1,987,300 | 98.2420 | 1,964,840 | 2,000,000 | 1,988,000 | 0 | 700 | 0 | 0 | 4.000 | 4.140 | MS | 24,222 | 0 | 09/05/2018 | 09/12/2023 |
| 05607M-AA-5 | HEATHROW FUNDING LTD | | D | | 1FE | 4,234,858 | 102.5540 | 4,212,918 | 4,108,000 | 4,229,038 | 0 | (5,820) | 0 | 0 | 4.875 | 3.640 | JJ | 92,344 | 0 | 12/18/2018 | 07/15/2021 |
| 05964H-AE-5 | BANCO SANTANDER SA | | D | | 1FE | 1,996,160 | 94.5450 | 1,890,900 | 2,000,000 | 1,996,919 | 0 | 662 | 0 | 0 | 3.125 | 3.160 | FA | 22,222 | 52,083 | 10/17/2017 | 02/23/2023 |
| 05971K-AA-7 | BANCO SANTANDER SA | | D | | 2FE | 3,607,058 | 99.5050 | 3,497,601 | 3,515,000 | 3,588,380 | 0 | (8,799) | 0 | 0 | 5.179 | 4.810 | MN | 21,238 | 182,042 | 10/14/2016 | 11/19/2025 |
| 064255-AM-4 | BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE | | D | | 1FE | 3,901,411 | 98.8720 | 3,856,008 | 3,900,000 | 3,900,639 | 0 | (142) | 0 | 0 | 3.200 | 3.190 | FA | 43,333 | 124,800 | 02/20/2013 | 02/26/2023 |
| 064255-BG-6 | BK TOKYO-MITSUBISHI UFG | | D | | 1FE | 1,996,100 | 98.6300 | 1,972,600 | 2,000,000 | 1,998,411 | 0 | 561 | 0 | 0 | 2.850 | 2.880 | MS | 17,892 | 57,000 | 09/02/2014 | 09/08/2021 |
| 064255-BP-6 | BK TOKYO-MITSUBISHI UFJ | | D | | 1FE | 1,998,680 | 99.0520 | 1,981,040 | 2,000,000 | 1,999,675 | 0 | 269 | 0 | 0 | 2.300 | 2.310 | MS | 14,822 | 46,000 | 02/25/2015 | 03/05/2020 |
| 06738E-AD-7 | BARCLAYS PLC | | D | | 2FE | 3,994,680 | 99.2720 | 3,970,880 | 4,000,000 | 3,999,039 | 0 | 1,100 | 0 | 0 | 2.750 | 2.770 | MN | 16,194 | 110,000 | 11/03/2014 | 11/08/2019 |
| 06738E-AN-5 | BARCLAYS PLC | | D | | 2FE | 1,990,240 | 94.9930 | 1,899,860 | 2,000,000 | 1,992,706 | 0 | 867 | 0 | 0 | 4.375 | 4.430 | JJ | 41,076 | 87,500 | 01/05/2016 | 01/12/2026 |
| 06738E-AS-4 | BARCLAYS PLC, MW@30 | | D | 2 | 2FE | 2,000,000 | 96.0860 | 1,921,720 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.684 | 3.680 | JJ | 34,998 | 73,680 | 01/03/2017 | 01/10/2023 |
| 06739F-HT-1 | BARCLAYS BANK PLC | | D | | 1FE | 1,999,900 | 99.9030 | 1,998,060 | 2,000,000 | 1,999,997 | 0 | 21 | 0 | 0 | 2.500 | 2.500 | FA | 18,194 | 50,000 | 02/12/2014 | 02/20/2019 |
| 06739F-HV-6 | BARCLAYS BANK, SR UNSECURED | | D | | 1FE | 1,999,340 | 99.0650 | 1,981,300 | 2,000,000 | 1,999,615 | 0 | 64 | 0 | 0 | 3.750 | 3.750 | MN | 9,583 | 75,000 | 05/12/2014 | 05/15/2024 |
| 06739F-JJ-1 | BARCLAYS BANK PLC | | D | 2 | 1FE | 2,997,090 | 97.9130 | 2,937,390 | 3,000,000 | 2,998,008 | 0 | 918 | 0 | 0 | 2.650 | 2.680 | JJ | 37,542 | 39,750 | 01/04/2018 | 01/11/2021 |
| 06739G-AR-0 | BARCLAYS BANK PLC, SR UNSECURED | | D | | 1FE | 3,150,010 | 101.5790 | 3,047,370 | 3,000,000 | 3,019,746 | 0 | (18,557) | 0 | 0 | 5.125 | 4.450 | JJ | 73,885 | 153,750 | 12/06/2010 | 01/08/2020 |
| 08523A-AA-6 | L.F. WADE INTL AIRPORT (BERMUDA AIRPORT) | | D | | 1FE | 5,000,000 | 121.6680 | 6,083,436 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.900 | 5.900 | FA | 111,444 | 295,000 | 03/15/2017 | 02/15/2042 |
| 111021-AM-3 | BRITISH TELECOMMUNICATIO | | D | 2 | 2FE | 3,100,417 | 101.3550 | 3,142,005 | 3,100,000 | 3,100,421 | 0 | 4 | 0 | 0 | 4.500 | 4.490 | JD | 10,463 | 0 | 12/13/2018 | 12/04/2023 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 11134L-AP-4 | BROADCOM CRP / CAYMN FI | | C | 2 | 2FE | 3,001,020 | 90.2760 | 2,708,280 | 3,000,000 | 3,001,083 | 0 | 128 | 0 | 0 | 3.125 | 3.110 | JJ | 43,229 | 69,792 | 10/11/2017 | 01/15/2025 |
| 12563T-AB-6 | CK HUTCHISON INTL 16 LTD | | D | | 1FE | 2,831,550 | 91.9210 | 2,757,630 | 3,000,000 | 2,847,946 | 0 | 16,396 | 0 | 0 | 2.750 | 3.500 | AO | 20,167 | 82,500 | 01/10/2018 | 10/03/2026 |
| 12563X-AB-7 | CK HUTCHISON INTL 17 LTD | | D | | 1FE | 12,482,650 | 96.6090 | 12,076,125 | 12,500,000 | 12,486,365 | 0 | 2,989 | 0 | 0 | 2.750 | 2.770 | MS | 87,847 | 343,750 | 10/03/2017 | 03/29/2023 |
| 12656*-AK-8 | CSLAU LIMITED | | D | | 1 | 2,000,000 | 90.7960 | 1,815,940 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.870 | 2.870 | AO | 12,437 | 57,400 | 10/13/2016 | 10/13/2026 |
| 15103J-AA-0 | CELEO REDES OPERACION CL | | D | 1 | 2FE | 2,949,043 | 93.7680 | 2,765,507 | 2,949,308 | 2,949,457 | 0 | 0 | 0 | 0 | 5.200 | 5.190 | JD | 3,834 | 153,364 | 05/04/2017 | 06/22/2047 |
| 151191-AW-3 | CELULOSA ARAUCO Y CONSTITUCION SA | | D | 2 | 2FE | 985,300 | 101.1010 | 1,011,010 | 1,000,000 | 994,772 | 0 | 1,564 | 0 | 0 | 4.750 | 4.930 | JJ | 22,431 | 47,500 | 01/04/2012 | 01/11/2022 |
| 17186H-AC-6 | CIMPRESS NV | | D | 2 | 4FE | 2,240,000 | 96.0000 | 2,150,400 | 2,240,000 | 2,240,000 | 0 | 0 | 0 | 0 | 7.000 | 7.000 | JD | 6,969 | 78,400 | 06/01/2018 | 06/15/2026 |
| 19123M-AA-1 | COCA-COLA EUROPEAN PARTN | | D | | 2FE | 1,882,750 | 100.3420 | 2,006,840 | 2,000,000 | 1,977,523 | 0 | 15,361 | 0 | 0 | 3.500 | 4.190 | MS | 20,611 | 70,000 | 01/26/2011 | 09/15/2020 |
| 19123M-AA-1 | COCA-COLA EUROPEAN PARTN | | D | | 2FE | 2,955,720 | 100.3420 | 3,010,260 | 3,000,000 | 2,998,758 | 0 | 12,488 | 0 | 0 | 3.500 | 3.520 | MS | 30,917 | 105,000 | 01/26/2011 | 09/15/2020 |
| 19123M-AC-7 | COCA-COLA EUROPEAN PARTN | | D | 2 | 2FE | 2,143,440 | 102.0340 | 2,040,680 | 2,000,000 | 2,107,617 | 0 | (27,629) | 0 | 0 | 4.500 | 2.200 | MS | 30,000 | 90,000 | 10/11/2017 | 09/01/2021 |
| 191241-AD-0 | COCA-COLA FEMSA SAB CV,M/W SR UNSECURED | | D | 1 | 1FE | 3,075,630 | 101.8650 | 3,055,950 | 3,000,000 | 3,011,051 | 0 | (9,422) | 0 | 0 | 4.625 | 4.280 | FA | 52,417 | 138,750 | 02/02/2011 | 02/15/2020 |
| 191241-AE-8 | COCA-COLA FEMSA SAB CV, MW@20 | | D | 1 | 1FE | 2,654,975 | 100.8000 | 2,520,000 | 2,500,000 | 2,604,835 | 0 | (19,599) | 0 | 0 | 3.875 | 2.950 | MN | 9,418 | 96,875 | 05/13/2016 | 11/26/2023 |
| 200447-A*-1 | COMISION FEDERAL DE ELECTRICID, MW@50 | | D | 1 | 2FE | 4,500,000 | 97.8930 | 4,405,191 | 4,500,000 | 4,500,000 | 0 | 0 | 0 | 0 | 4.390 | 4.390 | MS | 50,485 | 197,550 | 09/29/2016 | 09/29/2036 |
| 200447-AB-6 | COMISION FED DE ELECTRIC,144A M/W SR NOT | | D | 1 | 2FE | 496,060 | 100.6250 | 503,125 | 500,000 | 498,870 | 0 | 432 | 0 | 0 | 4.875 | 4.970 | MN | 2,370 | 24,375 | 05/19/2011 | 05/26/2021 |
| 2027A0-HY-8 | COMMONWEALTH BANK AUST | | D | | 1FE | 1,290,464 | 91.7140 | 1,283,996 | 1,400,000 | 1,300,012 | 0 | 9,548 | 0 | 0 | 2.625 | 3.700 | MS | 11,740 | 36,750 | 02/20/2018 | 09/06/2026 |
| 2027A0-HY-8 | COMMONWEALTH BANK AUST | | D | | 1FE | 2,953,140 | 91.7140 | 2,751,420 | 3,000,000 | 2,962,513 | 0 | 4,317 | 0 | 0 | 2.625 | 2.800 | MS | 25,156 | 78,750 | 02/20/2018 | 09/06/2026 |
| 2027A0-JX-8 | COMMONWEALTH BANK AUST | | D | | 1FE | 3,984,590 | 99.9080 | 3,996,320 | 4,000,000 | 3,986,570 | 0 | 1,980 | 0 | 0 | 3.450 | 3.530 | MS | 40,250 | 69,000 | 05/16/2018 | 03/16/2023 |
| 20914U-AD-8 | CONSOLIDATED ENERGY FIN | | D | 2 | 4FE | 1,612,930 | 95.2500 | 1,514,475 | 1,590,000 | 1,607,878 | 0 | (3,505) | 0 | 0 | 6.875 | 6.560 | JD | 4,858 | 109,313 | 06/07/2017 | 06/15/2025 |
| 21685W-DF-1 | COOPERATIEVE RABOBANK UA | | D | | 2FE | 3,142,110 | 99.6740 | 2,990,220 | 3,000,000 | 3,090,210 | 0 | (21,698) | 0 | 0 | 3.950 | 3.110 | MN | 17,117 | 118,500 | 07/14/2016 | 11/09/2022 |
| 22303Q-AL-4 | COVIDIEN INTL FINANCE SA,M/W CO GUARNT | | C | | 1FE | 3,054,600 | 101.5980 | 3,047,940 | 3,000,000 | 3,015,316 | 0 | (10,211) | 0 | 0 | 4.200 | 3.810 | JD | 5,600 | 126,000 | 04/16/2014 | 06/15/2020 |
| 22303Q-AL-4 | COVIDIEN INTL FINANCE SA,M/W CO GUARNT | | C | | 1FE | 3,003,480 | 101.5980 | 3,047,940 | 3,000,000 | 3,000,627 | 0 | (409) | 0 | 0 | 4.200 | 4.180 | JD | 5,600 | 126,000 | 04/16/2014 | 06/15/2020 |
| 22532L-AR-5 | CREDIT AGRICOLE LONDON | | D | | 1FE | 995,430 | 97.2060 | 972,060 | 1,000,000 | 997,713 | 0 | 876 | 0 | 0 | 2.375 | 2.460 | JJ | 11,875 | 23,750 | 04/20/2016 | 07/01/2021 |
| 225433-AH-4 | CRED SUIS GP FUN LTD | | D | | 2FE | 4,991,450 | 99.2710 | 4,963,550 | 5,000,000 | 4,994,868 | 0 | 1,266 | 0 | 0 | 3.800 | 3.830 | MS | 55,944 | 190,000 | 09/10/2015 | 09/15/2022 |
| 225433-AR-2 | CRED SUIS GP FUN LTD | | D | | 2FE | 5,310,150 | 99.0090 | 4,950,450 | 5,000,000 | 5,262,633 | 0 | (30,813) | 0 | 0 | 4.550 | 3.720 | AO | 46,132 | 227,500 | 06/05/2017 | 04/17/2026 |
| 23636A-AE-1 | DANSKE BANK A/S | | D | | 1FE | 2,999,310 | 97.7180 | 2,931,540 | 3,000,000 | 2,999,686 | 0 | 137 | 0 | 0 | 2.800 | 2.800 | MS | 25,900 | 84,000 | 03/07/2016 | 03/10/2021 |
| 23636A-AM-3 | DANSKE BANK A/S | | D | | 1FE | 7,956,450 | 95.8150 | 7,665,200 | 8,000,000 | 7,966,806 | 0 | 9,076 | 0 | 0 | 2.700 | 2.830 | MS | 71,400 | 216,000 | 02/05/2018 | 03/02/2022 |
| 23636A-AP-6 | DANSKE BANK A/S | | D | | 2FE | 2,989,140 | 96.2670 | 2,888,010 | 3,000,000 | 2,990,056 | 0 | 916 | 0 | 0 | 3.875 | 3.950 | MS | 35,198 | 29,063 | 06/05/2018 | 09/12/2023 |
| 23636T-AE-0 | DANONE SA, MW@20 | | D | 2 | 2FE | 2,578,492 | 91.2390 | 2,554,692 | 2,800,000 | 2,585,155 | 0 | 6,663 | 0 | 0 | 2.947 | 4.100 | MN | 13,523 | 41,258 | 09/17/2018 | 11/02/2026 |
| 24668P-AF-4 | KONONKIJKE A DELHAIZE, M/W SR UNSECURED | | D | 1 | 2FE | 3,953,316 | 99.7010 | 3,938,190 | 3,950,000 | 3,950,148 | 0 | (525) | 0 | 0 | 4.125 | 4.110 | AO | 36,661 | 162,938 | 04/04/2012 | 04/10/2019 |
| 24718P-AA-5 | DELPHI TECHNOLOGIES | | C | | 3FE | 3,393,075 | 84.0000 | 2,906,400 | 3,460,000 | 3,396,853 | 0 | 3,476 | 0 | 0 | 5.000 | 5.320 | AO | 43,250 | 146,483 | 09/10/2018 | 10/01/2025 |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT FIN | | D | 2 | 2FE | 4,787,720 | 94.3160 | 4,715,800 | 5,000,000 | 4,796,751 | 0 | 9,031 | 0 | 0 | 3.600 | 4.200 | JJ | 81,000 | 36,000 | 10/04/2018 | 01/19/2027 |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT FIN | | D | 2 | 2FE | 4,702,710 | 94.3160 | 4,715,800 | 5,000,000 | 4,709,723 | 0 | 7,013 | 0 | 0 | 3.600 | 4.460 | JJ | 81,000 | 0 | 10/04/2018 | 01/19/2027 |
| 25156P-BB-8 | DEUTSCHE TELEKOM INT FIN | | D | 2 | 2FE | 4,978,860 | 98.4620 | 4,923,100 | 5,000,000 | 4,979,760 | 0 | 900 | 0 | 0 | 4.375 | 4.420 | JD | 6,076 | 109,375 | 06/14/2018 | 06/21/2028 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | | D | 2 | 1FE | 1,992,620 | 101.8110 | 2,036,220 | 2,000,000 | 1,992,999 | 0 | 379 | 0 | 0 | 3.875 | 3.920 | MN | 9,257 | 38,750 | 05/15/2018 | 05/18/2028 |
| 26824K-AA-2 | AIRBUS GROUP FINANCE BV | | D | 1 | 1FE | 3,447,433 | 97.3530 | 3,402,487 | 3,495,000 | 3,460,983 | 0 | 7,329 | 0 | 0 | 2.700 | 2.940 | AO | 19,397 | 94,365 | 02/15/2017 | 04/17/2023 |
| 268317-AU-8 | ELECTRICITE DE FRANCE SA | | D | 2 | 1FE | 2,891,280 | 96.9240 | 2,907,720 | 3,000,000 | 2,891,957 | 0 | 677 | 0 | 0 | 4.500 | 4.970 | MS | 37,500 | 0 | 12/03/2018 | 09/21/2028 |
| 268317-AU-8 | ELECTRICITE DE FRANCE SA | | D | 2 | 1FE | 1,948,780 | 96.9240 | 1,938,480 | 2,000,000 | 1,949,699 | 0 | 919 | 0 | 0 | 4.500 | 4.820 | MS | 25,000 | 0 | 12/03/2018 | 09/21/2028 |
| 26874R-AG-3 | ENI SPA | | D | | 2FE | 1,977,450 | 98.4710 | 1,969,420 | 2,000,000 | 1,978,263 | 0 | 813 | 0 | 0 | 4.000 | 4.250 | MS | 24,222 | 0 | 11/01/2018 | 09/12/2023 |
| 279158-AL-3 | ECOPETROL SA, MW@45 | | D | 2 | 2FE | 1,489,920 | 100.6250 | 1,509,375 | 1,500,000 | 1,492,518 | 0 | 790 | 0 | 0 | 5.375 | 5.450 | JD | 1,120 | 80,625 | 06/23/2015 | 06/26/2026 |
| 29246Q-AB-1 | EMPRESA DE TRANSPORTE ME | | D | 2 | 1FE | 977,060 | 97.7510 | 977,510 | 1,000,000 | 977,719 | 0 | 349 | 0 | 0 | 5.000 | 5.150 | JJ | 21,667 | 50,000 | 01/18/2017 | 01/25/2047 |
| 29278G-AF-5 | ENEL FINANCE INTL NV | | D | 1 | 2FE | 3,762,120 | 85.7280 | 3,429,120 | 4,000,000 | 3,777,098 | 0 | 14,978 | 0 | 0 | 3.500 | 4.230 | AO | 33,056 | 105,000 | 04/10/2018 | 04/06/2028 |
| 29278G-AJ-7 | ENEL FINANCE INTL NV | | D | | 2FE | 1,988,550 | 95.9480 | 1,918,960 | 2,000,000 | 1,988,966 | 0 | 416 | 0 | 0 | 4.625 | 4.720 | MS | 27,493 | 0 | 09/11/2018 | 09/14/2025 |
| 29358Q-AA-7 | ENSCO PLC,MW@25 | | C | 1 | 4FE | 18,868,309 | 91.5000 | 16,071,975 | 17,565,000 | 18,033,961 | 0 | (201,528) | 0 | 0 | 4.700 | 3.420 | MS | 243,080 | 825,555 | 11/14/2014 | 03/15/2021 |
| 29358Q-AE-9 | ENSCO PLC, MW@50 | | C | 2 | 4FE | 1,992,440 | 66.5000 | 1,330,000 | 2,000,000 | 1,994,871 | 0 | 683 | 0 | 0 | 5.200 | 5.240 | MS | 30,622 | 104,000 | 03/04/2015 | 03/15/2025 |
| 29446M-AB-8 | EQUINOR ASA | | D | 2 | 1FE | 1,949,120 | 99.8270 | 1,996,540 | 2,000,000 | 1,949,943 | 0 | 823 | 0 | 0 | 3.625 | 3.930 | MS | 22,354 | 0 | 10/22/2018 | 09/10/2028 |
| 36164Q-GM-5 | GE CAPITAL INTL FUNDING | | C | | 2FE | 8,201,730 | 88.8310 | 7,106,480 | 8,000,000 | 8,174,433 | 0 | (22,509) | 0 | 0 | 3.373 | 3.010 | MN | 34,480 | 269,840 | 12/20/2017 | 11/15/2025 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING | | C | | 2FE | 11,057,370 | 83.7570 | 10,469,625 | 12,500,000 | 11,036,703 | 0 | (4,324) | 0 | 0 | 4.418 | 5.430 | MN | 70,565 | 132,540 | 11/27/2018 | 11/15/2035 |
| 36190C-AA-5 | GNL QUINTERO SA | | D | | 2FE | 1,937,000 | 96.5000 | 1,930,000 | 2,000,000 | 1,937,267 | 0 | 267 | 0 | 0 | 4.634 | 5.210 | JJ | 38,874 | 0 | 12/19/2018 | 07/31/2029 |
| 377373-AD-7 | GLAXOSMITHKLINE CAPITAL,MW@15 | | D | 1 | 1FE | 3,956,070 | 98.7870 | 3,951,480 | 4,000,000 | 3,979,933 | 0 | 5,607 | 0 | 0 | 2.850 | 3.000 | MN | 16,783 | 114,000 | 08/20/2014 | 05/08/2022 |
| 404280-AG-4 | HSBC BANK PLC, SUBNOTE | | D | | 1FE | 1,894,699 | 113.7840 | 2,161,896 | 1,900,000 | 1,895,891 | 0 | 125 | 0 | 0 | 6.500 | 6.520 | MN | 20,240 | 123,500 | 05/16/2006 | 05/02/2036 |
| 404280-AN-9 | HSBC HOLDINGS PLC | | D | | 1FE | 3,929,881 | 101.3030 | 3,748,211 | 3,700,000 | 3,804,171 | 0 | (30,061) | 0 | 0 | 4.000 | 3.080 | MS | 37,411 | 148,000 | 07/31/2014 | 03/30/2022 |
| 404280-BB-4 | HSBC HOLDINGS PLC | | D | | 1FE | 3,172,106 | 95.8210 | 2,898,585 | 3,025,000 | 3,154,623 | 0 | (15,268) | 0 | 0 | 3.900 | 3.240 | MN | 11,798 | 117,975 | 11/03/2017 | 05/25/2026 |
| 404280-BF-5 | HSBC HOLDINGS PLC | | D | | 1FE | 3,003,330 | 97.0130 | 2,910,390 | 3,000,000 | 3,002,078 | 0 | (655) | 0 | 0 | 2.650 | 2.620 | JJ | 38,867 | 79,500 | 09/29/2016 | 01/05/2022 |
| 423012-AA-1 | HEINEKEN NV, 144A M/W SR UNSECURED | | D | 1 | 2FE | 1,963,831 | 100.1690 | 1,853,127 | 1,850,000 | 1,892,577 | 0 | (12,386) | 0 | 0 | 3.400 | 2.650 | AO | 15,725 | 62,900 | 11/01/2012 | 04/01/2022 |
| 44328M-AC-8 | HSBC BANK PLC., 144A SR NOTE | | D | | 1FE | 3,881,795 | 101.1790 | 3,743,623 | 3,700,000 | 3,749,589 | 0 | (29,604) | 0 | 0 | 4.125 | 3.250 | FA | 58,930 | 152,625 | 04/22/2014 | 08/12/2020 |
| 44328M-AC-8 | HSBC BANK PLC., 144A SR NOTE | | D | | 1FE | 4,955,674 | 101.1790 | 4,755,413 | 4,700,000 | 4,770,494 | 0 | (42,099) | 0 | 0 | 4.125 | 3.150 | FA | 74,857 | 193,875 | 04/22/2014 | 08/12/2020 |
| 44328M-AK-0 | HSBC BANK PLC., 144A SR UNSECURED | | D | | 1FE | 3,996,520 | 102.5780 | 4,103,120 | 4,000,000 | 3,999,148 | 0 | 387 | 0 | 0 | 4.750 | 4.760 | JJ | 85,500 | 190,000 | 01/12/2011 | 01/19/2021 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 449786-AP-7 | ING BANK NV, SR UNSECURED | | D | | 1FE | 3,018,350 | 103.5650 | 3,106,950 | 3,000,000 | 3,028,470 | 0 | (5,870) | 0 | 0 | 5.000 | 4.570 | JD | 9,167 | 150,000 | 05/11/2018 | 06/09/2021 |
| 449786-BD-3 | ING BANK NV | | D | | 1FE | 1,989,200 | 99.5450 | 1,990,900 | 2,000,000 | 1,998,291 | 0 | 2,230 | 0 | 0 | 2.500 | 2.610 | AO | 12,500 | 50,000 | 09/23/2014 | 10/01/2019 |
| 44987C-AC-2 | ING BANK NV | | D | | 1FE | 1,996,260 | 99.0440 | 1,980,880 | 2,000,000 | 1,999,054 | 0 | 762 | 0 | 0 | 2.450 | 2.490 | MS | 14,292 | 49,000 | 03/10/2015 | 03/16/2020 |
| 44987C-AM-0 | ING BANK NV | | D | | 1FE | 2,997,090 | 98.6450 | 2,959,350 | 3,000,000 | 2,998,656 | 0 | 578 | 0 | 0 | 2.750 | 2.770 | MS | 22,688 | 82,500 | 03/15/2016 | 03/22/2021 |
| 456837-AG-8 | ING GROEP NV | | D | | 1FE | 3,347,003 | 98.3240 | 3,296,804 | 3,353,000 | 3,348,307 | 0 | 1,305 | 0 | 0 | 3.150 | 3.190 | MS | 26,992 | 105,620 | 02/07/2018 | 03/29/2022 |
| 456837-AK-9 | ING GROEP NV | | D | | 1FE | 1,999,560 | 99.9390 | 1,998,780 | 2,000,000 | 1,999,580 | 0 | 20 | 0 | 0 | 4.100 | 4.100 | AO | 20,272 | 0 | 09/25/2018 | 10/02/2023 |
| 456873-AB-4 | INGERSOLL-RAND LUX FINAN | | C | 2 | 2FE | 1,748,782 | 99.0700 | 1,768,400 | 1,785,000 | 1,750,140 | 0 | 1,358 | 0 | 0 | 3.550 | 3.920 | MN | 10,561 | 31,684 | 09/28/2018 | 11/01/2024 |
| 45763P-AF-3 | INMARSAT FINANCE PLC | | D | 2 | 3FE | 3,565,750 | 93.5000 | 3,132,250 | 3,350,000 | 3,507,030 | 0 | (37,096) | 0 | 0 | 6.500 | 5.100 | AO | 54,438 | 217,750 | 01/24/2018 | 10/01/2024 |
| 46132F-AD-2 | INVESCO FINANCE PLC, MW@25 | | C | 1 | 1FE | 19,459,138 | 97.5080 | 18,819,044 | 19,300,000 | 19,418,045 | 0 | (14,502) | 0 | 0 | 3.750 | 3.650 | JJ | 333,729 | 723,750 | 12/02/2015 | 01/15/2026 |
| 50050G-AK-4 | KOOKMIN BANK | | D | | 1FE | 2,984,280 | 97.0830 | 2,912,490 | 3,000,000 | 2,987,680 | 0 | 2,693 | 0 | 0 | 2.875 | 2.970 | MS | 23,000 | 86,250 | 09/18/2017 | 03/25/2023 |
| 50066A-AD-5 | KOREA GAS CORP., 144A NOTE | | D | | 1FE | 980,630 | 131.0790 | 1,310,790 | 1,000,000 | 982,524 | 0 | 326 | 0 | 0 | 6.250 | 6.390 | JJ | 27,951 | 62,500 | 01/12/2012 | 01/20/2042 |
| 50066A-AG-8 | KOREA GAS CORP | | D | | 1FE | 1,578,210 | 101.6430 | 1,524,645 | 1,500,000 | 1,562,441 | 0 | (11,142) | 0 | 0 | 3.875 | 2.990 | FA | 22,443 | 58,125 | 07/25/2017 | 02/12/2024 |
| 50066A-AJ-2 | KOREA GAS CORP | | D | | 1FE | 1,954,704 | 98.7060 | 1,879,362 | 1,904,000 | 1,947,391 | 0 | (5,871) | 0 | 0 | 3.500 | 3.110 | JJ | 29,618 | 66,640 | 09/26/2017 | 07/21/2025 |
| 50066A-AK-9 | KOREA GAS CORP | | D | | 1FE | 4,997,750 | 96.4950 | 4,824,750 | 5,000,000 | 4,998,827 | 0 | 445 | 0 | 0 | 1.875 | 1.880 | JJ | 42,448 | 93,750 | 07/12/2016 | 07/18/2021 |
| 532522-AA-7 | LIMA METRO LINE 2 FIN LT | | D | | 2FE | 2,000,000 | 99.5010 | 1,990,020 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.875 | 5.870 | JAJO | 28,069 | 0 | 12/06/2018 | 07/05/2034 |
| 539439-AK-5 | LLOYDS BANKING GROUP PLC | | D | | 1FE | 2,512,750 | 98.0630 | 2,451,575 | 2,500,000 | 2,506,644 | 0 | (2,510) | 0 | 0 | 3.100 | 2.980 | JJ | 37,674 | 77,500 | 06/30/2016 | 07/06/2021 |
| 539439-AP-4 | LLOYDS BANKING GROUP PLC | | D | 2 | 1FE | 6,959,670 | 94.6930 | 6,628,510 | 7,000,000 | 6,965,499 | 0 | 5,884 | 0 | 0 | 2.907 | 3.010 | MN | 30,524 | 203,490 | 01/30/2018 | 11/07/2023 |
| 539439-AQ-2 | LLOYDS BANKING GROUP PLC | | D | 2 | 1FE | 2,944,980 | 88.9520 | 2,668,560 | 3,000,000 | 2,949,163 | 0 | 4,183 | 0 | 0 | 3.574 | 3.780 | MN | 16,083 | 107,220 | 01/10/2018 | 11/07/2028 |
| 539439-AR-0 | LLOYDS BANKING GROUP PLC | | D | | 1FE | 1,992,940 | 94.8690 | 1,897,380 | 2,000,000 | 1,993,385 | 0 | 445 | 0 | 0 | 4.375 | 4.410 | MS | 24,063 | 43,750 | 03/15/2018 | 03/22/2028 |
| 55608J-AE-8 | MACQUARIE GROUP LTD,144A SR UNSECURED | | D | | 2FE | 3,957,640 | 105.0040 | 4,200,160 | 4,000,000 | 3,989,094 | 0 | 4,867 | 0 | 0 | 6.250 | 6.390 | JJ | 115,972 | 250,000 | 01/06/2011 | 01/14/2021 |
| 55608P-AH-7 | MACQUARIE GROUP LTD, SR UNSECURED | | D | | 1FE | 1,998,780 | 99.7010 | 1,994,020 | 2,000,000 | 1,999,876 | 0 | 254 | 0 | 0 | 2.600 | 2.610 | JD | 1,011 | 52,000 | 06/16/2014 | 06/24/2019 |
| 55608P-AM-6 | MACQUARIE BANK LIMITED | | D | | 1FE | 6,984,600 | 99.1140 | 6,937,980 | 7,000,000 | 6,996,592 | 0 | 3,150 | 0 | 0 | 2.400 | 2.440 | JJ | 74,667 | 168,000 | 01/14/2015 | 01/21/2020 |
| 55608P-AW-4 | MACQUARIE GROUP LTD | | D | | 1FE | 3,000,000 | 98.7020 | 2,961,060 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.900 | 3.900 | JJ | 53,950 | 117,000 | 01/12/2016 | 01/15/2026 |
| 58507L-AC-3 | MEDTRONIC GLOBAL HLDINGS | | C | 2 | 1FE | 1,946,160 | 97.9480 | 1,958,960 | 2,000,000 | 1,949,650 | 0 | 3,490 | 0 | 0 | 3.350 | 3.700 | AO | 16,750 | 33,500 | 04/27/2018 | 04/01/2027 |
| 59284M-AD-6 | MEXICO CITY ARPT TRUST PRIV PLACE | | D | 2 | 2FE | 2,931,247 | 87.8760 | 2,591,463 | 2,949,000 | 2,931,349 | 0 | 102 | 0 | 0 | 5.500 | 5.540 | JJ | 68,032 | 140,118 | 09/13/2017 | 07/31/2047 |
| 606822-AD-6 | MITSUBISHI UFJ FIN GRP | | D | | 1FE | 1,997,200 | 99.4970 | 1,989,940 | 2,000,000 | 1,997,888 | 0 | 251 | 0 | 0 | 3.850 | 3.860 | MS | 25,667 | 77,000 | 02/23/2016 | 03/01/2026 |
| 606822-AG-9 | MITSUBISHI UFJ FIN GRP | | D | | 1FE | 4,870,600 | 96.5340 | 4,826,700 | 5,000,000 | 4,925,070 | 0 | 26,378 | 0 | 0 | 2.190 | 2.770 | MS | 32,850 | 109,500 | 11/22/2016 | 09/13/2021 |
| 606822-AL-8 | MITSUBISHI UFJ FIN GRP | | D | | 1FE | 2,000,000 | 98.6000 | 1,972,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.998 | 2.990 | FA | 21,486 | 59,960 | 02/15/2017 | 02/22/2022 |
| 606822-AU-8 | MITSUBISHI UFJ FIN GRP | | D | | 1FE | 4,000,000 | 99.9130 | 3,996,520 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.777 | 3.770 | MS | 49,940 | 75,540 | 02/26/2018 | 03/02/2025 |
| 606822-BA-1 | MITSUBISHI UFJ FIN GRP | | D | | 1FE | 3,000,000 | 100.4610 | 3,013,830 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.761 | 3.760 | JJ | 48,580 | 0 | 07/17/2018 | 07/26/2023 |
| 60687Y-AD-1 | MIZUHO CORP BANK LTD | | D | | 1FE | 4,000,000 | 97.3250 | 3,893,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.477 | 3.470 | AO | 30,520 | 139,080 | 04/05/2016 | 04/12/2026 |
| 60688Q-AS-4 | MIZUHO CORP BANK LTD,144A SR UNSECURED | | D | | 1FE | 3,966,478 | 99.8270 | 3,793,426 | 3,800,000 | 3,877,237 | 0 | (16,925) | 0 | 0 | 3.500 | 2.980 | MS | 36,944 | 133,000 | 05/03/2013 | 03/21/2023 |
| 60688X-AG-5 | MIZUHO BANK LTD | | D | | 1FE | 3,423,154 | 100.6950 | 3,423,630 | 3,400,000 | 3,413,292 | 0 | (2,238) | 0 | 0 | 3.750 | 3.660 | AO | 26,563 | 127,500 | 04/10/2014 | 04/16/2024 |
| 60688X-AL-4 | MIZUHO CORP BANK LTD | | D | | 1FE | 4,000,920 | 99.6490 | 3,985,960 | 4,000,000 | 4,000,143 | 0 | (190) | 0 | 0 | 2.650 | 2.640 | MS | 28,267 | 106,000 | 09/23/2014 | 09/25/2019 |
| 60688X-AS-9 | MIZUHO CORP BANK LTD | | D | | 1FE | 8,988,660 | 99.0230 | 8,912,070 | 9,000,000 | 8,997,070 | 0 | 2,309 | 0 | 0 | 2.400 | 2.420 | MS | 57,000 | 216,000 | 03/19/2015 | 03/26/2020 |
| 60688X-AW-0 | MIZUHO BANK LTD | | D | | 1FE | 2,998,320 | 98.9340 | 2,968,020 | 3,000,000 | 2,999,368 | 0 | 338 | 0 | 0 | 2.700 | 2.710 | AO | 15,975 | 81,000 | 10/13/2015 | 10/20/2020 |
| 62947Q-AU-2 | NXP BV/NXP FUNDING LLC | | D | 1 | 2FE | 2,277,000 | 98.7500 | 2,172,500 | 2,200,000 | 2,244,599 | 0 | (17,468) | 0 | 0 | 4.125 | 3.240 | JD | 7,563 | 90,750 | 02/08/2017 | 06/01/2021 |
| 62947Q-AV-0 | NXP BV/NXP FUNDING LLC, MW@50 | | D | 1 | 2FE | 2,146,790 | 98.0000 | 2,102,100 | 2,145,000 | 2,146,193 | 0 | (239) | 0 | 0 | 4.625 | 4.610 | JD | 8,267 | 99,206 | 05/18/2016 | 06/01/2023 |
| 6325C0-DB-4 | NATIONAL AUSTRALIA BANK | | D | | 1FE | 3,997,200 | 99.3550 | 3,974,200 | 4,000,000 | 3,999,448 | 0 | 574 | 0 | 0 | 2.400 | 2.410 | JD | 5,867 | 96,000 | 12/02/2014 | 12/09/2019 |
| 63859U-BD-4 | NATIONWIDE BLDG SOCIETY | | D | | 1FE | 2,994,660 | 96.8080 | 2,904,240 | 3,000,000 | 2,997,171 | 0 | 1,052 | 0 | 0 | 2.450 | 2.480 | JJ | 31,442 | 73,500 | 07/20/2016 | 07/27/2021 |
| 63859W-AE-9 | NATIONWIDE BLDG SOCIETY | | D | | 2FE | 1,000,400 | 91.0220 | 910,220 | 1,000,000 | 1,000,332 | 0 | (36) | 0 | 0 | 4.000 | 3.990 | MS | 11,889 | 40,000 | 09/21/2016 | 09/14/2026 |
| 63859W-AE-9 | NATIONWIDE BLDG SOCIETY | | D | | 2FE | 1,989,900 | 91.0220 | 1,820,440 | 2,000,000 | 1,991,875 | 0 | 882 | 0 | 0 | 4.000 | 4.060 | MS | 23,778 | 80,000 | 09/21/2016 | 09/14/2026 |
| 63861V-AA-5 | NATIONWIDE BLDG SOCIETY | | D | 2 | 2FE | 4,000,000 | 96.2430 | 3,849,720 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.766 | 3.760 | MS | 47,284 | 75,320 | 03/01/2018 | 03/08/2024 |
| 63861V-AC-1 | NATIONWIDE BLDG SOCIETY | | D | 2 | 2FE | 2,000,000 | 97.9730 | 1,959,460 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.363 | 4.360 | FA | 36,358 | 0 | 07/25/2018 | 08/01/2024 |
| 65504L-AC-1 | NOBLE HOLDING INTL LTD,M/W CO GUARNT | | D | 1 | 4FE | 488,004 | 95.5000 | 437,390 | 458,000 | 463,637 | 0 | (3,380) | 0 | 0 | 4.900 | 4.080 | FA | 9,351 | 22,442 | 08/30/2010 | 08/01/2020 |
| 65557C-AD-5 | NORDEA BANK AB, 144A SR UNSECURED | | D | | 1FE | 1,811,303 | 102.9350 | 1,801,363 | 1,750,000 | 1,765,308 | 0 | (7,035) | 0 | 0 | 4.875 | 4.420 | JJ | 39,576 | 85,313 | 06/22/2011 | 01/14/2021 |
| 65557C-AY-9 | NORDEA BANK AB | | D | | 1FE | 1,997,300 | 98.6370 | 1,972,740 | 2,000,000 | 1,997,464 | 0 | 164 | 0 | 0 | 3.750 | 3.780 | FA | 25,208 | 0 | 08/22/2018 | 08/30/2023 |
| 65557F-AA-4 | NORDEA BANK AB, 144A SUB NOTES | | D | | 1FE | 1,990,160 | 101.7090 | 2,034,180 | 2,000,000 | 1,997,222 | 0 | 1,081 | 0 | 0 | 4.875 | 4.930 | MN | 13,000 | 97,500 | 05/09/2011 | 05/13/2021 |
| 67054K-AA-7 | SFR GROUP SA, MW@50 | | D | 2 | 4FE | 2,412,938 | 91.7500 | 2,083,643 | 2,271,000 | 2,385,360 | 0 | (17,522) | 0 | 0 | 7.375 | 6.250 | JJ | 77,230 | 167,486 | 05/15/2017 | 05/01/2026 |
| 67091G-AA-1 | OCI NV | | D | 2 | 3FE | 3,048,976 | 98.2500 | 2,950,448 | 3,003,000 | 3,042,467 | 0 | (6,510) | 0 | 0 | 6.625 | 6.170 | AO | 42,000 | 93,395 | 06/14/2018 | 04/15/2023 |
| 68620Y-AA-0 | ORIGIN ENERGY FINANCE LT,144A NOTE | | D | 1 | 2FE | 3,987,800 | 103.8720 | 4,154,880 | 4,000,000 | 3,995,916 | 0 | 1,323 | 0 | 0 | 5.450 | 5.490 | AO | 46,628 | 218,000 | 10/06/2011 | 10/14/2021 |
| 686330-AJ-0 | ORIX CORP | | D | | 1FE | 4,863,888 | 96.4950 | 4,631,760 | 4,800,000 | 4,856,487 | 0 | (5,556) | 0 | 0 | 3.700 | 3.530 | JJ | 80,413 | 177,600 | 08/17/2017 | 07/18/2027 |
| 686330-AK-7 | ORIX CORP | | D | | 1FE | 5,003,010 | 96.8960 | 4,844,800 | 5,000,000 | 5,002,590 | 0 | (391) | 0 | 0 | 3.250 | 3.240 | JD | 12,188 | 162,500 | 11/28/2017 | 12/04/2024 |
| 693483-AB-5 | POSCO, 144A SR UNSECURED | | D | | 2FE | 2,986,710 | 101.3500 | 3,040,500 | 3,000,000 | 2,997,136 | 0 | 1,478 | 0 | 0 | 4.250 | 4.300 | AO | 22,313 | 127,500 | 10/21/2010 | 10/28/2020 |
| 714294-AD-7 | PERRIGO CO PLC, MW@20 | | C | 2 | 2FE | 2,056,300 | 94.9680 | 1,899,360 | 2,000,000 | 2,037,184 | 0 | (7,261) | 0 | 0 | 4.000 | 3.560 | MN | 10,222 | 80,000 | 04/07/2016 | 11/15/2023 |
| 714295-AB-8 | PERRIGO FINANCE PLC, MW@25 | | C | 2 | 2FE | 6,021,360 | 96.1490 | 5,768,940 | 6,000,000 | 6,010,659 | 0 | (3,534) | 0 | 0 | 3.500 | 3.430 | JD | 9,333 | 210,000 | 03/08/2016 | 12/15/2021 |
| 71429M-AA-3 | PERRIGO FINANCE UNLIMITE, MW@35 | | C | 2 | 2FE | 499,540 | 98.3000 | 491,500 | 500,000 | 499,787 | 0 | 91 | 0 | 0 | 3.500 | 3.520 | MS | 5,153 | 17,500 | 03/07/2016 | 03/15/2021 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 71654Q-BU-5 | PETROLEOS MEXICANOS | | D | | 2FE | 4,003,010 | 97.8000 | 3,912,000 | 4,000,000 | 4,003,750 | 0 | 0 | 0 | 0 | 3.500 | 3.140 | JJ | 61,444 | 140,000 | 01/16/2015 | 07/23/2020 |
| 74977R-DE-1 | COOPERATIEVE RABOBANK UA | | D | | 1FE | 1,994,600 | 100.3460 | 2,006,920 | 2,000,000 | 1,994,861 | 0 | 261 | 0 | 0 | 3.875 | 3.930 | MS | 20,451 | 0 | 09/19/2018 | 09/26/2023 |
| 75625Q-AD-1 | RECKITT BENCKISER TSY | | D | 2 | 1FE | 1,997,260 | 94.5120 | 1,890,240 | 2,000,000 | 1,997,773 | 0 | 371 | 0 | 0 | 2.750 | 2.770 | JD | 764 | 55,000 | 09/25/2017 | 06/26/2024 |
| 75625Q-AE-9 | RECKITT BENCKISER TSY | | D | 2 | 1FE | 7,967,810 | 92.9210 | 7,433,680 | 8,000,000 | 7,971,993 | 0 | 2,850 | 0 | 0 | 3.000 | 3.040 | JD | 3,333 | 240,000 | 07/25/2017 | 06/26/2027 |
| 77578J-AB-4 | ROLLS-ROYCE PLC, MW@25 | | D | 2 | 1FE | 8,090,920 | 95.8270 | 7,666,160 | 8,000,000 | 8,064,414 | 0 | (8,626) | 0 | 0 | 3.625 | 3.480 | AO | 62,028 | 290,000 | 11/06/2015 | 10/14/2025 |
| 77578J-AB-4 | ROLLS-ROYCE PLC, MW@25 | | D | 2 | 1FE | 5,526,000 | 95.8270 | 5,270,485 | 5,500,000 | 5,518,540 | 0 | (2,451) | 0 | 0 | 3.625 | 3.560 | AO | 42,644 | 199,375 | 11/06/2015 | 10/14/2025 |
| 78462Q-AE-9 | SP POWERASSETS LTD | | D | | 1FE | 4,985,960 | 94.7210 | 4,736,050 | 5,000,000 | 4,987,372 | 0 | 1,286 | 0 | 0 | 3.000 | 3.030 | MS | 39,583 | 150,000 | 12/04/2017 | 09/26/2027 |
| 78467K-C#-2 | SSE PLC | | D | | 2 | 3,000,000 | 97.8420 | 2,935,263 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.670 | 3.670 | MS | 35,171 | 110,100 | 09/06/2016 | 09/06/2026 |
| 80106Q-AD-6 | SANOFI | | D | 2 | 1FE | 8,229,055 | 101.4500 | 8,369,625 | 8,250,000 | 8,230,193 | 0 | 1,138 | 0 | 0 | 3.625 | 3.650 | JD | 9,969 | 149,531 | 08/15/2018 | 06/19/2028 |
| 80281L-AE-5 | SANTANDER UK GROUP HLDGS | | D | | 2FE | 998,710 | 96.4650 | 964,650 | 1,000,000 | 999,308 | 0 | 253 | 0 | 0 | 2.875 | 2.900 | FA | 11,660 | 28,750 | 08/01/2016 | 08/05/2021 |
| 80281L-AF-2 | SANTANDER UK GROUP HLDGS | | D | 2 | 2FE | 4,003,500 | 95.7190 | 3,828,760 | 4,000,000 | 4,002,301 | 0 | (709) | 0 | 0 | 3.571 | 3.550 | JJ | 67,849 | 142,840 | 03/03/2017 | 01/10/2023 |
| 80283L-AR-4 | SANTANDER UK PLC | | D | | 1FE | 1,997,760 | 97.6670 | 1,953,340 | 2,000,000 | 1,998,480 | 0 | 720 | 0 | 0 | 2.500 | 2.530 | JJ | 24,444 | 25,000 | 01/02/2018 | 01/05/2021 |
| 806854-AB-1 | SCHLUMBERGER INVESTMENT,MW@20 | | C | 2 | 1FE | 3,591,630 | 100.2420 | 3,508,470 | 3,500,000 | 3,533,750 | 0 | (13,057) | 0 | 0 | 3.300 | 2.890 | MS | 34,329 | 115,500 | 04/23/2014 | 09/14/2021 |
| 81180W-AL-5 | SEAGATE HDD CAYMAN | | C | 1 | 3FE | 2,462,500 | 88.6890 | 2,217,225 | 2,500,000 | 2,466,110 | 0 | 3,610 | 0 | 0 | 4.750 | 5.010 | JJ | 59,375 | 59,375 | 04/10/2018 | 01/01/2025 |
| 822582-AD-4 | SHELL INTERNATIONAL FIN, M/W SR NOTE | | D | 1 | 1FE | 3,978,760 | 126.3370 | 5,053,480 | 4,000,000 | 3,982,130 | 0 | 433 | 0 | 0 | 6.375 | 6.410 | JD | 11,333 | 255,000 | 12/08/2008 | 12/15/2038 |
| 822582-AJ-1 | SHELL INTERNATIONAL FIN,MW@15 BULLET | | D | 1 | 1FE | 3,900,225 | 100.9250 | 3,532,375 | 3,500,000 | 3,552,529 | 0 | (71,167) | 0 | 0 | 4.300 | 2.200 | MS | 41,388 | 150,500 | 11/19/2013 | 09/22/2019 |
| 822582-AV-4 | SHELL INTERNATIONAL FIN,MW SR UNSE | | D | 1 | 1FE | 1,979,800 | 96.1720 | 1,923,440 | 2,000,000 | 1,991,393 | 0 | 2,021 | 0 | 0 | 2.250 | 2.360 | JJ | 21,875 | 45,000 | 11/29/2012 | 01/06/2023 |
| 822582-AY-8 | SHELL INTERNATIONAL FIN, MW@15 | | D | 1 | 1FE | 4,093,480 | 103.9430 | 4,157,720 | 4,000,000 | 4,087,206 | 0 | (1,934) | 0 | 0 | 4.550 | 4.400 | FA | 70,272 | 182,000 | 06/12/2015 | 08/12/2043 |
| 822582-BD-3 | SHELL INTERNATIONAL FIN | | D | 1 | 1FE | 1,935,720 | 98.6040 | 1,972,080 | 2,000,000 | 1,936,825 | 0 | 1,105 | 0 | 0 | 3.250 | 3.810 | MN | 9,028 | 0 | 11/14/2018 | 05/11/2025 |
| 822582-BF-8 | SHELL INTERNATIONAL FIN, MW@10 | | D | 1 | 1FE | 1,996,020 | 102.5400 | 2,050,800 | 2,000,000 | 1,996,274 | 0 | 74 | 0 | 0 | 4.375 | 4.380 | MN | 12,153 | 87,500 | 05/06/2015 | 05/11/2045 |
| 822582-CB-6 | SHELL INTERNATIONAL FIN | | D | 2 | 1FE | 992,300 | 102.7650 | 1,027,650 | 1,000,000 | 992,385 | 0 | 85 | 0 | 0 | 3.875 | 3.960 | MN | 5,167 | 0 | 11/07/2018 | 11/13/2028 |
| 82481L-AC-3 | SHIRE ACQ INV IRELAND DA, MW@25 | | C | 2 | 2FE | 2,851,680 | 94.5320 | 2,835,960 | 3,000,000 | 2,892,692 | 0 | 20,412 | 0 | 0 | 2.875 | 3.700 | MS | 23,479 | 86,250 | 12/13/2016 | 09/23/2023 |
| 82620K-AE-3 | SIEMENS FINANCIERINGSMAT, MW@20 | | D | 1 | 1FE | 10,514,305 | 98.0000 | 10,490,900 | 10,705,000 | 10,529,115 | 0 | 4,884 | 0 | 0 | 3.250 | 3.530 | MN | 32,858 | 178,750 | 12/17/2018 | 05/27/2025 |
| 82620K-AF-0 | SIEMENS FINANCIERINGSMAT, MW@20 | | D | 1 | 1FE | 5,976,920 | 101.9840 | 6,119,040 | 6,000,000 | 5,978,364 | 0 | 425 | 0 | 0 | 4.400 | 4.420 | MN | 24,933 | 264,000 | 05/21/2015 | 05/27/2045 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAT, MW@15 | | D | 1 | 1FE | 2,259,875 | 91.1070 | 2,277,675 | 2,500,000 | 2,276,776 | 0 | 16,901 | 0 | 0 | 2.350 | 3.670 | AO | 12,403 | 29,375 | 04/19/2018 | 10/15/2026 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAT, MW@15 | | D | 1 | 1FE | 2,948,640 | 91.1070 | 2,733,210 | 3,000,000 | 2,958,911 | 0 | 4,713 | 0 | 0 | 2.350 | 2.540 | AO | 14,883 | 70,500 | 04/19/2018 | 10/15/2026 |
| 82620K-AS-2 | SIEMENS FINANCIERINGSMAT | | D | 1 | 1FE | 5,494,170 | 97.9570 | 5,387,635 | 5,500,000 | 5,495,544 | 0 | 776 | 0 | 0 | 3.125 | 3.140 | MS | 50,130 | 171,875 | 03/07/2017 | 03/16/2024 |
| 830505-AR-4 | SKANDINAVISKA ENSKILDA | | D | | 1FE | 4,980,630 | 98.7100 | 4,935,500 | 5,000,000 | 4,986,487 | 0 | 5,375 | 0 | 0 | 2.625 | 2.750 | MS | 38,646 | 131,250 | 02/02/2018 | 03/15/2021 |
| 83051G-AJ-7 | SKANDINAVISKA ENSKILDA | | D | | 1FE | 1,494,705 | 99.6290 | 1,494,435 | 1,500,000 | 1,495,482 | 0 | 777 | 0 | 0 | 3.250 | 3.380 | MN | 5,958 | 24,375 | 08/03/2018 | 05/17/2021 |
| 83238P-AD-6 | SMITHS GROUP PLC,144A, M/W SR UNSECURED | | D | 1 | 2FE | 10,029,703 | 99.0180 | 9,936,456 | 10,035,000 | 10,030,924 | 0 | 906 | 0 | 0 | 3.625 | 3.630 | AO | 79,827 | 363,769 | 06/04/2013 | 10/12/2022 |
| 83238P-AD-6 | SMITHS GROUP PLC,144A, M/W SR UNSECURED | | D | 1 | 2FE | 4,527,030 | 99.0180 | 4,455,810 | 4,500,000 | 4,511,535 | 0 | (2,808) | 0 | 0 | 3.625 | 3.550 | AO | 35,797 | 163,125 | 06/04/2013 | 10/12/2022 |
| 85771P-AG-7 | EQUINOR ASA | | D | 1 | 1FE | 996,760 | 97.1620 | 971,620 | 1,000,000 | 998,625 | 0 | 319 | 0 | 0 | 2.450 | 2.480 | JJ | 11,161 | 24,500 | 11/14/2012 | 01/17/2023 |
| 85771P-AG-7 | EQUINOR ASA | | D | 1 | 1FE | 2,000,300 | 97.1620 | 1,943,240 | 2,000,000 | 2,000,154 | 0 | (36) | 0 | 0 | 2.450 | 2.440 | JJ | 22,322 | 49,000 | 11/14/2012 | 01/17/2023 |
| 85771P-AK-8 | EQUINOR ASA | | D | 1 | 1FE | 1,492,335 | 96.7280 | 1,450,920 | 1,500,000 | 1,496,135 | 0 | 707 | 0 | 0 | 2.650 | 2.700 | JJ | 18,329 | 39,750 | 05/09/2013 | 01/15/2024 |
| 85771P-AP-7 | EQUINOR ASA | | D | 1 | 1FE | 4,947,577 | 99.6310 | 4,881,919 | 4,900,000 | 4,914,122 | 0 | (7,338) | 0 | 0 | 2.900 | 2.730 | MN | 20,920 | 142,100 | 03/17/2014 | 11/08/2020 |
| 85771P-AX-0 | EQUINOR ASA | | D | 1 | 1FE | 3,996,960 | 99.5810 | 3,983,240 | 4,000,000 | 3,998,107 | 0 | 289 | 0 | 0 | 3.250 | 3.250 | MN | 18,417 | 130,000 | 11/10/2014 | 11/10/2024 |
| 865622-AW-4 | SUMITOMO MITSUI BANKING | | D | | 1FE | 3,968,196 | 98.8670 | 3,816,266 | 3,860,000 | 3,912,447 | 0 | (13,877) | 0 | 0 | 3.200 | 2.790 | JJ | 55,927 | 123,520 | 10/14/2014 | 07/18/2022 |
| 865622-AZ-7 | SUMITOMO MITSUI BANKING,SR UNSECURED | | D | | 1FE | 994,520 | 97.7880 | 977,880 | 1,000,000 | 997,580 | 0 | 553 | 0 | 0 | 3.000 | 3.060 | JJ | 13,583 | 30,000 | 01/10/2013 | 01/18/2023 |
| 865622-BR-4 | SUMITOMO MITSUI BANKING | | D | | 1FE | 11,000,920 | 99.2040 | 10,912,440 | 11,000,000 | 11,000,172 | 0 | (163) | 0 | 0 | 2.450 | 2.440 | JJ | 123,521 | 269,500 | 02/17/2015 | 01/16/2020 |
| 865622-BV-5 | SUMITOMO MITSUI BANKING | | D | | 1FE | 5,999,160 | 98.9860 | 5,939,160 | 6,000,000 | 5,999,726 | 0 | 170 | 0 | 0 | 2.650 | 2.650 | JJ | 69,783 | 159,000 | 07/14/2015 | 07/23/2020 |
| 86562M-AA-8 | SUMITOMO MITSUI FINANCIA | | D | | 2FE | 3,950,232 | 100.6570 | 3,925,623 | 3,900,000 | 3,929,075 | 0 | (4,841) | 0 | 0 | 4.436 | 4.270 | AO | 42,770 | 173,004 | 04/04/2014 | 04/02/2024 |
| 86562M-AE-0 | SUMITOMO MITSUI BANKING | | D | | 1FE | 2,000,000 | 96.8460 | 1,936,920 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.058 | 2.050 | JJ | 19,094 | 41,160 | 07/07/2016 | 07/14/2021 |
| 86562M-AH-3 | SUMITOMO MITSUI FINL GRP | | D | | 1FE | 3,000,000 | 97.5050 | 2,925,150 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 2.442 | 2.440 | AO | 14,652 | 73,260 | 10/11/2016 | 10/19/2021 |
| 86562M-AU-4 | SUMITOMO MITSUI FINL GRP | | D | | 1FE | 3,000,000 | 97.0420 | 2,911,260 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 2.778 | 2.770 | AO | 16,900 | 83,340 | 10/11/2017 | 10/18/2022 |
| 86562M-AX-8 | SUMITOMO MITSUI FINL GRP | | D | | 1FE | 1,999,820 | 98.0950 | 1,961,900 | 2,000,000 | 1,999,852 | 0 | 32 | 0 | 0 | 3.102 | 3.100 | JJ | 28,263 | 31,020 | 01/10/2018 | 01/17/2023 |
| 86562M-BF-6 | SUMITOMO MITSUI FINL GRP | | D | | 1FE | 2,000,000 | 101.7580 | 2,035,160 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.936 | 3.930 | AO | 16,400 | 0 | 10/10/2018 | 10/16/2023 |
| 86960B-AQ-5 | SVENSKA HANDELSBANKEN AB | | D | | 1FE | 1,912,740 | 96.3600 | 1,927,200 | 2,000,000 | 1,923,471 | 0 | 10,731 | 0 | 0 | 1.875 | 3.370 | MS | 11,875 | 18,750 | 08/07/2018 | 09/07/2021 |
| 86960B-AT-9 | SVENSKA HANDELSBANKEN AB | | D | | 1FE | 2,998,930 | 99.9460 | 2,998,380 | 3,000,000 | 2,999,137 | 0 | 207 | 0 | 0 | 3.350 | 3.360 | MN | 10,329 | 50,250 | 05/18/2018 | 05/24/2021 |
| 87124V-AD-1 | SYDNEY AIRPORT FINANCE | | D | | 2FE | 1,048,940 | 99.4650 | 994,650 | 1,000,000 | 1,036,663 | 0 | (8,031) | 0 | 0 | 3.900 | 2.970 | MS | 10,725 | 39,000 | 06/12/2017 | 03/22/2023 |
| 87124V-AE-9 | SYDNEY AIRPORT FINANCE | | D | 2 | 2FE | 3,781,202 | 95.9760 | 3,723,869 | 3,880,000 | 3,785,264 | 0 | 4,271 | 0 | 0 | 3.375 | 3.810 | AO | 22,189 | 80,325 | 08/27/2018 | 04/30/2025 |
| 87124V-AF-6 | SYDNEY AIRPORT FINANCE, MW@30 | | D | 2 | 2FE | 12,089,730 | 95.6430 | 11,477,160 | 12,000,000 | 12,069,711 | 0 | (8,491) | 0 | 0 | 3.625 | 3.530 | AO | 76,125 | 435,000 | 07/10/2017 | 04/28/2026 |
| 87164K-AA-2 | SYNGENTA FINANCE NV UNSECURED MW@15 | | D | 1 | 2FE | 4,459,597 | 95.8160 | 4,220,695 | 4,405,000 | 4,430,050 | 0 | (7,273) | 0 | 0 | 3.125 | 2.930 | MS | 35,561 | 137,656 | 09/04/2014 | 03/28/2022 |
| 87969N-AC-9 | TELSTRA CORP LTD, 144A M/W NOTE | | D | 1 | 1FE | 5,432,400 | 103.8990 | 5,194,950 | 5,000,000 | 5,189,779 | 0 | (65,354) | 0 | 0 | 4.800 | 3.290 | AO | 52,667 | 240,000 | 01/29/2015 | 10/12/2021 |
| 87969N-AD-7 | TELSTRA CORP LTD | | D | 2 | 1FE | 11,968,080 | 95.9450 | 11,513,400 | 12,000,000 | 11,977,950 | 0 | 2,657 | 0 | 0 | 3.125 | 3.150 | AO | 87,500 | 375,000 | 11/06/2017 | 04/07/2025 |
| 88166J-AA-1 | TEVA PHARM FIN IV BV, M/W CO GUARNT | | D | 1 | 3FE | 4,336,397 | 94.7460 | 4,074,078 | 4,300,000 | 4,317,031 | 0 | (5,609) | 0 | 0 | 3.650 | 3.500 | MN | 22,235 | 156,950 | 11/25/2014 | 11/10/2021 |
| 89152U-AH-5 | TOTAL CAPITAL SA | | D | | 1FE | 1,000,000 | 102.5910 | 1,025,910 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.883 | 3.880 | AO | 8,629 | 0 | 10/03/2018 | 10/11/2028 |
| 89153V-AB-5 | TOTAL CAPITAL INTL SA,MW@15 | | D | 1 | 1FE | 6,880,846 | 98.8110 | 6,818,947 | 6,901,000 | 6,892,621 | 0 | 2,506 | 0 | 0 | 2.875 | 2.910 | FA | 73,850 | 198,404 | 07/22/2014 | 02/17/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 89153V-AE-9 | TOTAL CAPITAL INTL SA, MW@15 | | D | 1 | 1FE | 3,884,960 | 97.6870 | 3,907,480 | 4,000,000 | 3,939,309 | 0 | 13,798 | 0 | 0 | 2.700 | 3.100 | JJ | 46,800 | 108,000 | 11/12/2014 | 01/25/2023 |
| 89153V-AG-4 | TOTAL CAPITAL INTL SA, MW@20 | | D | 1 | 1FE | 3,909,113 | 101.9860 | 3,824,475 | 3,750,000 | 3,842,757 | 0 | (16,727) | 0 | 0 | 3.700 | 3.160 | JJ | 63,979 | 138,750 | 10/23/2014 | 01/15/2024 |
| 89153V-AM-1 | TOTAL CAPITAL INTL SA,MW@7 | | D | 1 | 1FE | 1,997,360 | 99.5620 | 1,991,240 | 2,000,000 | 1,999,741 | 0 | 547 | 0 | 0 | 2.100 | 2.120 | JD | 1,400 | 42,000 | 06/16/2014 | 06/19/2019 |
| 892330-AB-7 | TOYOTA INDUSTRIES CORP | | D | 2 | 1FE | 6,622,762 | 98.8180 | 6,605,983 | 6,685,000 | 6,629,757 | 0 | 6,994 | 0 | 0 | 3.235 | 3.440 | MS | 63,076 | 108,130 | 07/31/2018 | 03/16/2023 |
| 89366L-AE-4 | TRANSELEC SA, MW@40 | | D | 2 | 2FE | 3,992,320 | 90.6250 | 3,625,000 | 4,000,000 | 3,993,551 | 0 | 512 | 0 | 0 | 3.875 | 3.890 | JJ | 72,764 | 155,000 | 07/08/2016 | 01/12/2029 |
| 89387Y-AC-5 | TRANSPRTDRA DE GAS INTL | | D | | 2FE | 1,707,250 | 101.1250 | 1,719,125 | 1,700,000 | 1,707,158 | 0 | (92) | 0 | 0 | 5.550 | 5.490 | MN | 15,725 | 0 | 10/18/2018 | 11/01/2028 |
| 89400P-AE-3 | TRANSURBAN FINANCE CO, MW@35 | | D | 2 | 2FE | 13,749,600 | 97.5270 | 13,439,221 | 13,780,000 | 13,757,831 | 0 | 2,428 | 0 | 0 | 4.125 | 4.140 | FA | 235,265 | 568,425 | 03/18/2016 | 02/02/2026 |
| 89668Q-AE-8 | TRINSEO OP / TRINSEO FIN | | C | 2 | 4FE | 2,015,000 | 87.4000 | 1,748,000 | 2,000,000 | 2,012,175 | 0 | (2,163) | 0 | 0 | 5.375 | 5.220 | MN | 17,319 | 126,611 | 08/15/2017 | 09/01/2025 |
| 89675*-AN-7 | TRITON CONTAINER INTL LTD., P/P SR NOTE | | C | | 2 | 1,142,857 | 102.8770 | 1,175,748 | 1,142,857 | 1,142,857 | 0 | 0 | 0 | 0 | 6.070 | 6.070 | AO | 11,755 | 69,371 | 04/30/2010 | 04/30/2020 |
| 902133-AK-3 | TYCO ELECTRONICS GROUP S, MW@25 | | D | 1 | 1FE | 1,915,237 | 102.9550 | 1,750,235 | 1,700,000 | 1,777,723 | 0 | (36,676) | 0 | 0 | 4.875 | 2.550 | JJ | 38,215 | 82,875 | 02/06/2015 | 01/15/2021 |
| 902133-AM-9 | TYCO ELECTRONICS GROUP,SR UNSECURED | | D | 2 | 1FE | 2,037,000 | 100.0910 | 2,001,820 | 2,000,000 | 2,013,301 | 0 | (4,380) | 0 | 0 | 3.500 | 3.250 | FA | 28,778 | 70,000 | 02/20/2013 | 02/03/2022 |
| 902133-AR-8 | TYCO ELECTRONICS GROUP S, MW@15 | | D | 2 | 1FE | 6,005,627 | 97.3340 | 5,917,907 | 6,080,000 | 6,007,202 | 0 | 1,406 | 0 | 0 | 3.450 | 3.680 | FA | 87,400 | 89,010 | 12/03/2018 | 08/01/2024 |
| 902133-AU-1 | TYCO ELECTRONICS GROUP S | | D | 2 | 1FE | 1,382,595 | 92.6540 | 1,389,821 | 1,500,000 | 1,383,930 | 0 | 1,335 | 0 | 0 | 3.125 | 4.200 | FA | 17,708 | 0 | 11/15/2018 | 08/15/2027 |
| 902674-XF-2 | UBS AG LONDON | | D | 2 | 1FE | 2,998,020 | 98.3750 | 2,951,250 | 3,000,000 | 2,999,036 | 0 | 654 | 0 | 0 | 2.200 | 2.220 | JD | 4,217 | 66,000 | 06/01/2017 | 06/08/2020 |
| 90320M-AA-3 | UPCB FINANCE IV LTD, MW@50 | | D | 2 | 3FE | 3,110,570 | 93.5120 | 2,858,662 | 3,057,000 | 3,094,483 | 0 | (8,182) | 0 | 0 | 5.375 | 5.030 | JJ | 75,767 | 164,314 | 04/19/2017 | 01/15/2025 |
| 90351D-AH-0 | UBS GROUP FUNDING | | D | | 1FE | 2,951,280 | 96.7880 | 2,903,640 | 3,000,000 | 2,967,992 | 0 | 9,764 | 0 | 0 | 2.650 | 3.010 | FA | 33,125 | 79,500 | 04/06/2017 | 02/01/2022 |
| 90352J-AE-3 | UBS GROUP FUNDING SWITZE | | D | 2 | 1FE | 4,997,760 | 96.1790 | 4,808,950 | 5,000,000 | 4,998,241 | 0 | 351 | 0 | 0 | 2.859 | 2.860 | FA | 54,003 | 142,950 | 08/08/2017 | 08/15/2023 |
| 91311Q-AE-5 | UNITED UTILITIES, M/W BOND | | D | 1 | 2FE | 980,649 | 100.1390 | 1,011,404 | 1,010,000 | 1,009,738 | 0 | 3,085 | 0 | 0 | 5.375 | 5.690 | FA | 22,620 | 54,288 | 02/21/2006 | 02/01/2019 |
| 92857W-AV-2 | VODAFONE GROUP PLC,M/W SR UNSECURED | | D | 1 | 2FE | 3,971,520 | 102.3420 | 4,093,680 | 4,000,000 | 3,992,592 | 0 | 3,126 | 0 | 0 | 4.375 | 4.460 | MS | 51,042 | 175,000 | 03/09/2011 | 03/16/2021 |
| 92857W-BC-3 | VODAFONE GROUP PLC, SR UNSECURED | | D | 1 | 2FE | 2,991,590 | 96.2750 | 2,888,250 | 3,000,000 | 2,996,220 | 0 | 847 | 0 | 0 | 2.950 | 2.980 | FA | 32,450 | 88,500 | 02/11/2013 | 02/19/2023 |
| 92857W-BJ-8 | VODAFONE GROUP PLC | | D | | 2FE | 3,968,400 | 98.7890 | 3,951,560 | 4,000,000 | 3,970,705 | 0 | 2,305 | 0 | 0 | 4.125 | 4.250 | MN | 14,208 | 82,500 | 05/30/2018 | 05/30/2025 |
| 961214-CS-0 | WESTPAC BANKING CORP | | D | | 1FE | 8,115,500 | 98.7240 | 7,897,920 | 8,000,000 | 8,055,699 | 0 | (28,580) | 0 | 0 | 2.600 | 2.220 | MN | 21,956 | 208,000 | 11/08/2016 | 11/23/2020 |
| 961214-CX-9 | WESTPAC BANKING CORP | | D | | 1FE | 3,923,720 | 92.9400 | 3,717,600 | 4,000,000 | 3,932,537 | 0 | 8,060 | 0 | 0 | 2.850 | 3.100 | MN | 15,200 | 114,000 | 11/22/2017 | 05/13/2026 |
| 961214-DS-9 | WESTPAC BANKING CORP | | D | | 1FE | 2,996,970 | 97.0390 | 2,911,170 | 3,000,000 | 2,997,609 | 0 | 603 | 0 | 0 | 2.750 | 2.770 | JJ | 38,958 | 48,125 | 12/04/2017 | 01/11/2023 |
| G03690-AW-6 | ANGLIAN WATER SERVICES FINANCIAL PLC | | D | | 1FE | 2,000,000 | 96.1640 | 1,923,291 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.290 | 3.290 | AO | 11,698 | 65,800 | 04/27/2016 | 04/27/2026 |
| Q1297#-AL-2 | CSL FINANCE PTY LTD | | D | | 1 | 10,000,000 | 94.0630 | 9,406,325 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 3.470 | 3.470 | AO | 83,858 | 347,000 | 10/04/2017 | 10/04/2032 |
| Q2308#-AA-1 | CHARTER HALL INVT MGMT LTD | | D | | 2FE | 1,000,000 | 95.8360 | 958,368 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.940 | 3.940 | MN | 4,159 | 39,400 | 05/23/2017 | 05/23/2027 |
| Q2308#-AC-7 | CHARTER HALL INVT MGMT LTD | | D | | 2FE | 1,000,000 | 95.4050 | 954,052 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.040 | 4.040 | MN | 4,264 | 40,400 | 05/23/2017 | 05/23/2029 |
| Q3629#-AL-7 | SA POWER NETWORKS | | D | | 1 | 2,000,000 | 93.0960 | 1,861,922 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.060 | 3.060 | FA | 23,970 | 61,200 | 08/10/2016 | 08/10/2026 |
| Q3629#-AM-5 | SA POWER NETWORKS | | D | | 1 | 2,000,000 | 91.9100 | 1,838,207 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.160 | 3.160 | FA | 24,753 | 63,200 | 08/10/2016 | 08/10/2028 |
| Q6235#-AN-2 | MIRVAC GROUP FIN LTD | | D | | 2 | 5,000,000 | 92.8030 | 4,640,162 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.630 | 3.630 | MS | 51,929 | 181,500 | 09/19/2016 | 09/18/2028 |
| Q65180-AA-0 | NSW NETWORK TRANSGRID | | D | | 2 | 2,000,000 | 92.5640 | 1,851,288 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.080 | 3.080 | MS | 17,967 | 61,600 | 09/15/2016 | 09/16/2026 |
| Q9326*-AA-8 | UNIVERSITY OF NEW SOUTH WALES | | D | | 1PL | 1,000,000 | 92.1570 | 921,575 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.970 | 3.970 | MN | 6,506 | 39,700 | 11/02/2017 | 11/02/2047 |
| Q9396#-AK-7 | VICTORIA POWER NEWTORKS | | D | | 1 | 2,000,000 | 90.9480 | 1,818,963 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.760 | 2.760 | AO | 12,113 | 55,200 | 10/12/2016 | 10/12/2026 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 7,147,585,755 | XXX | 7,034,017,196 | 7,060,254,647 | 7,085,699,266 | 0 | (10,937,781) | 709,460 | 0 | XXX | XXX | XXX | 72,450,447 | 250,068,396 | XXX | XXX |
| 00105H-DZ-6 | AFC 1999-2 1A | | | 4 | 2FM | 568,205 | 86.5720 | 535,409 | 618,455 | 569,700 | 0 | 7,203 | 0 | 0 | 3.316 | 6.680 | MON | 399 | 12,296 | 05/14/2018 | 06/25/2029 |
| 00442V-AE-7 | ACE 2006-ASP3 A2D | | | 4 | 1FM | 3,840,000 | 97.0720 | 4,659,456 | 4,800,000 | 4,188,446 | 0 | 162,470 | 0 | 0 | 2.746 | 7.150 | MON | 2,538 | 107,061 | 10/11/2016 | 06/25/2036 |
| 00764M-HE-0 | AABST 2005-5 M1 | | | 4 | 1FM | 966,000 | 97.2300 | 1,361,233 | 1,400,000 | 1,086,115 | 0 | 48,937 | 0 | 0 | 2.936 | 9.230 | MON | 860 | 33,925 | 04/04/2016 | 12/25/2035 |
| 02146T-AB-3 | CWALT 2006-24CB A2 | | | 4 | 4FM | 935,680 | 84.3980 | 839,478 | 994,665 | 870,193 | 0 | (5,558) | 0 | 0 | 6.000 | 7.700 | MON | 4,973 | 59,680 | 10/05/2016 | 06/25/2036 |
| 02146Y-AC-0 | COUNTRYWIDE ALTERNATIVE LOAN TRUST | | | 4 | 1FM | 668,477 | 76.4310 | 710,434 | 929,505 | 694,919 | 0 | 26,159 | 0 | 0 | 2.680 | 6.330 | MON | 830 | 20,287 | 02/16/2016 | 09/20/2046 |
| 026930-AA-5 | AHMA 2007-2 A1 | | | 4 | 1FM | 3,041,068 | 91.5210 | 3,064,802 | 3,348,733 | 3,046,829 | 0 | 48,277 | 0 | 0 | 2.631 | 4.520 | MON | 1,696 | 70,787 | 07/06/2017 | 03/25/2047 |
| 04541G-QZ-8 | ABSHE 2005-HE3 M6 | | | 4 | 1FM | 1,733,625 | 82.3500 | 1,655,237 | 2,010,000 | 1,777,307 | 0 | 33,682 | 0 | 0 | 3.586 | 6.110 | MON | 1,391 | 51,663 | 10/16/2017 | 04/25/2035 |
| 045427-AD-3 | CWL 2006-8 2A4 | | | 4 | 1FM | 3,468,649 | 94.4900 | 4,469,187 | 4,729,756 | 3,777,405 | 0 | 143,148 | 0 | 0 | 2.756 | 7.400 | MON | 2,535 | 105,974 | 07/26/2016 | 01/25/2046 |
| 04542B-PF-3 | ABFC 2005-WMC1 M3 | | | 4 | 1FM | 2,677,938 | 97.4420 | 2,728,396 | 2,800,000 | 2,726,253 | 0 | 33,102 | 0 | 0 | 3.241 | 4.520 | MON | 1,750 | 76,505 | 07/06/2017 | 06/25/2035 |
| 04544G-AH-2 | ABSHE 2006-HE4 M1 | | | 4 | 2FM | 3,689,283 | 81.6490 | 3,585,806 | 4,391,705 | 3,698,164 | 0 | 8,881 | 0 | 0 | 2.816 | 3.440 | MON | 2,405 | 81,914 | 04/17/2018 | 05/25/2036 |
| 05530V-AB-5 | BCAP 2007-AA3 1A1B | | | 4 | 1FM | 1,698,801 | 97.0610 | 1,699,871 | 1,751,342 | 1,711,875 | 0 | 19,640 | 0 | 0 | 2.646 | 4.090 | MON | 901 | 32,168 | 03/01/2018 | 04/25/2037 |
| 05950P-AU-7 | BAFC 2006-H 6A1 | | | 4 | 1FM | 2,461,824 | 88.4540 | 2,511,570 | 2,839,392 | 2,461,824 | 0 | 47,971 | 0 | 0 | 2.660 | 5.770 | MON | 2,518 | 55,467 | 03/29/2018 | 12/20/2055 |
| 05952D-AB-4 | BAFC 2007-A 2A1 | | | 4 | 1FM | 3,933,608 | 95.4210 | 3,877,107 | 4,063,120 | 3,957,358 | 0 | 45,793 | 0 | 0 | 2.630 | 4.170 | MON | 3,562 | 86,618 | 10/19/2017 | 02/20/2047 |
| 05968K-AG-9 | BAFC 2014-R2 2A2 | | | 4 | 1FM | 4,098,925 | 86.4780 | 4,121,528 | 4,765,942 | 4,157,225 | 0 | 58,300 | 0 | 0 | 2.716 | 5.250 | MON | 2,132 | 100,721 | 02/13/2018 | 05/26/2037 |
| 07386H-YH-8 | BALTA 2005-9 26A1 | | | 5 | 4FM | 1,040,933 | 80.3530 | 911,424 | 1,134,267 | 1,026,527 | 0 | 44,170 | 0 | 0 | 3.956 | 5.870 | MON | 3,740 | 37,691 | 09/12/2017 | 11/25/2035 |
| 07387U-EM-9 | BSABS 2006-HE2 M1 | | | 4 | 1FM | 2,981,719 | 99.2410 | 2,977,232 | 3,000,000 | 3,000,000 | 0 | 13,821 | 0 | 0 | 2.906 | 3.620 | MON | 1,695 | 73,797 | 10/24/2017 | 02/25/2036 |
| 126670-JD-1 | CWL 2005-IM3 A3 | | | 4 | 1FM | 1,328,100 | 91.1360 | 1,296,869 | 1,423,000 | 1,197,714 | 0 | 22,551 | 0 | 0 | 3.006 | 10.430 | MON | 832 | 35,490 | 07/22/2016 | 03/25/2036 |
| 12667H-AD-3 | CWL 2006-20 2A3 | | | 4 | 1FM | 553,069 | 95.7840 | 587,697 | 613,562 | 560,194 | 0 | 18,043 | 0 | 0 | 2.656 | 7.900 | MON | 317 | 12,905 | 07/20/2016 | 04/25/2047 |
| 12668B-EG-4 | CWALT 2005-85CB 2A2 | | | 4 | 3FM | 366,379 | 91.3320 | 333,700 | 365,368 | 339,494 | 0 | (3,415) | 0 | 0 | 5.500 | 6.690 | MON | 1,675 | 20,095 | 10/11/2016 | 02/25/2036 |
| 14727Q-AA-3 | CFMT 2018-RM2 A | | | 5 | 1FE | 392,283 | 100.5210 | 396,176 | 394,122 | 392,299 | 0 | 33 | 0 | 0 | 4.000 | 4.150 | MON | 307 | 2,014 | 11/02/2018 | 10/25/2068 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 16165Y-AB-8 | CFLX 2007-M1 1A2 | | | 4 | 1FM | 702,260 | 103.0550 | 863,747 | 838,136 | 696,491 | 0 | 39,053 | 0 | 0 | 2.736 | 14.480 | MON | 446 | 18,163 | 06/14/2016 | 08/25/2037 |
| 17307G-4K-1 | CMLTI 2006-WF1 A2E | | | 4 | 1FM | 1,807,805 | 66.0250 | 1,791,529 | 2,713,403 | 1,807,805 | 0 | 0 | 0 | 0 | 4.954 | 5.410 | MON | 11,204 | 0 | 12/03/2018 | 03/25/2036 |
| 23243A-AD-8 | CWALT 2006-OA12 A2 | | | 4 | 1FM | 719,197 | 77.2890 | 834,016 | 1,079,086 | 700,401 | 0 | 25,020 | 0 | 0 | 2.680 | 10.290 | MON | 964 | 23,552 | 06/30/2016 | 09/20/2046 |
| 25150W-AA-2 | DEUTSCHE ALT - A SECURITIES INC MORTGAGE | | | 4 | 1FM | 652,288 | 95.6780 | 796,299 | 832,265 | 660,902 | 0 | 29,985 | 0 | 0 | 2.646 | 7.570 | MON | 424 | 17,719 | 02/16/2016 | 07/25/2047 |
| 25151T-AC-4 | DEUTSCHE ALT- A | | | 4 | 1FM | 3,522,754 | 66.7160 | 3,324,832 | 4,983,560 | 3,522,754 | 0 | 165,267 | 0 | 0 | 2.666 | 6.390 | MON | 2,557 | 60,006 | 10/26/2017 | 03/25/2037 |
| 25151X-AA-9 | DBALT 2007-OA4 1A1A | | | 4 | 1FM | 1,148,913 | 94.4500 | 1,148,310 | 1,215,781 | 1,156,723 | 0 | 16,675 | 0 | 0 | 2.696 | 4.460 | MON | 637 | 21,131 | 04/17/2018 | 08/25/2047 |
| 32027G-AE-6 | FFML 2006-FF12 A5 | | | 4 | 1FM | 4,351,323 | 89.8800 | 4,404,137 | 4,900,000 | 4,483,668 | 0 | 73,491 | 0 | 0 | 2.816 | 4.740 | MON | 2,683 | 112,769 | 07/20/2017 | 09/25/2036 |
| 3622MH-AB-2 | GSAMP 2007-FM2 A2A | | | 4 | 1FM | 941,468 | 66.2670 | 1,044,158 | 1,575,679 | 941,468 | 0 | 39,186 | 0 | 0 | 2.566 | 8.970 | MON | 778 | 32,269 | 11/14/2016 | 01/25/2037 |
| 362341-XG-9 | GSR 2005-AR7 6A1 | | | 5 | 1FM | 489,065 | 100.9670 | 501,318 | 496,513 | 496,624 | 0 | 0 | 0 | 0 | 4.464 | 4.710 | MON | 1,847 | 19,384 | 10/11/2016 | 11/25/2035 |
| 362437-AD-7 | GSAMP 2006-HE5 A2C | | | 4 | 1FM | 1,523,995 | 96.8410 | 1,596,610 | 1,648,676 | 1,545,393 | 0 | 39,869 | 0 | 0 | 2.656 | 6.430 | MON | 843 | 35,268 | 01/06/2017 | 08/25/2036 |
| 36245D-AD-2 | GSAMP 2006-FM2 A2C | | | 4 | 3FM | 3,665,297 | 47.9080 | 3,547,599 | 7,405,011 | 3,665,297 | 0 | 132,903 | 0 | 0 | 2.656 | 10.870 | MON | 3,825 | 141,709 | 08/09/2017 | 09/25/2036 |
| 36298X-AA-0 | GSMPS 2006-RP2 1AF1 | | | 4 | 1FM | 3,380,644 | 84.4180 | 3,372,388 | 3,994,852 | 3,389,033 | 0 | 21,870 | 0 | 0 | 2.906 | 3.950 | MON | 1,935 | 45,120 | 06/01/2018 | 04/25/2036 |
| 41162D-AF-6 | HVMLT 2006-12 2A2A | | | 4 | 1FM | 1,088,289 | 96.6680 | 1,115,480 | 1,153,918 | 1,097,974 | 0 | 14,784 | 0 | 0 | 2.659 | 4.480 | MON | 1,108 | 24,938 | 06/27/2017 | 01/19/2038 |
| 45254T-QV-9 | IMSA 2004-4 M4 | | | 4 | 1FM | 2,171,250 | 97.5400 | 2,194,660 | 2,250,000 | 2,187,194 | 0 | 15,944 | 0 | 0 | 3.931 | 4.670 | MON | 1,708 | 48,897 | 05/10/2018 | 02/25/2035 |
| 45257B-AD-2 | IMSA 2006-4 A2C | | | 4 | 1FM | 1,811,674 | 81.2200 | 1,957,671 | 2,410,318 | 1,869,646 | 0 | 15,424 | 0 | 0 | 2.766 | 5.420 | MON | 1,296 | 54,250 | 07/17/2017 | 01/25/2037 |
| 456610-AA-2 | INDYMAC INDX MORTGAGE LOAN TRUST | | | 4 | 1FM | 571,198 | 91.2050 | 663,121 | 727,062 | 571,666 | 0 | 24,702 | 0 | 0 | 2.626 | 9.330 | MON | 371 | 15,332 | 03/16/2016 | 07/25/2036 |
| 45670L-AA-5 | IMSC 2007-HOA1 A11 | | | 4 | 1FM | 462,477 | 84.5390 | 597,763 | 707,085 | 463,041 | 0 | 39,850 | 0 | 0 | 2.686 | 9.440 | MON | 369 | 15,341 | 03/23/2016 | 07/25/2047 |
| 466275-AA-2 | JPALT 2007-S1 A1 | | | 4 | 1FM | 3,822,588 | 97.7530 | 3,816,614 | 3,904,335 | 3,862,579 | 0 | 45,223 | 0 | 0 | 2.786 | 3.780 | MON | 2,115 | 88,430 | 10/19/2017 | 04/25/2047 |
| 525245-AU-0 | LXS 2007-3 4BA1 | | | 4 | 1FM | 3,399,730 | 79.5490 | 3,378,614 | 4,247,173 | 3,503,783 | 0 | 25,996 | 0 | 0 | 2.816 | 4.190 | MON | 1,994 | 12,738 | 04/19/2018 | 03/25/2037 |
| 57643L-LE-4 | MABS 2005-AB1 A5B | | | 5 | 1FM | 2,114,003 | 54.9530 | 2,057,166 | 3,743,500 | 2,138,834 | 0 | 24,831 | 0 | 0 | 5.750 | 7.930 | MON | 17,938 | 97,075 | 04/25/2018 | 11/25/2035 |
| 61744C-XM-3 | MSAC 2006-WMC1 A2C | | | 4 | 1FM | 1,910,148 | 98.6060 | 2,059,209 | 2,088,307 | 1,943,055 | 0 | 48,159 | 0 | 0 | 2.816 | 6.830 | MON | 1,150 | 50,236 | 11/22/2016 | 12/25/2035 |
| 61748J-AA-5 | MORGAN STANLEY MORTGAGE | | | 4 | 1FM | 1,832,598 | 48.1160 | 1,716,377 | 3,567,100 | 1,832,598 | 0 | 127,475 | 0 | 0 | 2.676 | 8.990 | MON | 1,837 | 55,820 | 10/26/2017 | 08/25/2036 |
| 61750M-AD-7 | MSAC 2006-HE7 A2B | | | 4 | 1FM | 767,069 | 58.1080 | 839,025 | 1,443,895 | 767,069 | 0 | 39,290 | 0 | 0 | 2.606 | 5.700 | MON | 732 | 29,605 | 08/01/2016 | 09/25/2036 |
| 669971-AC-7 | NHEL 2007-1 A2B | | | 4 | 1FM | 857,665 | 45.9120 | 801,584 | 1,745,882 | 857,665 | 0 | 54,329 | 0 | 0 | 2.656 | 3.470 | MON | 902 | 36,701 | 06/29/2016 | 03/25/2037 |
| 68403F-AD-8 | OOMLT 2007-4 2A3 | | | 4 | 1FM | 829,394 | 67.1140 | 995,670 | 1,483,544 | 829,394 | 0 | 32,204 | 0 | 0 | 2.746 | 11.560 | MON | 1,721 | 33,091 | 03/15/2016 | 04/25/2037 |
| 71085P-DG-5 | PCHLT 2005-4 M1 | | | 4 | 1FM | 1,612,209 | 53.3590 | 1,609,851 | 3,017,000 | 1,669,393 | 0 | 57,184 | 0 | 0 | 3.151 | 6.420 | MON | 1,833 | 15,308 | 04/16/2018 | 12/25/2035 |
| 749220-AA-0 | RALI 2006-QA8 A1 | | | 4 | 1FM | 1,331,018 | 93.0200 | 1,418,034 | 1,524,430 | 1,350,536 | 0 | 40,143 | 0 | 0 | 2.696 | 5.580 | MON | 799 | 33,228 | 09/19/2016 | 09/25/2036 |
| 75115A-AC-5 | RESIDENTIAL ACCREDIT LOANS, INC. | | | 4 | 1FM | 1,890,959 | 90.5170 | 1,987,870 | 2,196,124 | 1,680,922 | 0 | (91,250) | 0 | 0 | 6.000 | 8.360 | MON | 10,981 | 131,767 | 02/25/2016 | 08/25/2036 |
| 75971F-AE-3 | RAMC 2007-3 AF2 | | | 5 | 1FM | 2,499,323 | 59.0130 | 2,494,608 | 4,227,184 | 2,499,323 | 0 | 85,704 | 0 | 0 | 6.998 | 5.270 | MON | 24,652 | 170,123 | 08/12/2016 | 09/25/2037 |
| 759950-FA-1 | RAMC 2005-1 AV3 | | | 4 | 1FM | 2,927,914 | 95.9320 | 2,912,580 | 3,036,075 | 2,943,926 | 0 | 23,255 | 0 | 0 | 2.836 | 4.160 | MON | 1,658 | 50,446 | 05/08/2018 | 05/25/2035 |
| 81375H-AC-3 | SABR 2006-NC1 A3 | | | 4 | 1FM | 2,252,477 | 92.2940 | 2,306,706 | 2,499,281 | 2,283,500 | 0 | 43,081 | 0 | 0 | 2.776 | 5.320 | MON | 1,355 | 61,658 | 06/22/2017 | 03/25/2036 |
| 813765-AC-8 | SABR 2006-FR3 A3 | | | 4 | 1FM | 3,408,077 | 63.7600 | 3,492,595 | 5,477,666 | 3,408,077 | 0 | 55,550 | 0 | 0 | 2.756 | 8.680 | MON | 2,936 | 99,605 | 05/10/2018 | 08/25/2046 |
| 86358E-E6-9 | SAIL 2006-2 A3 | | | 4 | 1FM | 2,713,989 | 99.2110 | 2,751,054 | 2,772,913 | 2,735,596 | 0 | 17,713 | 0 | 0 | 2.866 | 3.430 | MON | 1,531 | 62,620 | 06/19/2017 | 04/25/2036 |
| 86359D-VD-6 | STRUCTURED ASSET SECURITIES CORP | | | 4 | 1FM | 2,542,000 | 79.3300 | 2,459,259 | 3,100,000 | 2,572,184 | 0 | 30,184 | 0 | 0 | 2.866 | 5.080 | MON | 1,728 | 77,723 | 01/08/2018 | 11/25/2035 |
| 86359L-TD-1 | SAMI 2006-AR1 2A1 | | | 4 | 2FM | 1,680,847 | 96.9450 | 1,704,061 | 1,757,749 | 1,707,400 | 0 | 41,627 | 0 | 0 | 2.736 | 4.890 | MON | 926 | 39,027 | 11/01/2017 | 02/25/2036 |
| 92925G-AA-1 | WAMU 2006-AR16 1A1 | | | 5 | 1FM | 1,107,512 | 94.4120 | 1,055,889 | 1,118,375 | 1,039,345 | 0 | 7,801 | 0 | 0 | 3.676 | 5.490 | MON | 3,426 | 35,045 | 02/21/2017 | 12/25/2036 |
| 92927X-AH-7 | WAMU 2007-HY6 3A2 | | | 5 | 3FM | 2,238,215 | 87.3670 | 2,013,520 | 2,304,652 | 2,232,150 | 0 | 77,908 | 0 | 0 | 3.655 | 3.610 | MON | 7,020 | 79,468 | 09/14/2017 | 06/25/2037 |
| 933638-AD-0 | WAMU 2006-AR19 2A | | | 4 | 1FM | 1,775,257 | 97.7450 | 1,779,731 | 1,820,774 | 1,796,466 | 0 | 24,658 | 0 | 0 | 2.329 | 4.080 | MON | 3,534 | 26,394 | 04/20/2018 | 01/25/2047 |
| 93363R-AA-4 | WAMU 2006-AR13 1A | | | 4 | 1FM | 804,056 | 93.8410 | 806,829 | 859,781 | 738,242 | 0 | 9,815 | 0 | 0 | 3.037 | 5.580 | MON | 2,176 | 20,675 | 02/21/2017 | 10/25/2046 |
| 94984L-AA-4 | WFMBS 2006-AR17 A1 | | | 5 | 1FM | 319,677 | 100.6430 | 303,909 | 301,968 | 286,940 | 0 | 5,737 | 0 | 0 | 4.748 | 7.640 | MON | 1,195 | 12,162 | 11/21/2016 | 10/25/2036 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 114,091,188 | XXX | 116,837,005 | 143,541,987 | 115,174,898 | 0 | 2,293,848 | 0 | 0 | XXX | XXX | XXX | 164,190 | 3,081,851 | XXX | XXX |
| 04410C-AL-3 | AHT1 2018-KEYS D | | | 4 | 2FE | 5,000,000 | 99.0150 | 4,950,780 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.205 | 5.950 | MON | 12,290 | 103,996 | 06/22/2018 | 05/15/2035 |
| 04410R-AG-1 | AHT1 2018-ASHF B | | | 4 | 1FM | 4,000,000 | 99.1450 | 3,965,829 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.705 | 4.330 | MON | 6,999 | 80,228 | 04/27/2018 | 04/15/2035 |
| 04410R-AL-0 | AHT1 2018-ASHF D | | | 4 | 2FE | 4,000,000 | 98.7590 | 3,950,360 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.555 | 5.250 | MON | 8,098 | 100,439 | 04/27/2018 | 04/15/2035 |
| 04965K-AN-0 | AHPT 2018-ATRM D | | | 4 | 1FM | 4,608,000 | 99.0530 | 4,564,394 | 4,608,000 | 4,608,000 | 0 | 0 | 0 | 0 | 4.755 | 5.470 | MON | 10,347 | 102,204 | 06/11/2018 | 06/15/2035 |
| 05490T-AE-2 | BBCCR 2015-GTP C | | | 5 | 1FM | 2,545,898 | 100.9460 | 2,523,667 | 2,500,000 | 2,545,671 | 0 | (228) | 0 | 0 | 4.547 | 4.380 | MON | 7,895 | 48,321 | 07/19/2018 | 08/10/2033 |
| 05523G-AA-9 | BAMLL 2016-ISQ A | | | 4 | 1FM | 1,029,918 | 95.0070 | 950,074 | 1,000,000 | 1,024,160 | 0 | (2,158) | 0 | 0 | 2.848 | 2.560 | MON | 2,373 | 28,480 | 07/27/2016 | 08/15/2034 |
| 05525M-AA-4 | BAMLL 2014-520M A | | | 5 | 1FM | 778,570 | 100.2190 | 666,460 | 665,000 | 770,889 | 0 | (3,752) | 0 | 0 | 4.184 | 2.990 | MON | 1,546 | 28,219 | 08/18/2016 | 08/15/2046 |
| 05526Q-AU-0 | BAMLL 2015-200P XB | | | 6 | 1FE | 331,914 | 0.8100 | 234,906 | 0 | 240,643 | 0 | (34,056) | 0 | 0 | 0.105 | 3.950 | MON | 2,557 | 45,165 | 04/07/2016 | 04/14/2033 |
| 05526W-AA-1 | BAMLL 2015-HAUL A1 | | | 4 | 1FM | 729,409 | 100.0800 | 691,656 | 691,102 | 725,622 | 0 | (6,215) | 0 | 0 | 3.418 | 1.830 | MON | 1,968 | 23,622 | 08/11/2016 | 07/05/2043 |
| 05526W-AC-7 | BAMLL 2015-HAUL A2 | | | 4 | 1FM | 1,218,938 | 103.5800 | 1,139,388 | 1,100,000 | 1,198,188 | 0 | (9,511) | 0 | 0 | 4.030 | 2.890 | MON | 3,694 | 44,330 | 09/26/2016 | 07/05/2043 |
| 05526W-AE-3 | BAMLL 2015-HAUL XA | | | 6 | 1FE | 607,439 | 5.2340 | 492,104 | 0 | 437,037 | 0 | (78,878) | 0 | 0 | 1.097 | 7.560 | MON | 8,610 | 110,513 | 10/24/2016 | 07/05/2043 |
| 05547H-AC-5 | BBCMS 2015-SRCH A2 | | | 4 | 1FM | 1,818,742 | 101.4930 | 1,623,898 | 1,600,000 | 1,786,382 | 0 | (16,065) | 0 | 0 | 4.197 | 2.710 | MON | 4,663 | 67,152 | 09/22/2016 | 08/10/2035 |
| 05547H-AL-5 | BBCMS 2015-SRCH C | | | 4 | 1FM | 8,321,250 | 99.2630 | 7,941,088 | 8,000,000 | 8,321,250 | 0 | 0 | 0 | 0 | 4.798 | 4.300 | MON | 26,656 | 95,960 | 10/26/2018 | 08/10/2035 |
| 05549R-AG-2 | BBCMS 2018-CBM D | | | 4 | 2FE | 4,986,885 | 98.1180 | 4,905,918 | 5,000,000 | 4,990,101 | 0 | 3,217 | 0 | 0 | 4.846 | 5.670 | MON | 11,442 | 77,823 | 07/19/2018 | 07/15/2037 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05604F-AL-9 | BWAY 2013-1515 C | | | 4 | 1FM | 2,678,785 | 97.7390 | 2,707,382 | 2,770,000 | 2,688,100 | 0 | 9,315 | 0 | 0 | 3.446 | 4.060 | MON | 7,955 | 39,775 | 07/19/2018 | 03/10/2033 |
| 056059-AL-2 | BX 2018-IND D | | | 4 | 1FM | 7,988,080 | 98.9990 | 7,908,123 | 7,988,080 | 7,988,080 | 0 | 0 | 0 | 0 | 3.755 | 3.690 | MON | 14,165 | 35,926 | 10/22/2018 | 11/15/2035 |
| 05607D-AG-2 | BX 2017-SLCT B | | | 4 | 1FM | 10,418,211 | 98.9540 | 10,303,673 | 10,412,500 | 10,410,715 | 0 | (8,246) | 0 | 0 | 3.708 | 3.910 | MON | 15,858 | 165,559 | 11/28/2018 | 07/15/2034 |
| 06541X-AG-5 | BANK 2017-BNK7 XA | | | 6 | 1FE | 789,041 | 5.0970 | 748,337 | 0 | 732,990 | 0 | (56,051) | 0 | 0 | 0.816 | 4.670 | MON | 9,985 | 65,031 | 06/04/2018 | 09/15/2060 |
| 06541X-AJ-9 | BANK 2017-BNK7 AS | | | 4 | 1FM | 2,574,915 | 99.3170 | 2,482,942 | 2,500,000 | 2,568,582 | 0 | (6,333) | 0 | 0 | 3.748 | 3.430 | MON | 7,808 | 93,700 | 09/19/2017 | 09/15/2060 |
| 06650A-AH-0 | BANK 2017-BNK8 AS | | | 4 | 1FM | 2,059,947 | 99.7370 | 1,994,757 | 2,000,000 | 2,054,956 | 0 | (4,938) | 0 | 0 | 3.731 | 3.420 | MON | 6,218 | 74,620 | 10/27/2017 | 11/15/2050 |
| 07332V-BB-0 | BBCMS 2017-C1 ASB | | | 4 | 1FM | 2,059,888 | 101.1750 | 2,023,513 | 2,000,000 | 2,053,493 | 0 | (6,395) | 0 | 0 | 3.488 | 3.060 | MON | 5,813 | 69,760 | 02/16/2017 | 02/15/2050 |
| 07383F-WP-9 | BSCMS 2003-PWR2 J | | | 5 | 1FM | 1,076,367 | 99.7980 | 997,986 | 1,000,000 | 1,021,816 | 0 | (25,290) | 0 | 0 | 5.300 | 2.730 | MON | 4,417 | 53,000 | 10/25/2016 | 05/11/2039 |
| 07383F-Y4-4 | BSCMS 2004-PWR6 E | | | 5 | 1FM | 41,600 | 100.4250 | 40,170 | 40,000 | 40,329 | 0 | (558) | 0 | 0 | 5.406 | 4.030 | MON | 180 | 2,162 | 09/19/2016 | 11/11/2041 |
| 10482T-AL-6 | BHR 2018-PRME D | | | 4 | 1FM | 5,000,000 | 98.4420 | 4,922,110 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.255 | 4.930 | MON | 10,047 | 105,321 | 05/22/2018 | 06/15/2035 |
| 12433P-AE-6 | BX 2017-APPL A | | | 4 | 1FM | 6,034,776 | 99.5000 | 6,053,815 | 6,084,210 | 6,036,896 | 0 | 2,120 | 0 | 0 | 3.335 | 3.910 | MON | 9,582 | 0 | 12/13/2018 | 07/15/2034 |
| 12433W-AC-5 | BX 2018-EXCL B | | | 4 | 1FM | 3,977,199 | 98.8630 | 3,954,542 | 4,000,000 | 3,978,372 | 0 | 1,173 | 0 | 0 | 3.780 | 3.560 | MON | 7,140 | 24,524 | 10/02/2018 | 09/15/2020 |
| 125039-AH-0 | CD 2017-CD6 AM | | | 5 | 1FM | 2,744,786 | 98.8820 | 2,635,218 | 2,665,000 | 2,738,144 | 0 | (6,430) | 0 | 0 | 3.709 | 3.340 | MON | 8,237 | 98,845 | 11/13/2017 | 11/13/2050 |
| 12515G-AE-7 | CD 2017-CD3 AAB | | | 4 | 1FM | 1,029,948 | 101.1190 | 1,011,197 | 1,000,000 | 1,024,630 | 0 | (3,738) | 0 | 0 | 3.453 | 3.050 | MON | 2,878 | 34,530 | 01/27/2017 | 02/10/2050 |
| 12515H-BB-0 | CD 2017-CD5 AS | | | 5 | 1FM | 2,059,905 | 99.1840 | 1,983,681 | 2,000,000 | 2,054,744 | 0 | (5,161) | 0 | 0 | 3.684 | 3.360 | MON | 6,140 | 73,680 | 07/24/2017 | 08/15/2050 |
| 12527E-AH-1 | CFCRE 2011-C1 C | | | 5 | 1FM | 479,375 | 103.8180 | 519,091 | 500,000 | 490,711 | 0 | 5,420 | 0 | 0 | 6.069 | 7.590 | MON | 2,529 | 30,764 | 01/11/2017 | 04/15/2044 |
| 12532A-BD-0 | CFCRE 2016-C6 XA | | | 6 | 1FE | 482,414 | 7.0700 | 388,264 | 0 | 376,710 | 0 | (49,714) | 0 | 0 | 1.185 | 4.710 | MON | 5,433 | 68,929 | 11/03/2016 | 11/10/2049 |
| 12532B-AB-3 | CFCRE 2016-C7 ASB | | | 4 | 1FM | 2,059,994 | 101.5140 | 2,030,297 | 2,000,000 | 2,047,139 | 0 | (5,577) | 0 | 0 | 3.643 | 3.240 | MON | 6,073 | 72,872 | 12/09/2016 | 12/10/2054 |
| 125333-AA-2 | CGCMT 2017-MDRA A | | | 4 | 1FM | 2,059,920 | 100.0240 | 2,000,484 | 2,000,000 | 2,048,049 | 0 | (11,872) | 0 | 0 | 3.656 | 2.970 | MON | 6,093 | 73,120 | 07/24/2017 | 07/10/2022 |
| 12533A-AA-6 | CGGS 2018-WSS A | | | 4 | 1FM | 983,750 | 98.5470 | 985,475 | 1,000,000 | 984,964 | 0 | 1,214 | 0 | 0 | 3.355 | 4.280 | MON | 1,584 | 0 | 12/20/2018 | 02/15/2037 |
| 12533A-AJ-7 | CGGS 2018-WSS C | | | 4 | 1FM | 3,000,000 | 98.0780 | 2,942,350 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.805 | 4.440 | MON | 5,391 | 76,847 | 03/09/2018 | 02/15/2037 |
| 12591Q-AS-1 | COMM 2014-UBS4 XA | | | 6 | 1FE | 576,338 | 4.3610 | 409,082 | 0 | 394,076 | 0 | (95,278) | 0 | 0 | 1.177 | 5.550 | MON | 9,207 | 118,434 | 10/27/2017 | 08/10/2047 |
| 12592G-BF-9 | COMM 2014-CR19 AM | | | 4 | 1FM | 1,079,766 | 102.7610 | 1,027,613 | 1,000,000 | 1,060,530 | 0 | (8,274) | 0 | 0 | 4.080 | 3.000 | MON | 3,400 | 40,800 | 10/06/2016 | 08/10/2047 |
| 12592P-BH-5 | COMM 2014-UBS6 AM | | | 4 | 1FM | 1,081,563 | 100.6020 | 1,006,025 | 1,000,000 | 1,061,284 | 0 | (9,026) | 0 | 0 | 4.048 | 3.000 | MON | 3,373 | 40,480 | 09/20/2016 | 12/10/2047 |
| 12592T-AA-3 | COMM 2015-3BP A | | | 4 | 1FM | 2,999,063 | 98.6620 | 2,959,861 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.178 | 3.280 | MON | 7,945 | 95,340 | 02/21/2017 | 02/10/2035 |
| 12592X-BB-1 | COMM MORTGAGE TRUST | | | 4 | 1FM | 308,273 | 100.0490 | 300,149 | 300,000 | 305,224 | 0 | (927) | 0 | 0 | 3.144 | 2.740 | MON | 786 | 9,432 | 02/25/2016 | 03/10/2048 |
| 12593A-AZ-8 | COMM 2015-CR23 A3 | | | 4 | 1FM | 533,750 | 99.0760 | 495,384 | 500,000 | 524,916 | 0 | (3,705) | 0 | 0 | 3.230 | 2.390 | MON | 1,346 | 16,150 | 07/27/2016 | 05/10/2048 |
| 12593F-BC-7 | COMM 2015-LC21 A3 | | | 4 | 1FM | 1,084,023 | 99.9280 | 999,286 | 1,000,000 | 1,062,486 | 0 | (9,049) | 0 | 0 | 3.445 | 2.410 | MON | 2,871 | 34,450 | 07/28/2016 | 07/10/2048 |
| 12593G-AC-6 | COMM 2015-PC1 ASB | | | 4 | 1FM | 1,292,859 | 101.3790 | 1,216,554 | 1,200,000 | 1,258,709 | 0 | (13,179) | 0 | 0 | 3.608 | 2.310 | MON | 3,608 | 43,296 | 06/27/2016 | 07/10/2050 |
| 12593V-AA-7 | CSMC 2015-GLPA A | | | 4 | 1FM | 2,145,116 | 102.0890 | 1,970,136 | 1,929,821 | 2,095,421 | 0 | (25,599) | 0 | 0 | 3.881 | 2.520 | MON | 6,241 | 79,620 | 07/25/2016 | 11/15/2037 |
| 12594M-BD-9 | COMM MORTGAGE TRUST | | | 6 | 1FE | 484,326 | 7.8910 | 372,423 | 0 | 370,040 | 0 | (53,335) | 0 | 0 | 1.465 | 4.360 | MON | 5,768 | 72,414 | 10/12/2016 | 10/10/2049 |
| 12594P-AU-5 | CSMC 2016-NXSR A3 | | | 4 | 1FM | 2,019,998 | 99.1570 | 1,983,147 | 2,000,000 | 2,014,398 | 0 | (3,822) | 0 | 0 | 3.501 | 3.470 | MON | 5,836 | 70,028 | 12/14/2016 | 12/15/2049 |
| 12594P-AW-1 | CSMC 2016-NXSR ASB | | | 4 | 1FM | 1,029,996 | 100.8000 | 1,008,009 | 1,000,000 | 1,021,642 | 0 | (4,627) | 0 | 0 | 3.565 | 3.190 | MON | 2,971 | 35,653 | 12/14/2016 | 12/15/2049 |
| 12595F-AJ-1 | CSAIL 2017-CX9 AS | | | 4 | 1FM | 2,574,998 | 99.7200 | 2,493,007 | 2,500,000 | 2,568,564 | 0 | (6,433) | 0 | 0 | 3.699 | 3.380 | MON | 7,708 | 92,495 | 09/19/2017 | 09/15/2050 |
| 12595H-AC-2 | COMM MORTGAGE | | | 5 | 1FE | 3,029,778 | 98.0040 | 2,940,137 | 3,000,000 | 3,024,657 | 0 | (5,120) | 0 | 0 | 3.412 | 3.300 | MON | 8,532 | 103,819 | 10/20/2017 | 11/10/2034 |
| 12622D-AK-0 | COMM 2010-C1 D | | | 5 | 1FM | 2,165,547 | 102.0660 | 2,041,332 | 2,000,000 | 2,089,073 | 0 | (41,668) | 0 | 0 | 6.104 | 3.780 | MON | 10,211 | 123,774 | 01/19/2017 | 07/10/2046 |
| 12625C-AL-7 | COMM 2013-WWP C | | | 4 | 1FM | 1,038,125 | 102.6080 | 1,026,083 | 1,000,000 | 1,026,527 | 0 | (4,666) | 0 | 0 | 3.544 | 2.940 | MON | 2,954 | 35,442 | 08/22/2016 | 03/10/2031 |
| 126281-AY-0 | CSAIL 2015-C1 A3 | | | 4 | 1FM | 2,134,336 | 99.1130 | 1,982,262 | 2,000,000 | 2,097,903 | 0 | (15,419) | 0 | 0 | 3.236 | 2.370 | MON | 5,394 | 64,722 | 08/11/2016 | 04/15/2050 |
| 12634N-AX-6 | CSAIL 2015-C2 AS | | | 5 | 1FM | 1,058,281 | 101.1470 | 1,011,479 | 1,000,000 | 1,043,368 | 0 | (5,153) | 0 | 0 | 3.849 | 3.180 | MON | 3,208 | 38,490 | 04/01/2016 | 06/15/2057 |
| 12635F-AS-3 | CSAIL 2015-C3 A3 | | | 4 | 1FM | 643,500 | 99.7400 | 598,444 | 600,000 | 632,446 | 0 | (4,697) | 0 | 0 | 3.446 | 2.530 | MON | 1,723 | 20,679 | 08/25/2016 | 08/15/2048 |
| 12636L-AX-8 | CSAIL COMMERCIAL MORTGAGE TRUST | | | 4 | 1FM | 3,000,752 | 99.7890 | 2,893,887 | 2,900,000 | 2,973,016 | 0 | (8,407) | 0 | 0 | 3.488 | 3.150 | MON | 8,431 | 101,172 | 08/11/2016 | 11/15/2048 |
| 12636M-AF-5 | CSAIL 2016-C6 ASB | | | 4 | 1FM | 1,029,996 | 98.5320 | 985,327 | 1,000,000 | 1,020,675 | 0 | (3,375) | 0 | 0 | 2.959 | 2.560 | MON | 2,467 | 29,599 | 05/17/2016 | 01/15/2049 |
| 12637U-AX-7 | CSAIL 2016-C7 ASB | | | 4 | 1FM | 2,574,993 | 100.0620 | 2,501,568 | 2,500,000 | 2,553,975 | 0 | (11,347) | 0 | 0 | 3.314 | 2.870 | MON | 6,905 | 82,857 | 11/10/2016 | 11/15/2049 |
| 12770Q-AL-9 | CZR 2017-VICI D | | | 5 | 1FM | 3,046,851 | 100.2420 | 3,007,277 | 3,000,000 | 3,038,114 | 0 | (3,705) | 0 | 0 | 4.353 | 4.120 | MON | 10,885 | 132,433 | 11/09/2017 | 10/15/2034 |
| 14986D-AH-3 | CD 2006-CD3 AM | | | 4 | 1FM | 831,475 | 102.8890 | 849,631 | 825,772 | 831,167 | 0 | (1,421) | 0 | 0 | 5.648 | 5.650 | MON | 3,887 | 41,198 | 07/17/2018 | 10/15/2048 |
| 17290T-AA-7 | CGCMT 2015-SHP2 A | | | 4 | 1FM | 600,375 | 99.5520 | 597,314 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 3.587 | 2.730 | MON | 436 | 19,540 | 07/14/2016 | 07/15/2027 |
| 17290X-AU-4 | CGCMT 2016-GC37 AAB | | | 4 | 1FM | 1,029,957 | 99.2890 | 992,897 | 1,000,000 | 1,020,800 | 0 | (2,965) | 0 | 0 | 3.098 | 2.700 | MON | 2,582 | 30,980 | 04/13/2016 | 04/10/2049 |
| 17291C-BS-3 | CGCMT 2016-C2 AAB | | | 4 | 1FM | 1,846,778 | 97.7180 | 1,752,093 | 1,793,000 | 1,831,835 | 0 | (5,922) | 0 | 0 | 2.710 | 2.300 | MON | 4,049 | 48,590 | 08/11/2016 | 09/10/2049 |
| 17291E-AX-9 | CGCMT 2016-P6 AAB | | | 4 | 1FM | 2,059,957 | 101.3490 | 2,026,986 | 2,000,000 | 2,045,829 | 0 | (6,957) | 0 | 0 | 3.512 | 3.140 | MON | 5,853 | 70,240 | 12/06/2016 | 12/10/2049 |
| 17324T-AD-1 | CITIGROUP COMMERCIAL MORTGAGE TRUST | | | 4 | 1FM | 1,009,967 | 99.1090 | 991,092 | 1,000,000 | 1,008,001 | 0 | (471) | 0 | 0 | 3.349 | 3.300 | MON | 2,791 | 33,490 | 02/03/2016 | 02/10/2049 |
| 17324T-AF-6 | CITIGROUP COMMERCIAL MORTGAGE TRUST | | | 4 | 1FM | 1,029,987 | 100.4110 | 1,004,117 | 1,000,000 | 1,020,359 | 0 | (2,833) | 0 | 0 | 3.368 | 2.980 | MON | 2,807 | 33,680 | 02/03/2016 | 02/10/2049 |
| 17325G-AK-2 | CGCMT 2016-C3 XB | | | 6 | 1FE | 649,430 | 3.1940 | 513,062 | 0 | 527,483 | 0 | (60,327) | 0 | 0 | 0.464 | 4.120 | MON | 6,213 | 84,057 | 11/04/2016 | 11/15/2049 |
| 17326D-AF-9 | CGCMT 2017-P8 AS | | | 5 | 1FM | 5,149,696 | 100.5700 | 5,028,527 | 5,000,000 | 5,137,444 | 0 | (12,252) | 0 | 0 | 3.789 | 3.520 | MON | 15,788 | 189,450 | 09/18/2017 | 09/15/2050 |
| 17326F-AH-0 | CGCMT 2017-C4 AS | | | 4 | 1FM | 3,089,957 | 100.2700 | 3,008,120 | 3,000,000 | 3,082,357 | 0 | (7,600) | 0 | 0 | 3.764 | 3.440 | MON | 9,410 | 112,920 | 10/19/2017 | 10/12/2050 |
| 17326M-AA-0 | CGCMT 2018-TBR A | | | 4 | 1FM | 4,925,000 | 99.1750 | 4,958,784 | 5,000,000 | 4,928,164 | 0 | 3,164 | 0 | 0 | 3.285 | 4.340 | MON | 7,757 | 0 | 12/18/2018 | 12/15/2036 |
| 17326M-AL-6 | CGCMT 2018-TBR D | | | 4 | 1FM | 1,000,000 | 98.7060 | 987,064 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.255 | 4.820 | MON | 2,009 | 32,869 | 01/19/2018 | 12/15/2020 |
| 17326T-AL-1 | CGCMT 2017-1500 D | | | 4 | 1FM | 1,000,000 | 98.9630 | 989,638 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.305 | 4.910 | MON | 2,033 | 38,346 | 08/18/2017 | 07/15/2032 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 200474-BH-6 | COMM MORTGAGE TRUST | | | 5 | 1FM | 375,212 | 98.6930 | 419,446 | 425,000 | 389,446 | 0 | 5,265 | 0 | 0 | 4.258 | 6.150 | MON | 1,509 | 18,357 | 02/12/2016 | 02/10/2048 |
| 20048J-AE-0 | COMM 2018-HOME B | | | 5 | 1FE | 579,000 | 98.4900 | 590,946 | 600,000 | 579,758 | 0 | 758 | 0 | 0 | 3.815 | 4.390 | MON | 1,908 | 0 | 12/18/2018 | 04/10/2033 |
| 201736-AB-1 | CMLBC 2001-CMLB A2 | | | 5 | 1FM | 1,042,505 | 101.2270 | 1,032,083 | 1,019,565 | 1,034,709 | 0 | (20,346) | 0 | 0 | 7.345 | 3.880 | MON | 6,241 | 43,684 | 05/23/2018 | 06/20/2031 |
| 21870K-AA-6 | CORE 2015-WEST A | | | 4 | 1FM | 1,173,785 | 99.0160 | 1,117,537 | 1,128,639 | 1,164,833 | 0 | (3,992) | 0 | 0 | 3.292 | 2.800 | MON | 3,096 | 37,786 | 10/27/2016 | 02/10/2037 |
| 21870K-AJ-7 | CORE 2015-WEST C | | | 4 | 1FM | 514,820 | 97.2450 | 486,229 | 500,000 | 511,698 | 0 | (1,144) | 0 | 0 | 3.494 | 3.160 | MON | 1,456 | 17,470 | 09/23/2016 | 02/10/2037 |
| 21870L-AJ-5 | CORE INDUSTRIAL TRUST | | | 4 | 1FM | 988,438 | 99.3970 | 993,978 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.555 | 3.690 | MON | 2,963 | 35,550 | 03/16/2016 | 02/10/2034 |
| 21871V-AA-1 | COLONY AMERICAN | | | 4 | 1FE | 2,863,079 | 98.0840 | 2,808,301 | 2,863,147 | 2,863,147 | 0 | 0 | 0 | 0 | 2.968 | 3.000 | MON | 7,082 | 86,953 | 10/25/2017 | 10/15/2049 |
| 225470-XB-4 | CSMC 2006-OMA B1 | | | 4 | 1FM | 685,063 | 100.8640 | 631,377 | 625,963 | 643,618 | 0 | (19,818) | 0 | 0 | 5.466 | 1.920 | MON | 2,851 | 34,215 | 05/05/2016 | 05/15/2023 |
| 23305J-AA-0 | DBUBS 2017-BRBK A | | | 4 | 1FM | 2,059,904 | 99.4610 | 1,989,228 | 2,000,000 | 2,051,762 | 0 | (7,721) | 0 | 0 | 3.452 | 3.000 | MON | 5,753 | 69,040 | 10/12/2017 | 10/10/2034 |
| 23305X-AE-1 | DBUBS 2011-LC2A XA | | | 6 | 1FE | 88,362 | 1.9990 | 43,961 | 0 | 40,474 | 0 | (17,555) | 0 | 0 | 1.060 | 17.380 | MON | 1,947 | 25,483 | 08/22/2016 | 07/10/2044 |
| 23305X-AS-0 | DBUBS 2011-LC2A A1FL | | | 4 | 1FM | 225,252 | 101.0570 | 230,953 | 228,537 | 226,498 | 0 | 2,206 | 0 | 0 | 3.868 | 5.250 | MON | 479 | 7,579 | 03/23/2016 | 07/12/2044 |
| 23307C-AA-3 | DBWF 2016-85T A | | | 4 | 1FM | 2,059,986 | 101.4150 | 2,028,318 | 2,000,000 | 2,050,898 | 0 | (4,172) | 0 | 0 | 3.791 | 3.520 | MON | 6,318 | 75,820 | 12/09/2016 | 12/10/2036 |
| 29429E-AE-1 | CGCMT 2016-P4 AAB | | | 4 | 1FM | 1,029,957 | 97.9150 | 979,153 | 1,000,000 | 1,021,671 | 0 | (3,046) | 0 | 0 | 2.779 | 2.380 | MON | 2,316 | 27,790 | 07/14/2016 | 07/10/2049 |
| 36192C-AH-8 | GSMS 2013-GC10 AS | | | 4 | 1FM | 2,694,756 | 99.3440 | 2,638,959 | 2,656,363 | 2,687,303 | 0 | (3,662) | 0 | 0 | 3.279 | 3.070 | MON | 7,286 | 87,102 | 01/20/2017 | 02/10/2046 |
| 36192H-AA-2 | GSMS 2012-ALOH A | | | 4 | 1FM | 1,071,250 | 100.8660 | 1,008,662 | 1,000,000 | 1,041,474 | 0 | (10,917) | 0 | 0 | 3.551 | 2.340 | MON | 2,959 | 35,510 | 04/18/2016 | 04/10/2034 |
| 36250G-AN-5 | GSMS 2015-GC30 A3 | | | 4 | 1FM | 2,068,438 | 98.0800 | 1,961,607 | 2,000,000 | 2,052,818 | 0 | (7,483) | 0 | 0 | 3.119 | 2.710 | MON | 5,198 | 62,380 | 11/08/2016 | 05/10/2050 |
| 36250G-AQ-8 | GSMS 2015-GC30 AAB | | | 4 | 1FM | 620,031 | 99.8370 | 599,023 | 600,000 | 612,407 | 0 | (2,651) | 0 | 0 | 3.120 | 2.620 | MON | 1,560 | 18,720 | 05/06/2016 | 05/10/2050 |
| 36251G-AL-8 | GS MORTGAGE SECURITIES TRUST | | | 5 | 1FM | 957,334 | 99.5720 | 995,725 | 1,000,000 | 983,442 | 0 | 10,940 | 0 | 0 | 4.066 | 5.260 | MON | 3,389 | 41,231 | 03/08/2016 | 02/10/2029 |
| 36251P-AC-8 | GSMS 2016-GS3 A3 | | | 4 | 1FM | 1,009,927 | 93.9970 | 939,970 | 1,000,000 | 1,008,412 | 0 | (497) | 0 | 0 | 2.592 | 2.520 | MON | 3,024 | 25,920 | 09/22/2016 | 10/10/2049 |
| 36251P-AD-6 | GSMS 2016-GS3 A4 | | | 4 | 1FM | 1,990,469 | 95.1590 | 1,903,188 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.850 | 2.910 | MON | 4,750 | 57,000 | 11/09/2016 | 10/10/2049 |
| 36251P-AZ-7 | GSMS 2016-GS3 WMA | | | 5 | 1FM | 1,039,065 | 103.0350 | 1,030,357 | 1,000,000 | 1,032,702 | 0 | (2,453) | 0 | 0 | 3.601 | 3.260 | MON | 3,001 | 36,517 | 09/22/2016 | 10/10/2049 |
| 36251S-AL-2 | GSMS 2018-TWR C | | | 4 | 1FE | 3,000,000 | 98.9550 | 2,968,679 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.905 | 4.570 | MON | 5,532 | 41,529 | 07/26/2018 | 07/15/2031 |
| 36251X-BB-2 | GSMS 2016-GS4 AMAA | | | 4 | 1FM | 1,012,578 | 98.3190 | 983,195 | 1,000,000 | 1,008,955 | 0 | (1,410) | 0 | 0 | 3.199 | 2.990 | MON | 2,666 | 31,994 | 11/28/2016 | 10/10/2031 |
| 36252C-AG-7 | GSMS 2017-485L B | | | 4 | 1FM | 2,945,391 | 99.6890 | 2,990,696 | 3,000,000 | 2,947,053 | 0 | 1,662 | 0 | 0 | 3.871 | 4.200 | MON | 9,678 | 29,033 | 09/21/2018 | 02/10/2037 |
| 36254C-AZ-3 | GSMS 2017-GS7 AS | | | 4 | 1FM | 5,149,749 | 98.7300 | 4,936,542 | 5,000,000 | 5,133,757 | 0 | (13,454) | 0 | 0 | 3.663 | 3.350 | MON | 15,263 | 183,150 | 08/11/2017 | 08/10/2050 |
| 36255M-AL-1 | GSMS 2017-SLP D | | | 4 | 1FM | 3,707,938 | 101.3350 | 3,648,088 | 3,600,000 | 3,688,031 | 0 | (19,907) | 0 | 0 | 4.579 | 3.940 | MON | 13,737 | 164,844 | 10/18/2017 | 10/10/2032 |
| 38406H-AA-0 | GRCE 2014-GRCE A | | | 4 | 1FM | 1,058,359 | 100.3290 | 1,003,295 | 1,000,000 | 1,030,018 | 0 | (10,257) | 0 | 0 | 3.368 | 2.230 | MON | 2,807 | 33,687 | 04/18/2016 | 06/10/2028 |
| 38406H-AE-2 | GRCE 2014-GRCE B | | | 4 | 1FM | 1,049,688 | 99.9390 | 999,393 | 1,000,000 | 1,026,632 | 0 | (8,784) | 0 | 0 | 3.520 | 2.530 | MON | 2,933 | 35,200 | 06/09/2016 | 06/10/2028 |
| 43289V-AN-3 | HILT 2016-SFP D | | | 5 | 1FM | 4,021,875 | 101.5650 | 4,062,631 | 4,000,000 | 4,020,749 | 0 | (1,126) | 0 | 0 | 4.926 | 4.910 | MON | 16,423 | 114,962 | 05/10/2018 | 11/05/2035 |
| 43300L-AA-8 | HILT 2016-HHV A | | | 4 | 1FM | 2,059,996 | 99.5040 | 1,990,092 | 2,000,000 | 2,051,367 | 0 | (4,120) | 0 | 0 | 3.719 | 3.440 | MON | 6,198 | 74,380 | 11/22/2016 | 11/05/2038 |
| 43300L-AJ-9 | HILT 2016-HHV C | | | 5 | 1FM | 1,853,047 | 100.2660 | 1,905,064 | 1,900,000 | 1,871,886 | 0 | 3,360 | 0 | 0 | 4.193 | 4.620 | MON | 6,640 | 42,517 | 12/18/2018 | 11/05/2038 |
| 44422P-BW-1 | HUDSONS BAY SIMON JV TRUST | | | 4 | 1FM | 1,010,820 | 97.7380 | 977,382 | 1,000,000 | 1,008,853 | 0 | (643) | 0 | 0 | 4.905 | 4.920 | MON | 4,088 | 49,056 | 01/26/2016 | 08/05/2034 |
| 44422P-BY-7 | HBCT 2015-HB10 C10 | | | 5 | 1FM | 302,250 | 95.7200 | 287,163 | 300,000 | 301,855 | 0 | (167) | 0 | 0 | 5.447 | 5.630 | MON | 1,362 | 16,568 | 07/06/2016 | 08/05/2034 |
| 45378Y-AN-4 | IPT 2018-INDP C | | | 4 | 1FM | 4,999,770 | 100.7630 | 5,038,160 | 5,000,000 | 5,000,000 | 0 | 231 | 0 | 0 | 4.158 | 4.230 | MON | 17,325 | 103,950 | 06/21/2018 | 07/10/2035 |
| 46117M-AA-2 | IHPT 2018-STAY A | | | 4 | 1FM | 4,953,125 | 99.2720 | 4,963,646 | 5,000,000 | 4,954,996 | 0 | 1,871 | 0 | 0 | 3.155 | 3.930 | MON | 7,450 | 0 | 12/18/2018 | 01/15/2033 |
| 46117M-AN-4 | IHPT 2018-STAY D | | | 4 | 1FM | 2,000,000 | 99.2040 | 1,984,091 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.505 | 5.180 | MON | 4,255 | 70,259 | 01/26/2018 | 01/15/2033 |
| 46185J-AE-8 | IHSFR 2018-SFR1 C | | | 4 | 1FE | 2,000,000 | 99.0620 | 1,981,248 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.705 | 4.260 | MON | 3,088 | 56,389 | 01/26/2018 | 03/17/2037 |
| 46187B-AC-7 | IHSFR 2017-SFR2 C | | | 4 | 1FE | 2,000,000 | 99.7370 | 1,994,754 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.905 | 4.450 | MON | 3,254 | 68,580 | 11/02/2017 | 12/17/2036 |
| 46187X-AA-3 | IHSFR 2018-SFR4 A | | | 4 | 1FE | 9,985,108 | 101.0270 | 10,087,713 | 9,985,108 | 9,985,108 | 0 | 0 | 0 | 0 | 3.555 | 3.440 | MON | 14,791 | 37,899 | 10/26/2018 | 01/17/2038 |
| 46590W-AJ-7 | JPMCC 2018-BCON D | | | 5 | 2AM | 1,987,196 | 98.5790 | 1,971,596 | 2,000,000 | 1,991,768 | 0 | 4,572 | 0 | 0 | 3.755 | 3.990 | MON | 6,260 | 63,638 | 01/26/2018 | 01/05/2031 |
| 465968-AJ-4 | JPMCC 2017-JP7 AS | | | 4 | 1FM | 3,557,599 | 97.7910 | 3,377,713 | 3,454,000 | 3,546,810 | 0 | (9,321) | 0 | 0 | 3.697 | 3.380 | MON | 10,642 | 127,701 | 07/21/2017 | 09/15/2050 |
| 46634S-AE-5 | JPMCC 2012-C6 XA | | | 6 | 1FE | 231,003 | 4.3500 | 143,088 | 0 | 124,301 | 0 | (33,115) | 0 | 0 | 1.575 | 15.810 | MON | 9,496 | 57,240 | 03/17/2016 | 05/15/2045 |
| 46638U-AE-6 | JPMCC 2012-C8 XA | | | 6 | 1FE | 240,292 | 5.1850 | 156,222 | 0 | 130,120 | 0 | (30,242) | 0 | 0 | 1.780 | 19.870 | MON | 4,470 | 67,705 | 03/17/2016 | 10/15/2045 |
| 46639E-AH-4 | JPMCC 2012-LC9 XB | | | 6 | 1FE | 38,906 | 1.2400 | 24,809 | 0 | 25,239 | 0 | (5,962) | 0 | 0 | 0.326 | 4.380 | MON | 545 | 7,272 | 08/25/2016 | 12/15/2047 |
| 46642N-BD-7 | JPMBB 2014-C22 A4 | | | 4 | 1FM | 2,082,109 | 101.7890 | 2,035,784 | 2,000,000 | 2,065,992 | 0 | (8,643) | 0 | 0 | 3.801 | 3.250 | MON | 6,335 | 76,024 | 01/24/2017 | 09/15/2047 |
| 46642N-BF-2 | JPMBB 2014-C22 XA | | | 6 | 1FE | 193,356 | 3.8550 | 131,168 | 0 | 129,432 | 0 | (27,016) | 0 | 0 | 0.877 | 3.880 | MON | 5,150 | 34,120 | 07/29/2016 | 09/15/2047 |
| 46644P-AG-4 | JPMCC 2015-FL7 D | | | 4 | 3FM | 2,978,438 | 98.5570 | 2,956,720 | 3,000,000 | 3,000,000 | 0 | 21,563 | 0 | 0 | 6.205 | 4.380 | MON | 8,791 | 105,795 | 02/05/2018 | 05/15/2028 |
| 46645F-AJ-9 | JPMCC 2015-UES C | | | 5 | 1FM | 2,767,868 | 99.6380 | 2,668,315 | 2,678,000 | 2,724,898 | 0 | (20,855) | 0 | 0 | 3.621 | 2.820 | MON | 8,081 | 98,317 | 01/06/2017 | 09/05/2032 |
| 46645L-AZ-0 | JPMBB COMMERCIAL MORTGAGE SECURITIES | | | 4 | 1FM | 2,059,994 | 99.8290 | 1,996,583 | 2,000,000 | 2,040,215 | 0 | (6,420) | 0 | 0 | 3.315 | 2.920 | MON | 5,526 | 66,316 | 02/23/2016 | 03/15/2049 |
| 46645U-AU-1 | JPMCC 2016-JP4 ASB | | | 5 | 1FM | 2,059,992 | 100.1080 | 2,002,169 | 2,000,000 | 2,046,859 | 0 | (6,132) | 0 | 0 | 3.474 | 3.090 | MON | 5,791 | 69,486 | 12/05/2016 | 12/15/2049 |
| 46646G-AA-5 | JPMCC 2016-NINE A | | | 5 | 1FM | 2,041,016 | 95.2200 | 1,904,419 | 2,000,000 | 2,035,310 | 0 | (2,173) | 0 | 0 | 2.854 | 2.700 | MON | 4,757 | 57,875 | 09/12/2016 | 10/06/2038 |
| 46646J-AF-8 | JPMCC 2016-WIKI D | | | 5 | 1FM | 2,029,236 | 98.0940 | 1,961,880 | 2,000,000 | 2,020,512 | 0 | (3,754) | 0 | 0 | 4.009 | 3.870 | MON | 6,682 | 81,294 | 10/13/2016 | 10/05/2031 |
| 46646R-AL-7 | JPMDB 2016-C4 XA | | | 6 | 1FE | 488,765 | 5.1050 | 388,752 | 0 | 384,532 | 0 | (51,261) | 0 | 0 | 0.830 | 4.050 | MON | 5,271 | 67,717 | 11/02/2016 | 12/15/2049 |
| 46648K-AW-6 | JPMDB 2017-C7 XA | | | 6 | 1FE | 457,591 | 5.8250 | 434,110 | 0 | 426,420 | 0 | (31,171) | 0 | 0 | 0.911 | 4.740 | MON | 5,660 | 36,614 | 06/04/2018 | 10/15/2050 |
| 46648K-AY-2 | JPMDB 2017-C7 AS | | | 5 | 1FM | 5,149,995 | 97.8540 | 4,892,706 | 5,000,000 | 5,136,853 | 0 | (12,723) | 0 | 0 | 3.712 | 3.390 | MON | 15,469 | 185,625 | 10/13/2017 | 10/15/2050 |
| 46648P-AG-0 | JPMCC 2017-FL11 B | | | 4 | 1FM | 1,500,000 | 99.9710 | 1,499,575 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.555 | 4.120 | MON | 2,518 | 46,112 | 10/30/2017 | 10/15/2032 |
| 46648P-AJ-4 | JPMCC 2017-FL11 C | | | 4 | 1FM | 1,500,000 | 100.0300 | 1,500,464 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.855 | 4.450 | MON | 2,731 | 50,675 | 10/30/2017 | 10/15/2032 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46648P-AL-9 | JPMCC 2017-FL11 D | | | 4 | 1FM | 5,500,000 | 99.8050 | 5,489,296 | 5,500,000 | 5,507,500 | 0 | 7,460 | 0 | 0 | 4.595 | 5.170 | MON | 11,935 | 176,776 | 04/13/2018 | 10/15/2032 |
| 46649J-AA-6 | JPMCC 2018-ASH8 A | | | 4 | 1FM | 8,415,000 | 98.8020 | 8,398,184 | 8,500,000 | 8,422,715 | 0 | 7,715 | 0 | 0 | 3.255 | 4.450 | MON | 13,066 | 0 | 12/13/2018 | 02/15/2035 |
| 46649J-AG-3 | JPMCC 2018-ASH8 B | | | 4 | 1FM | 3,498,906 | 99.2000 | 3,472,021 | 3,500,000 | 3,499,334 | 0 | 428 | 0 | 0 | 3.555 | 4.190 | MON | 5,876 | 26,637 | 11/28/2018 | 02/15/2035 |
| 46649J-AL-2 | JPMCC 2018-ASH8 D | | | 4 | 1FM | 2,105,906 | 98.8240 | 2,075,309 | 2,100,000 | 2,105,906 | 0 | 0 | 0 | 0 | 4.505 | 4.540 | MON | 4,468 | 15,455 | 11/08/2018 | 02/15/2035 |
| 46650F-AL-6 | JPMCC 2018-PHH D | | | 4 | 2FE | 3,000,000 | 98.8890 | 2,966,689 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.165 | 4.900 | MON | 5,206 | 42,296 | 07/27/2018 | 06/15/2035 |
| 52109P-AG-0 | LBUBS 2007-C6 AM | | | 5 | 1FM | 24,284 | 100.1280 | 23,664 | 23,634 | 23,634 | 0 | 0 | 0 | 0 | 6.114 | 6.470 | MON | 80 | 1,447 | 10/20/2016 | 07/15/2040 |
| 55358P-AG-1 | MSCCG 2018-SELF B | | | 4 | 1FE | 6,000,000 | 98.8830 | 5,932,984 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 3.535 | 3.480 | MON | 10,016 | 25,895 | 10/09/2018 | 10/15/2028 |
| 553697-AC-7 | MSJP 2015-HAUL XA | | | 6 | 1FE | 499,426 | 7.2600 | 428,374 | 0 | 426,571 | 0 | (39,401) | 0 | 0 | 0.887 | 3.820 | MON | 4,361 | 56,308 | 10/24/2016 | 09/05/2047 |
| 55375K-AG-1 | MSSG 2017-237P C | | | 4 | 1FM | 1,931,641 | 95.8970 | 1,917,959 | 2,000,000 | 1,936,451 | 0 | 4,810 | 0 | 0 | 3.864 | 4.310 | MON | 6,441 | 18,908 | 09/21/2018 | 09/13/2039 |
| 55660C-AA-6 | MADISON AVENUE TRUST | | | 4 | 1FM | 1,055,938 | 101.0990 | 1,010,995 | 1,000,000 | 1,024,392 | 0 | (10,698) | 0 | 0 | 3.843 | 2.630 | MON | 3,203 | 38,430 | 02/17/2016 | 10/12/2032 |
| 589929-PX-0 | MERRILL LYNCH MORTGAGE INVESTORS TRUST | | | 5 | 1FE | 563,880 | 101.0400 | 542,617 | 537,029 | 542,915 | 0 | (9,997) | 0 | 0 | 6.750 | 5.260 | MON | 3,021 | 36,249 | 02/19/2016 | 11/15/2026 |
| 61690F-AK-9 | MORGAN STANLEY BAML TRUST | | | 4 | 1FM | 407,984 | 99.7950 | 399,183 | 400,000 | 405,101 | 0 | (881) | 0 | 0 | 3.040 | 2.770 | MON | 1,013 | 12,160 | 02/24/2016 | 04/15/2048 |
| 61691D-AL-1 | MSC 2018-MP D | | | 5 | 1FM | 4,821,187 | 98.3010 | 4,915,089 | 5,000,000 | 4,824,577 | 0 | 3,390 | 0 | 0 | 4.276 | 4.900 | MON | 17,817 | 72,454 | 07/26/2018 | 07/11/2040 |
| 61691E-AY-1 | MSC 2016-UB12 ASB | | | 4 | 1FM | 2,059,925 | 100.9400 | 2,018,806 | 2,000,000 | 2,046,538 | 0 | (6,112) | 0 | 0 | 3.436 | 3.060 | MON | 5,727 | 68,720 | 11/22/2016 | 12/15/2049 |
| 61691G-AQ-3 | MSBAM 2016-C32 ASB | | | 4 | 1FM | 2,059,878 | 101.2120 | 2,024,255 | 2,000,000 | 2,046,619 | 0 | (6,181) | 0 | 0 | 3.514 | 3.130 | MON | 5,857 | 70,280 | 12/06/2016 | 12/15/2049 |
| 61691P-AL-4 | MSC 2017-JWDR D | | | 4 | 1FM | 2,000,000 | 98.7560 | 1,975,123 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.405 | 4.980 | MON | 4,160 | 77,957 | 12/01/2017 | 11/15/2034 |
| 61691Q-AH-1 | MSC 2018-L1 AS | | | 4 | 1FM | 5,149,597 | 105.7690 | 5,288,490 | 5,000,000 | 5,149,156 | 0 | (441) | 0 | 0 | 4.637 | 4.550 | MON | 19,321 | 38,642 | 10/12/2018 | 10/23/2051 |
| 617451-CV-9 | MSC 2006-T21 B | | | 5 | 1FM | 1,007,188 | 99.9500 | 999,508 | 1,000,000 | 1,006,624 | 0 | (328) | 0 | 0 | 5.175 | 5.530 | MON | 4,292 | 51,892 | 01/25/2017 | 10/12/2052 |
| 61763X-BH-8 | MSBAM 2014-C18 300B | | | 4 | 1FM | 11,283,800 | 101.2560 | 11,173,626 | 11,035,000 | 11,261,622 | 0 | (17,675) | 0 | 0 | 3.996 | 3.770 | MON | 37,971 | 346,964 | 10/31/2018 | 08/15/2031 |
| 61764B-AN-3 | MSC 2014-150E D | | | 5 | 1FM | 1,036,758 | 100.5870 | 1,005,879 | 1,000,000 | 1,029,507 | 0 | (2,158) | 0 | 0 | 4.295 | 3.910 | MON | 3,579 | 43,547 | 08/01/2016 | 09/09/2032 |
| 61764R-BD-9 | MORGAN STANLEY BAML TRUST | | | 4 | 1FM | 306,727 | 100.0430 | 300,130 | 300,000 | 304,119 | 0 | (823) | 0 | 0 | 3.069 | 2.760 | MON | 767 | 9,207 | 02/24/2016 | 02/15/2048 |
| 61764X-BG-9 | MORGAN STANLEY BAML TRUST | | | 4 | 1FM | 308,004 | 99.4940 | 298,482 | 300,000 | 304,708 | 0 | (1,212) | 0 | 0 | 3.150 | 2.770 | MON | 788 | 9,450 | 02/24/2016 | 03/15/2048 |
| 61765T-AC-7 | MSBAM 2015-C25 ASB | | | 4 | 1FM | 1,008,377 | 100.7730 | 953,319 | 946,000 | 987,146 | 0 | (8,693) | 0 | 0 | 3.383 | 2.350 | MON | 2,667 | 32,003 | 07/28/2016 | 10/15/2048 |
| 61765T-AE-3 | MSBAM 2015-C25 A4 | | | 4 | 1FM | 1,027,422 | 99.3050 | 993,053 | 1,000,000 | 1,021,972 | 0 | (2,426) | 0 | 0 | 3.372 | 3.070 | MON | 2,810 | 33,720 | 11/14/2016 | 10/15/2048 |
| 61766C-AF-6 | MORGAN STANLEY CAPITAL I TRUST | | | 4 | 1FM | 2,059,956 | 100.2600 | 2,005,200 | 2,000,000 | 2,040,734 | 0 | (6,278) | 0 | 0 | 3.340 | 2.960 | MON | 5,567 | 66,800 | 02/19/2016 | 03/15/2049 |
| 61766R-AW-6 | MSBAM 2016-C31 ASB | | | 4 | 1FM | 1,029,962 | 98.6480 | 986,483 | 1,000,000 | 1,022,405 | 0 | (3,382) | 0 | 0 | 2.952 | 2.550 | MON | 2,460 | 29,520 | 10/25/2016 | 12/15/2025 |
| 61767E-AF-1 | MSBAM 2017-C34 XA | | | 6 | 1FE | 790,225 | 5.4070 | 751,275 | 0 | 742,839 | 0 | (47,386) | 0 | 0 | 0.825 | 5.340 | MON | 9,554 | 62,299 | 06/04/2018 | 11/15/2052 |
| 61975F-AA-7 | MOTEL 2017-MTL6 A | | | 4 | 1FM | 4,734,896 | 98.4610 | 4,706,154 | 4,779,705 | 4,746,359 | 0 | 11,620 | 0 | 0 | 3.375 | 3.990 | MON | 7,618 | 12,853 | 12/07/2018 | 08/15/2034 |
| 63859C-QL-5 | NLFC 1999-LTL1 E | | | 4 | 2FE | 1,220,859 | 101.9860 | 1,223,835 | 1,200,000 | 1,218,314 | 0 | (2,546) | 0 | 0 | 5.000 | 4.280 | MON | 2,667 | 25,000 | 07/16/2018 | 01/22/2026 |
| 63874F-AJ-6 | NCMS 2018-285M D | | | 5 | 2AM | 4,929,515 | 98.1450 | 4,907,284 | 5,000,000 | 4,946,991 | 0 | 17,476 | 0 | 0 | 3.790 | 4.220 | MON | 15,793 | 176,359 | 01/17/2018 | 11/15/2032 |
| 63874J-AN-9 | NCMS 2018-RIVA D | | | 4 | 1FM | 3,000,000 | 99.0900 | 2,972,722 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.558 | 5.100 | MON | 6,382 | 97,223 | 02/23/2018 | 02/15/2033 |
| 68162M-AL-6 | OT 2017-OT D | | | 5 | 1FM | 4,874,023 | 92.7230 | 4,636,172 | 5,000,000 | 4,881,280 | 0 | 7,256 | 0 | 0 | 3.945 | 4.420 | MON | 16,439 | 100,275 | 05/30/2018 | 05/10/2039 |
| 68245H-AA-2 | OMPT 2017-1MKT A 144A | | | 4 | 1FM | 2,059,996 | 100.5390 | 2,010,785 | 2,000,000 | 2,048,541 | 0 | (9,880) | 0 | 0 | 3.613 | 3.090 | MON | 6,023 | 72,278 | 02/15/2017 | 02/10/2032 |
| 68275C-AC-2 | FB 2005-1 A3 | | | 4 | 1FM | 5,711,125 | 107.9160 | 5,773,550 | 5,350,000 | 5,707,798 | 0 | (3,327) | 0 | 0 | 5.278 | 4.110 | MON | 18,041 | 0 | 12/10/2018 | 08/10/2035 |
| 69640G-AA-3 | PCT 2016-PLSD A | | | 4 | 1FM | 1,000,000 | 98.3520 | 983,521 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.712 | 2.740 | MON | 1,658 | 27,130 | 04/20/2016 | 04/13/2033 |
| 74331M-AC-0 | PROG 2018-SFR3 C | | | 4 | 1FE | 3,499,849 | 101.1630 | 3,540,720 | 3,500,000 | 3,500,000 | 0 | 151 | 0 | 0 | 4.178 | 4.250 | MON | 12,186 | 23,153 | 09/21/2018 | 10/17/2035 |
| 74331M-AD-8 | PROG 2018-SFR3 D | | | 4 | 2FE | 2,999,967 | 101.0330 | 3,031,005 | 3,000,000 | 3,000,000 | 0 | 33 | 0 | 0 | 4.427 | 4.510 | MON | 11,068 | 21,028 | 09/21/2018 | 10/17/2035 |
| 74332U-AG-2 | PROG 2018-SFR2 D | | | 4 | 2FE | 2,599,901 | 99.9280 | 2,598,151 | 2,600,000 | 2,599,953 | 0 | 52 | 0 | 0 | 4.338 | 4.420 | MON | 9,399 | 37,283 | 07/26/2018 | 08/17/2035 |
| 74333J-AK-7 | PROG 2017-SFR1 D | | | 4 | 2FE | 499,988 | 98.4710 | 492,357 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.565 | 3.620 | MON | 1,485 | 17,825 | 07/13/2017 | 08/17/2034 |
| 743784-AB-6 | PPGLP 2000-C1 A2 | | | 4 | 1FE | 1,397,971 | 116.8330 | 1,337,399 | 1,144,705 | 1,397,971 | 0 | (16,311) | 0 | 0 | 7.750 | 3.510 | JJ | 44,357 | 88,715 | 05/05/2016 | 07/20/2028 |
| 749521-AG-5 | RETL 2018-RVP B | | | 4 | 1FM | 2,250,000 | 99.9410 | 2,248,678 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 4.205 | 4.900 | MON | 4,468 | 62,842 | 03/07/2018 | 03/15/2033 |
| 77846E-AA-3 | RPT 2017-ROSS A | | | 4 | 1FM | 4,981,250 | 99.6880 | 4,984,422 | 5,000,000 | 4,983,483 | 0 | 2,233 | 0 | 0 | 3.458 | 3.740 | MON | 8,040 | 0 | 12/18/2018 | 06/15/2033 |
| 78413M-AA-6 | SFAVE 2015-5AVE A1 | | | 5 | 1FM | 218,037 | 93.0220 | 190,696 | 205,000 | 216,985 | 0 | (416) | 0 | 0 | 3.872 | 3.470 | MON | 661 | 7,938 | 08/09/2016 | 01/05/2043 |
| 78419C-AE-4 | SGCMS 2016-C5 ASB | | | 4 | 1FM | 1,029,968 | 98.5130 | 985,138 | 1,000,000 | 1,021,544 | 0 | (3,045) | 0 | 0 | 2.895 | 2.490 | MON | 2,413 | 28,950 | 07/01/2016 | 10/10/2048 |
| 84860X-AB-6 | SPMF 2013-2A A | | | 4 | 1FE | 538,055 | 104.9740 | 554,397 | 528,126 | 536,142 | 0 | (1,629) | 0 | 0 | 5.268 | 5.110 | MON | 2,319 | 30,509 | 05/25/2016 | 12/20/2043 |
| 85572M-AD-2 | SWH 2017-1 D | | | 4 | 2FE | 5,947,286 | 99.3810 | 5,962,865 | 6,000,000 | 5,997,135 | 0 | 44,763 | 0 | 0 | 4.405 | 5.020 | MON | 11,013 | 236,157 | 10/26/2017 | 01/17/2035 |
| 88327H-AA-1 | THPT 2018-THL A | | | 4 | 1FM | 6,874,884 | 99.3660 | 6,880,821 | 6,924,655 | 6,877,782 | 0 | 2,898 | 0 | 0 | 3.134 | 3.960 | MON | 12,656 | 0 | 12/12/2018 | 11/11/2034 |
| 89613D-AC-7 | TAH 2017-SFR1 C | | | 4 | 1FE | 3,999,949 | 97.0600 | 3,882,401 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.215 | 3.260 | MON | 10,717 | 128,600 | 08/10/2017 | 09/17/2034 |
| 89613F-AC-2 | TAH 2017-SFR2 C | | | 4 | 1FE | 3,343,040 | 97.0970 | 3,262,467 | 3,360,000 | 3,345,308 | 0 | 2,236 | 0 | 0 | 3.473 | 3.620 | MON | 9,724 | 110,858 | 12/11/2017 | 01/17/2036 |
| 89613F-AD-0 | TAH 2017-SFR2 D | | | 4 | 2FE | 1,989,999 | 96.9410 | 1,938,821 | 2,000,000 | 1,991,348 | 0 | 1,331 | 0 | 0 | 3.672 | 3.830 | MON | 6,120 | 69,768 | 12/11/2017 | 01/17/2036 |
| 90117P-AL-9 | AOTA 2015-1211 C | | | 5 | 1FM | 3,031,641 | 100.1680 | 3,005,048 | 3,000,000 | 3,031,301 | 0 | (339) | 0 | 0 | 4.142 | 4.090 | MON | 10,355 | 42,111 | 08/29/2018 | 08/10/2035 |
| 902055-AA-0 | LBTY 2016-225L A | | | 4 | 1FM | 4,136,875 | 99.9630 | 3,998,549 | 4,000,000 | 4,122,575 | 0 | (14,300) | 0 | 0 | 3.597 | 3.150 | MON | 11,990 | 143,880 | 10/24/2017 | 02/10/2036 |
| 902055-AG-7 | LBTY 2016-225L D | | | 5 | 1FM | 1,093,828 | 100.1570 | 1,001,572 | 1,000,000 | 1,075,544 | 0 | (7,548) | 0 | 0 | 4.648 | 3.620 | MON | 3,874 | 47,131 | 08/24/2016 | 02/10/2036 |
| 90276T-AK-0 | UBSCM 2017-C5 AS | | | 5 | 1FM | 2,574,821 | 99.6570 | 2,491,427 | 2,500,000 | 2,568,574 | 0 | (6,248) | 0 | 0 | 3.777 | 3.460 | MON | 7,869 | 94,425 | 11/01/2017 | 11/15/2050 |
| 90276U-BB-6 | UBSCM 2017-C6 XB | | | 6 | 1FE | 778,125 | 3.5790 | 715,926 | 0 | 727,268 | 0 | (50,857) | 0 | 0 | 0.365 | 3.650 | MON | 6,098 | 77,095 | 01/25/2018 | 12/15/2050 |
| 90276U-BC-4 | UBSCM 2017-C6 AS | | | 5 | 1FM | 2,059,985 | 100.1300 | 2,002,619 | 2,000,000 | 2,054,270 | 0 | (5,178) | 0 | 0 | 3.932 | 3.630 | MON | 6,554 | 78,646 | 12/01/2017 | 12/15/2050 |
| 90291J-AZ-0 | UBSCM 2018-C9 AS | | | 5 | 1FM | 3,089,857 | 102.1020 | 3,063,070 | 3,000,000 | 3,085,297 | 0 | (4,561) | 0 | 0 | 4.318 | 4.010 | MON | 10,795 | 97,155 | 03/23/2018 | 03/15/2051 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 90353K-BB-4 | UBSCM 2018-C13 AS | | | 5 | 1FM | 5,149,983 | 104.8640 | 5,243,240 | 5,000,000 | 5,149,316 | 0 | (667) | 0 | 0 | 4.585 | 4.350 | MON | 19,105 | 38,211 | 09/21/2018 | 10/15/2051 |
| 91831U-AA-5 | VNO MORTGAGE TRUST | | | 4 | 1FM | 2,059,911 | 101.1640 | 2,023,296 | 2,000,000 | 2,049,700 | 0 | (5,370) | 0 | 0 | 3.805 | 3.540 | MON | 6,342 | 76,100 | 12/14/2016 | 01/10/2035 |
| 92936T-AH-5 | WFRBS 2012-C7 AFL | | | 4 | 1FM | 7,782,775 | 100.1690 | 7,788,190 | 7,775,000 | 7,782,775 | 0 | 0 | 0 | 0 | 3.655 | 3.910 | MON | 11,841 | 0 | 12/18/2018 | 06/15/2045 |
| 931266-AG-5 | WABR 2016-BOCA B | | | 4 | 1FM | 500,000 | 99.6780 | 498,391 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.505 | 4.170 | MON | 1,064 | 20,187 | 07/12/2016 | 06/15/2029 |
| 94989W-AT-4 | WFCM 2015-C31 ASB | | | 4 | 1FM | 1,073,867 | 101.2970 | 1,012,980 | 1,000,000 | 1,048,838 | 0 | (9,658) | 0 | 0 | 3.487 | 2.370 | MON | 2,906 | 34,870 | 06/14/2016 | 11/15/2048 |
| 95000J-AW-8 | WFCM 2016-LC25 ASB | | | 4 | 1FM | 1,029,953 | 101.0070 | 1,010,072 | 1,000,000 | 1,023,092 | 0 | (3,094) | 0 | 0 | 3.486 | 3.090 | MON | 2,905 | 34,860 | 11/22/2016 | 12/15/2059 |
| 95000M-BQ-3 | WFCM 2016-C36 ASB | | | 4 | 1FM | 1,974,495 | 98.7230 | 1,892,533 | 1,917,000 | 1,959,550 | 0 | (6,592) | 0 | 0 | 2.933 | 2.520 | MON | 4,685 | 56,226 | 10/21/2016 | 11/15/2059 |
| 95000P-AF-1 | WELLS FARGO COMM MTGE TR 2016-C37 | | | 4 | 1FM | 2,059,978 | 101.1120 | 2,022,245 | 2,000,000 | 2,043,907 | 0 | (8,956) | 0 | 0 | 3.615 | 3.260 | MON | 6,025 | 72,300 | 12/09/2016 | 12/15/2049 |
| 95000X-AG-2 | WFCM 2017-C39 AS | | | 4 | 1FM | 5,149,920 | 99.3860 | 4,969,300 | 5,000,000 | 5,134,310 | 0 | (13,486) | 0 | 0 | 3.701 | 3.380 | MON | 15,421 | 185,100 | 08/10/2017 | 09/15/2050 |
| 95001E-AL-2 | WFCM 2017-HSDB D | | | 4 | 2FE | 1,999,496 | 98.7390 | 1,974,796 | 2,000,000 | 2,000,000 | 0 | 503 | 0 | 0 | 4.277 | 4.970 | MON | 4,515 | 76,465 | 11/20/2017 | 12/13/2023 |
| 95001P-AL-7 | WFCM 2018-BXI D | | | 4 | 1FM | 4,996,875 | 98.8690 | 4,943,463 | 5,000,000 | 5,000,000 | 0 | 3,125 | 0 | 0 | 4.011 | 4.560 | MON | 9,472 | 159,444 | 01/16/2018 | 12/15/2036 |
| 96221T-AH-0 | WFRBS 2014-LC14 XA | | | 6 | 1FE | 394,291 | 4.6530 | 292,851 | 0 | 244,982 | 0 | (62,903) | 0 | 0 | 1.299 | 8.920 | MON | 6,813 | 85,772 | 10/25/2016 | 03/15/2047 |
| 19625G-AA-7 | CAFL 2016-1 A | | D | 4 | 1FE | 383,986 | 98.5300 | 378,346 | 383,990 | 383,991 | 0 | 0 | 0 | 0 | 2.544 | 2.690 | MON | 814 | 9,769 | 05/11/2016 | 06/15/2048 |
| 76124D-AB-8 | RSO 2017-CRE5 B | | D | 4 | 2FE | 1,896,637 | 98.2480 | 1,863,416 | 1,896,637 | 1,896,637 | 0 | 0 | 0 | 0 | 4.455 | 5.160 | MON | 3,990 | 76,040 | 06/26/2017 | 07/15/2034 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 462,210,182 | XXX | 453,080,316 | 447,793,288 | 459,445,383 | 0 | (1,398,290) | 0 | 0 | XXX | XXX | XXX | 1,333,503 | 12,074,533 | XXX | XXX |
| 00028#-AA-2 | AAAM A-1 PASSTHRU TR | | | | 1FE | 6,919,409 | 96.5240 | 6,678,934 | 6,919,409 | 6,923,708 | 0 | 0 | 0 | 0 | 2.930 | 2.930 | MON | 9,011 | 218,604 | 12/14/2017 | 05/25/2025 |
| 02007X-AC-0 | ALLYA 2016-2 A3 | | | | 1FE | 100,689 | 99.8810 | 100,586 | 100,705 | 100,957 | 0 | 0 | 0 | 0 | 1.350 | 0.290 | MON | 60 | 1,354 | 02/24/2016 | 05/15/2020 |
| 023764-AA-1 | AMERN AIRLINE 16-2 A PTT | | | 1 | 1FE | 1,355,996 | 94.9600 | 1,281,248 | 1,349,250 | 1,355,656 | 0 | (689) | 0 | 0 | 3.650 | 3.570 | JD | 2,189 | 49,248 | 01/22/2018 | 06/15/2028 |
| 023767-AA-4 | AMER AIRLN PT TRS 11-1 | | | 1 | 1FE | 1,394,937 | 102.1250 | 1,325,190 | 1,297,616 | 1,352,310 | 0 | (37,606) | 0 | 0 | 5.250 | 3.140 | JJ | 28,575 | 68,125 | 04/06/2017 | 01/31/2021 |
| 023770-AA-8 | AMER AIRLN 15-1 A PTT, MW@25 | | | 1 | 1FE | 9,630,093 | 95.0340 | 9,050,050 | 9,522,960 | 9,605,297 | 0 | (12,103) | 0 | 0 | 3.375 | 3.220 | MN | 53,567 | 321,400 | 04/27/2015 | 05/01/2027 |
| 02377B-AA-4 | AMER AIRLN 15-2, MW@30 | | | 1 | 1FE | 5,631,741 | 97.2900 | 5,489,413 | 5,642,320 | 5,634,316 | 0 | 1,124 | 0 | 0 | 4.000 | 4.030 | MS | 62,066 | 225,693 | 09/24/2015 | 09/22/2027 |
| 02377B-AB-2 | AMER AIRLN 15-2, MW@20 | | | 1 | 1FE | 881,608 | 96.2400 | 848,460 | 881,608 | 881,608 | 0 | 0 | 0 | 0 | 3.600 | 3.600 | MS | 8,728 | 31,738 | 09/10/2015 | 09/22/2027 |
| 125634-AG-0 | CLI FUNDING LLC,144A ELEGIBLE, CALLABLE | | | | 1FE | 1,506,061 | 98.3520 | 1,523,814 | 1,549,333 | 1,527,327 | 0 | 9,035 | 0 | 0 | 2.830 | 3.470 | MON | 1,583 | 43,846 | 07/18/2013 | 03/18/2028 |
| 125634-AJ-4 | CLIF 2013 -2A CALLABLE, 144A ELIG NOTE | | | | 1FE | 3,100,527 | 99.1310 | 3,101,124 | 3,128,300 | 3,113,344 | 0 | 5,478 | 0 | 0 | 3.220 | 3.420 | MON | 3,638 | 100,731 | 09/26/2013 | 06/18/2028 |
| 161571-FQ-2 | CHASE ISSUANCE TRUST | | | | 1FE | 1,000,625 | 97.1180 | 971,189 | 1,000,000 | 1,000,000 | 0 | (345) | 0 | 0 | 2.160 | 2.180 | MON | 960 | 21,600 | 02/10/2016 | 09/16/2024 |
| 17305E-FR-1 | CCCIT 2014-A5 A5 | | | 1 | 1FE | 1,053,125 | 99.5870 | 995,874 | 1,000,000 | 1,036,607 | 0 | (2,285) | 0 | 0 | 2.680 | 1.190 | JD | 1,787 | 26,800 | 06/15/2016 | 06/07/2023 |
| 210795-PZ-7 | CONTL AIRLINES 2012-1 A | | | 1 | 1FE | 112,786 | 99.7400 | 109,110 | 109,395 | 112,460 | 0 | (543) | 0 | 0 | 4.150 | 3.450 | AO | 1,009 | 4,540 | 02/01/2018 | 04/11/2024 |
| 21079V-AA-1 | CONTL AIRLINES 2010-A, MW@50 | | | 1 | 1FE | 485,679 | 101.3530 | 464,550 | 458,347 | 475,571 | 0 | (7,169) | 0 | 0 | 4.750 | 2.700 | JJ | 10,221 | 21,771 | 04/06/2017 | 01/12/2021 |
| 22534B-AC-8 | CAALT 2018-1A B | | | | 1FE | 3,429,905 | 99.9400 | 3,427,974 | 3,430,000 | 3,430,000 | 0 | 95 | 0 | 0 | 3.600 | 3.660 | MON | 5,488 | 100,499 | 02/13/2018 | 04/15/2027 |
| 22534D-AC-4 | CAALT 2018-3A B | | | | 1FE | 4,299,022 | 100.9410 | 4,340,492 | 4,300,000 | 4,299,142 | 0 | 119 | 0 | 0 | 3.890 | 3.960 | MON | 7,434 | 52,040 | 08/14/2018 | 10/15/2027 |
| 22535F-AB-0 | CAALT 2018-2A B | | | | 1FE | 3,999,307 | 101.0570 | 4,042,309 | 4,000,000 | 4,000,000 | 0 | 693 | 0 | 0 | 3.940 | 4.010 | MON | 7,004 | 87,993 | 05/15/2018 | 07/15/2027 |
| 247358-AA-2 | DELTA AIR LINES 2012-1A, MW@50 | | | 1 | 1FE | 6,346,898 | 101.2300 | 6,088,717 | 6,014,736 | 6,192,163 | 0 | (149,628) | 0 | 0 | 4.750 | 2.290 | MN | 42,855 | 275,198 | 05/22/2018 | 05/07/2020 |
| 247361-ZH-4 | DELTA AIR LINES 2010-2A, MW@50 | | | 1 | 1FE | 2,119,559 | 100.5500 | 2,033,853 | 2,022,728 | 2,045,948 | 0 | (96,907) | 0 | 0 | 4.950 | 2.010 | MN | 10,569 | 100,125 | 06/02/2017 | 05/23/2019 |
| 24736W-AA-8 | DELTA AIR LINES 2011-1, MW@50 | | | 1 | 1FE | 2,311,819 | 100.6070 | 2,195,896 | 2,182,647 | 2,202,486 | 0 | (71,585) | 0 | 0 | 5.300 | 2.110 | AO | 24,421 | 115,680 | 01/20/2017 | 04/15/2019 |
| 24736X-AA-6 | DELTA AIR LINES 2015-1AA, MW@20 | | | 1 | 1FE | 870,616 | 101.0930 | 880,135 | 870,616 | 870,616 | 0 | 0 | 0 | 0 | 3.625 | 3.620 | JJ | 13,238 | 31,560 | 08/10/2015 | 07/30/2027 |
| 24736Y-AA-4 | DELTA AIR LINES 2015-1A, MW@25 | | | 1 | 1FE | 5,094,085 | 100.2350 | 5,077,218 | 5,065,298 | 5,088,184 | 0 | (3,337) | 0 | 0 | 3.875 | 3.790 | JJ | 82,329 | 187,205 | 06/01/2018 | 07/30/2027 |
| 30291D-AA-4 | FRS LLC,144A ELIGIBLE | | | | 1FE | 110,661 | 99.6680 | 111,443 | 111,814 | 111,718 | 0 | 404 | 0 | 0 | 1.800 | 2.150 | MON | 89 | 2,013 | 09/11/2013 | 04/15/2043 |
| 30291D-AB-2 | FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG | | | | 1FE | 10,451,394 | 99.8260 | 10,463,443 | 10,481,616 | 10,479,860 | 0 | 5,921 | 0 | 0 | 3.080 | 3.130 | MON | 14,391 | 322,834 | 07/09/2013 | 04/15/2043 |
| 30291D-AC-0 | FLAGSHIP RAIL CAR 2013 SUBORDINATED BOND | | | | 2FE | 3,643,400 | 99.6760 | 3,545,076 | 3,556,570 | 3,561,221 | 0 | (15,746) | 0 | 0 | 3.960 | 3.500 | MON | 6,260 | 140,840 | 05/01/2013 | 04/15/2043 |
| 34528Q-EN-0 | FORDF 2016-1 A1 | | | | 1FE | 999,724 | 99.8130 | 998,138 | 1,000,000 | 1,000,039 | 0 | 0 | 0 | 0 | 1.760 | 1.750 | MON | 782 | 17,600 | 02/09/2016 | 02/15/2021 |
| 34530U-AA-9 | FORDR 2016-1 A | | | | 1FE | 999,729 | 98.6820 | 986,825 | 1,000,000 | 999,853 | 0 | 124 | 0 | 0 | 2.310 | 2.330 | MON | 1,027 | 23,100 | 02/23/2016 | 08/15/2027 |
| 34532E-AD-7 | FORDO 2016-B A3 | | | | 1FE | 174,117 | 99.5460 | 173,344 | 174,134 | 174,268 | 0 | 0 | 0 | 0 | 1.330 | 1.170 | MON | 103 | 2,316 | 04/19/2016 | 10/15/2020 |
| 36159J-CV-1 | SYNCHRONY CREDIT CARD | | | | 1FE | 1,999,270 | 99.9630 | 1,999,265 | 2,000,000 | 1,999,996 | 0 | 112 | 0 | 0 | 2.220 | 2.220 | MON | 1,973 | 44,400 | 01/26/2012 | 01/15/2022 |
| 38021F-AA-9 | GOAL 2015-1 A | | | | 1FE | 529,706 | 99.5900 | 559,724 | 562,023 | 553,891 | 0 | 7,461 | 0 | 0 | 3.156 | 4.170 | MON | 342 | 14,872 | 04/04/2016 | 09/25/2041 |
| 419838-AA-5 | HAWAIIAN AIRLINES 13-1A, MW@35 | | | | 1FE | 4,759,432 | 97.3420 | 4,581,925 | 4,707,038 | 4,752,099 | 0 | (8,003) | 0 | 0 | 3.900 | 3.700 | JJ | 84,648 | 135,892 | 04/19/2018 | 01/15/2026 |
| 47215B-AD-9 | JERSEY CENTRAL POWER & LIGHT | | | | 1FE | 1,195,726 | 103.4110 | 1,237,626 | 1,196,795 | 1,196,693 | 0 | (101) | 0 | 0 | 5.610 | 5.610 | MJSD | 4,849 | 67,140 | 08/07/2006 | 06/05/2023 |
| 57563N-AA-6 | MEFA 2008-1 A1 | | | | 1FE | 154,436 | 100.1800 | 156,276 | 155,996 | 155,520 | 0 | 1,177 | 0 | 0 | 3.439 | 4.280 | JAJO | 1,014 | 3,666 | 02/21/2018 | 04/27/2038 |
| 59560W-AE-7 | MDST 2010-1 B | | | | 1FM | 1,305,604 | 106.6500 | 1,246,022 | 1,168,326 | 1,277,617 | 0 | (40,024) | 0 | 0 | 7.000 | 3.600 | MON | 6,815 | 81,783 | 09/14/2016 | 12/15/2045 |
| 63939N-AB-9 | NAVSL 2016-AA A2A | | | | 1FE | 1,024,292 | 101.7130 | 1,031,503 | 1,014,124 | 1,034,294 | 0 | (1,549) | 0 | 0 | 3.910 | 3.410 | MON | 1,762 | 39,652 | 08/17/2016 | 12/15/2045 |
| 63939N-AC-7 | NAVSL 2016-AA A2B | | | | 1FE | 3,012,322 | 103.9590 | 2,993,163 | 2,879,161 | 3,012,322 | 0 | (27,927) | 0 | 0 | 4.605 | 3.960 | MON | 5,525 | 119,822 | 04/21/2017 | 12/15/2045 |
| 63939R-AA-2 | NAVIENT STUDENT LOAN TRUST OTHER ABS | | | | 1FE | 1,470,745 | 100.1240 | 1,472,581 | 1,470,745 | 1,470,745 | 0 | 0 | 0 | 0 | 3.556 | 4.200 | MON | 1,017 | 44,883 | 03/16/2017 | 12/27/2066 |
| 63940G-AA-3 | NAVSL 2016-7A A | | | | 1FE | 1,505,576 | 100.4580 | 1,512,481 | 1,505,576 | 1,505,576 | 0 | 0 | 0 | 0 | 3.656 | 4.320 | MON | 1,349 | 47,472 | 10/26/2016 | 03/25/2066 |
| 64031Q-BX-8 | NSLT 2005-2 A5 | | | | 1FE | 1,417,114 | 99.0920 | 1,497,878 | 1,511,588 | 1,419,783 | 0 | 14,828 | 0 | 0 | 2.923 | 4.900 | MJSD | 982 | 34,736 | 04/01/2016 | 03/23/2037 |
| 64031Q-CD-1 | NSLT 2005-3 A5 | | | | 1FE | 345,491 | 99.3380 | 360,129 | 362,527 | 346,255 | 0 | 2,923 | 0 | 0 | 2.943 | 4.610 | MJSD | 237 | 8,405 | 10/05/2016 | 12/24/2035 |
| 68268E-AA-1 | OMFIT 2015-1A A | | | | 1FE | 386,872 | 100.0440 | 388,941 | 388,770 | 387,259 | 0 | 116 | 0 | 0 | 3.190 | 4.320 | MON | 448 | 12,402 | 01/29/2016 | 03/18/2026 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 68268F-AA-8 | OMFIT 2016-2A A | | | | 1FE | 833,057 | 100.3600 | 817,138 | 814,205 | 821,991 | 0 | (16,347) | 0 | 0 | 4.100 | 2.080 | MON | 1,205 | 33,382 | 01/06/2017 | 03/20/2028 |
| 68268K-AC-3 | ODART 2017-1A C | | | | 1FE | 201,156 | 100.6350 | 201,272 | 200,000 | 201,018 | 0 | (138) | 0 | 0 | 3.910 | 3.420 | MON | 348 | 3,258 | 07/20/2018 | 08/16/2021 |
| 77356P-AA-0 | ROCKLAND EL CO TRANSITION FUND,144A | | | | 1FE | 48,676 | 100.2610 | 48,989 | 48,861 | 48,852 | 0 | (76) | 0 | 0 | 5.220 | 5.280 | FMAN | 355 | 2,551 | 11/08/2005 | 05/17/2021 |
| 78442G-GD-2 | SLMA 2003-4 A5A | | | | 2FE | 1,861,059 | 98.7430 | 1,872,793 | 1,896,621 | 1,880,347 | 0 | 16,051 | 0 | 0 | 3.538 | 4.200 | MJSD | 2,796 | 55,084 | 05/04/2017 | 03/15/2033 |
| 78443C-BH-6 | SLMA 2004-A A3 | | | | 1FE | 1,364,661 | 99.1280 | 1,403,201 | 1,415,532 | 1,366,367 | 0 | 12,331 | 0 | 0 | 3.188 | 4.760 | MJSD | 1,880 | 36,082 | 11/15/2016 | 06/15/2033 |
| 78446V-AB-5 | SLM STUDENT LOAN TRUST | | | | 1FE | 199,048 | 100.0890 | 194,063 | 193,890 | 193,878 | 0 | 0 | 0 | 0 | 3.830 | 4.020 | MON | 330 | 7,426 | 02/26/2016 | 01/17/2045 |
| 78448D-AC-1 | SLMA 2014-A A2B | | | | 1FE | 255,576 | 100.2200 | 255,380 | 254,819 | 254,819 | 0 | (58) | 0 | 0 | 3.605 | 3.980 | MON | 383 | 8,004 | 07/15/2016 | 01/15/2026 |
| 78449F-AB-7 | SMB 2016-A A2A | | | | 1FE | 775,621 | 100.1380 | 777,024 | 775,951 | 776,137 | 0 | (20,824) | 0 | 0 | 2.700 | 2.730 | MON | 931 | 20,951 | 05/18/2016 | 05/15/2031 |
| 78469P-AB-0 | SOCIAL PROFESSIONAL LOAN PROGRAM LLC | | | | 1FE | 862,168 | 98.6090 | 858,016 | 870,113 | 862,456 | 0 | 2,463 | 0 | 0 | 2.760 | 3.130 | MON | 400 | 24,013 | 02/26/2016 | 12/26/2036 |
| 84474Y-AA-4 | LUV 6.15 08/01/22 | | | 1 | 1FE | 10,688,990 | 105.0800 | 10,200,813 | 9,707,657 | 10,421,376 | 0 | (315,502) | 0 | 0 | 6.150 | 2.560 | FA | 248,759 | 573,712 | 07/25/2018 | 08/01/2022 |
| 84474Y-AB-2 | SW AIRLINES 07-1 TRUST | | | | 1FE | 4,843,462 | 105.6650 | 4,858,421 | 4,597,932 | 4,843,462 | 0 | 0 | 0 | 0 | 6.650 | 3.840 | FA | 127,401 | 0 | 11/15/2018 | 08/01/2022 |
| 84858D-AA-6 | SPIRIT AIR 2015-1 PTT A, MW@30 | | | 1 | 1FE | 6,412,208 | 98.1800 | 6,259,395 | 6,375,428 | 6,404,251 | 0 | (5,097) | 0 | 0 | 4.100 | 3.990 | AO | 65,348 | 261,393 | 02/09/2016 | 04/01/2028 |
| 84858W-AA-4 | SPIRIT AIR 2017-1 PTT AA | | | | 1FE | 4,814,008 | 95.6640 | 4,693,277 | 4,905,996 | 4,817,858 | 0 | 5,497 | 0 | 0 | 3.375 | 3.640 | FA | 62,551 | 118,204 | 04/16/2018 | 02/15/2030 |
| 85172L-AA-4 | SLFT 2015-AA A | | | | 1FE | 1,007,653 | 99.8680 | 1,003,682 | 1,005,003 | 1,007,476 | 0 | (3,767) | 0 | 0 | 3.160 | 2.750 | MON | 1,411 | 31,758 | 01/10/2017 | 11/15/2024 |
| 86212V-AE-4 | STORE MASTER FUNDING LLC | | | | 1FE | 8,965,634 | 103.7320 | 9,303,731 | 8,969,008 | 8,966,314 | 0 | 620 | 0 | 0 | 4.260 | 4.340 | MON | 11,675 | 61,991 | 10/12/2018 | 10/20/2048 |
| 87407P-AA-8 | TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE | | | | 1FE | 3,100,829 | 98.4470 | 3,035,450 | 3,083,333 | 3,091,096 | 0 | (4,019) | 0 | 0 | 2.830 | 2.700 | MON | 2,666 | 87,258 | 03/05/2013 | 02/22/2038 |
| 87407P-AC-4 | TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE | | | | 2FE | 1,886,450 | 99.8140 | 1,871,519 | 1,875,000 | 1,879,965 | 0 | (2,232) | 0 | 0 | 3.960 | 3.860 | MON | 2,269 | 74,250 | 07/03/2013 | 02/22/2038 |
| 87407P-AE-0 | TAL 2013-2A A | | | | 1FE | 1,965,821 | 99.6480 | 1,959,763 | 1,966,667 | 1,965,973 | 0 | (357) | 0 | 0 | 3.550 | 3.550 | MON | 2,133 | 69,817 | 10/31/2013 | 11/20/2038 |
| 89656F-AA-4 | TRINITY RAIL LEASING L.P. CALLABLE,144A | | | | 1FE | 2,608,810 | 97.7180 | 2,580,637 | 2,640,893 | 2,625,270 | 0 | 6,692 | 0 | 0 | 2.266 | 2.580 | MON | 2,660 | 59,843 | 10/29/2013 | 01/15/2043 |
| 89656F-AC-0 | TRINITY RAIL LEASING L.P.144A ELIGIBLE | | | | 1FE | 2,745,392 | 101.5110 | 2,766,899 | 2,725,694 | 2,735,103 | 0 | (2,236) | 0 | 0 | 3.898 | 3.790 | MON | 4,722 | 106,248 | 07/29/2013 | 07/15/2043 |
| 90346W-AA-1 | US AIRWAYS 2013, MW@50 | | | 1 | 1FE | 4,559,203 | 100.7220 | 4,459,172 | 4,427,179 | 4,519,203 | 0 | (19,244) | 0 | 0 | 3.950 | 3.350 | MN | 22,345 | 174,874 | 08/28/2015 | 11/15/2025 |
| 909319-AA-3 | UNITED AIR 2013-1 A PTT | | | 1 | 1FE | 837,596 | 102.0990 | 819,333 | 802,487 | 835,282 | 0 | (4,437) | 0 | 0 | 4.300 | 3.440 | FA | 13,036 | 34,507 | 01/31/2018 | 08/15/2025 |
| 90931L-AA-6 | UNITED AIR 2016-1 AA PTT | | | 1 | 1FE | 1,113,944 | 96.2950 | 1,094,575 | 1,136,678 | 1,115,341 | 0 | 1,995 | 0 | 0 | 3.100 | 3.400 | JJ | 17,031 | 17,619 | 01/22/2018 | 07/07/2028 |
| 90931Q-AA-5 | UNITED AIR 2013-1 B PTT,2ND LIEN | | | 1 | 2FE | 1,952,478 | 102.2770 | 2,009,159 | 1,964,424 | 1,959,484 | 0 | 1,960 | 0 | 0 | 5.375 | 5.490 | FA | 39,889 | 105,588 | 10/30/2013 | 08/15/2021 |
| 90932L-AB-3 | UNITED AIR 2015-1 A PTT, MW@25 | | | 1 | 1FE | 2,008,750 | 97.7300 | 1,954,600 | 2,000,000 | 2,005,142 | 0 | (1,203) | 0 | 0 | 3.700 | 3.620 | JD | 6,167 | 74,000 | 11/03/2015 | 12/01/2022 |
| 90932P-AA-6 | UNITED AIR 2014-1 A PTT | | | 1 | 1FE | 6,544,188 | 99.6420 | 6,421,373 | 6,444,444 | 6,522,643 | 0 | (12,959) | 0 | 0 | 4.000 | 3.750 | AO | 57,284 | 257,778 | 08/28/2015 | 04/11/2026 |
| 90932Q-AA-4 | UNITED AIR 2014-2 A PTT, MW@25 | | | 1 | 1FE | 10,375,754 | 97.7370 | 9,880,882 | 10,109,664 | 10,315,217 | 0 | (33,407) | 0 | 0 | 3.750 | 3.350 | MS | 124,265 | 379,112 | 04/27/2016 | 09/03/2026 |
| 981464-CW-8 | WORLD FINANCIAL NETWORK CREDIT CARD MA | | | | 1FE | 2,999,928 | 99.9930 | 2,999,809 | 3,000,000 | 2,999,998 | 0 | 11 | 0 | 0 | 3.140 | 3.140 | MON | 4,187 | 94,200 | 04/05/2012 | 01/17/2023 |
| 009088-AA-3 | AIR CANADA 2015-2AA PTT, MW@25 | | A | 1 | 1FE | 5,305,262 | 97.0800 | 5,122,601 | 5,276,680 | 5,299,028 | 0 | (3,461) | 0 | 0 | 3.750 | 3.650 | JD | 8,794 | 197,875 | 12/14/2015 | 12/15/2027 |
| 00908P-AA-5 | AIR CANADA 2017-1AA PTT | | A | | 1FE | 2,000,000 | 95.4290 | 1,908,585 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.300 | 3.300 | JJ | 30,433 | 37,400 | 12/07/2017 | 01/15/2030 |
| 00176J-AM-8 | AMMC 2015-16A BR | | D | | 1FE | 1,475,000 | 98.0570 | 1,446,352 | 1,475,000 | 1,475,000 | 0 | 0 | 0 | 0 | 4.036 | 4.850 | JAJO | 12,899 | 14,687 | 09/14/2018 | 04/14/2029 |
| 00177H-AC-3 | AMMC 2018-22A B | | D | | 1FE | 2,000,000 | 95.6320 | 1,912,641 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.939 | 4.730 | JAJO | 14,884 | 44,612 | 03/08/2018 | 04/25/2031 |
| 00177T-AC-7 | AMMC 2017-20A B | | D | | 1FE | 1,350,000 | 97.7470 | 1,319,593 | 1,350,000 | 1,350,000 | 0 | 0 | 0 | 0 | 4.048 | 4.860 | JAJO | 11,539 | 13,579 | 09/14/2018 | 04/17/2029 |
| 006278-AV-7 | ADML 2014-1A B2R | | D | | 1FE | 4,291,000 | 97.3460 | 4,185,889 | 4,300,000 | 4,292,235 | 0 | 1,235 | 0 | 0 | 3.350 | 3.440 | JAJO | 30,411 | 139,025 | 04/24/2018 | 07/15/2026 |
| 00900A-AJ-7 | AIMCO | | D | | 1FE | 2,000,000 | 98.4980 | 1,969,964 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.069 | 4.840 | JAJO | 16,050 | 72,451 | 05/11/2017 | 07/20/2026 |
| 03328T-AS-4 | ANCHC 2015-7A B1R | | D | | 1FE | 3,342,938 | 96.9160 | 3,270,927 | 3,375,000 | 3,353,917 | 0 | 10,979 | 0 | 0 | 3.736 | 4.680 | JAJO | 27,322 | 31,047 | 07/13/2018 | 10/15/2027 |
| 03328Y-AE-4 | ANCHC 2018-1RA B | | D | | 1FE | 495,000 | 96.4410 | 482,206 | 500,000 | 496,728 | 0 | 1,728 | 0 | 0 | 4.246 | 4.860 | JAJO | 4,210 | 0 | 10/30/2018 | 04/13/2031 |
| 03879G-AC-0 | ARCLO 2017-FL1 B | | D | | 2FE | 1,000,000 | 101.1360 | 1,011,363 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.955 | 5.700 | MON | 2,065 | 45,187 | 03/28/2017 | 04/15/2027 |
| 04015G-AM-1 | ARES 2015-2A BR | | D | | 1FE | 2,850,713 | 97.8470 | 2,788,667 | 2,850,000 | 2,850,579 | 0 | (133) | 0 | 0 | 4.009 | 4.740 | JAJO | 20,314 | 27,656 | 07/31/2018 | 07/29/2026 |
| 04016L-AE-7 | ARES 2017-42A B2 | | D | | 1FE | 577,500 | 95.6770 | 574,066 | 600,000 | 578,482 | 0 | 982 | 0 | 0 | 3.740 | 4.280 | JAJO | 4,301 | 0 | 10/31/2018 | 01/22/2028 |
| 04016V-AE-5 | ARES 2018-47A B | | D | | 1FE | 2,000,000 | 95.9460 | 1,918,926 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.886 | 4.720 | JAJO | 16,841 | 38,334 | 03/13/2018 | 04/15/2030 |
| 04941V-AE-5 | ATCLO 2018-9A B | | D | | 1FE | 1,988,000 | 96.2930 | 1,925,871 | 2,000,000 | 1,989,736 | 0 | 1,736 | 0 | 0 | 3.769 | 4.640 | JAJO | 14,867 | 19,048 | 08/13/2018 | 04/20/2028 |
| 04942J-AE-1 | ATCLO 2018-10A B | | D | | 1FE | 2,247,500 | 96.1230 | 2,162,779 | 2,250,000 | 2,247,891 | 0 | 391 | 0 | 0 | 3.936 | 4.790 | JAJO | 19,190 | 49,370 | 10/30/2018 | 01/15/2031 |
| 04964H-AN-8 | ATRM 8A BR | | D | | 1FE | 2,000,000 | 100.0000 | 2,000,014 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.377 | 5.200 | JAJO | 17,022 | 78,149 | 10/06/2016 | 10/23/2024 |
| 04965C-AL-2 | ATRM 12A BR | | D | | 1FE | 5,000,000 | 97.4820 | 4,874,149 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.819 | 4.580 | JAJO | 37,660 | 157,710 | 11/06/2017 | 04/22/2027 |
| 05363X-AP-2 | AVERY 2014-5A BR | | D | | 1FE | 2,250,000 | 99.0790 | 2,229,290 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 3.948 | 4.730 | JAJO | 18,757 | 22,057 | 07/25/2018 | 07/17/2026 |
| 05509R-AL-9 | BANDM 2014-1A A2R | | D | | 1FE | 2,000,000 | 99.2160 | 1,984,327 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.036 | 4.840 | JAJO | 17,267 | 40,091 | 04/11/2018 | 04/16/2026 |
| 05583W-AC-7 | BSPRT 2017-FL1 B | | D | | 1FE | 2,000,000 | 100.3280 | 2,006,561 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.855 | 5.580 | MON | 4,046 | 88,335 | 06/12/2017 | 06/15/2027 |
| 08179H-AB-6 | BSP 2017-12A A2 | | D | | 1FE | 2,006,000 | 97.2590 | 1,945,196 | 2,000,000 | 2,004,833 | 0 | (1,167) | 0 | 0 | 4.116 | 4.910 | JAJO | 17,837 | 40,681 | 06/13/2018 | 10/15/2030 |
| 08180R-AQ-8 | BSP 2015-VIIA A2R | | D | | 1FE | 4,000,000 | 96.7620 | 3,870,512 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.644 | 4.410 | JAJO | 30,371 | 130,642 | 10/27/2017 | 07/18/2027 |
| 09628B-AN-8 | BLUEM 2015-2A BR | | D | | 1FE | 970,000 | 97.9770 | 950,385 | 970,000 | 970,000 | 0 | 0 | 0 | 0 | 3.944 | 4.710 | JAJO | 7,971 | 0 | 10/30/2018 | 07/18/2027 |
| 09628F-AE-9 | BLUEM 2017-3A B | | D | | 1FE | 3,000,000 | 96.5190 | 2,895,590 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.811 | 4.650 | JAJO | 24,142 | 79,147 | 12/08/2017 | 01/15/2030 |
| 09628Q-AL-9 | BLUEM 2016-1A BR | | D | | 1FE | 4,000,000 | 96.8970 | 3,875,913 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.819 | 4.590 | JAJO | 30,128 | 57,574 | 05/11/2018 | 04/20/2027 |
| 11042A-AA-2 | BRITISH AIR 13-1 A PTT, MW@50 | | D | 1 | 1FE | 12,858,153 | 102.1900 | 12,460,975 | 12,193,928 | 12,709,194 | 0 | (121,869) | 0 | 0 | 4.625 | 3.370 | MJSD | 17,232 | 489,845 | 11/19/2018 | 06/20/2024 |
| 11042B-AA-0 | BRITISH AIR 13-1 B PTT | | D | 1 | 1FE | 1,979,339 | 101.3700 | 1,915,592 | 1,889,703 | 1,941,521 | 0 | (65,028) | 0 | 0 | 5.625 | 2.380 | MJSD | 3,248 | 106,296 | 07/31/2017 | 06/20/2020 |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT | | D | | 1FE | 999,068 | 98.0420 | 979,506 | 999,068 | 999,068 | 0 | 0 | 0 | 0 | 3.800 | 3.800 | MJSD | 1,160 | 27,841 | 03/14/2018 | 09/20/2031 |
| 11043H-AA-6 | BRITISH AIR 18-1 A PTT | | D | | 1FE | 2,530,576 | 98.5700 | 2,497,510 | 2,533,743 | 2,530,818 | 0 | 241 | 0 | 0 | 4.125 | 4.140 | MJSD | 3,194 | 76,646 | 05/29/2018 | 09/20/2031 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 114521-AM-9 | BSMC 2013-1A BR | | D | | 1FE | 4,110,325 | 96.6870 | 3,998,035 | 4,135,000 | 4,114,438 | 0 | 4,113 | 0 | 0 | 3.798 | 4.690 | JAJO | 33,162 | 38,951 | 08/13/2018 | 01/17/2028 |
| 12479L-AC-4 | CAL FUNDING II LTD,144A ABS, CALLABLE | | C | | 1FE | 3,393,643 | 99.5560 | 3,384,925 | 3,400,000 | 3,397,014 | 0 | 126 | 0 | 0 | 3.350 | 3.390 | MON | 1,991 | 113,900 | 07/22/2013 | 03/27/2028 |
| 12547U-AL-2 | CIFC 2015-5A A1R | | D | | 1FE | 298,410 | 98.7090 | 296,127 | 300,000 | 298,716 | 0 | 306 | 0 | 0 | 3.349 | 4.160 | JAJO | 1,898 | 0 | 11/23/2018 | 10/25/2027 |
| 12549J-BA-8 | CIFC 2014-1A A2R2 | | D | | 1FE | 2,850,000 | 97.4710 | 2,777,935 | 2,850,000 | 2,850,000 | 0 | 0 | 0 | 0 | 3.644 | 4.440 | JAJO | 21,640 | 72,246 | 01/11/2018 | 01/18/2031 |
| 12550L-AL-6 | CIFC 2015-2A BR | | D | | 1FE | 4,750,000 | 96.8680 | 4,601,267 | 4,750,000 | 4,750,000 | 0 | 0 | 0 | 0 | 3.686 | 4.480 | JAJO | 37,938 | 131,007 | 12/12/2017 | 04/15/2027 |
| 12550T-AC-9 | CIFC FUNDING LTD CLO | | D | | 1FE | 3,041,250 | 100.0350 | 3,001,062 | 3,000,000 | 3,051,576 | 0 | 13,466 | 0 | 0 | 4.669 | 5.080 | JAJO | 27,625 | 127,027 | 03/13/2017 | 10/20/2027 |
| 12551R-AC-2 | CIFC 2018-1A B | | D | | 1FE | 750,000 | 95.3120 | 714,841 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.844 | 4.670 | JAJO | 6,007 | 16,566 | 01/31/2018 | 04/18/2031 |
| 126612-AK-6 | CVPC 2013-CL01 A2R | | D | | 1FE | 2,000,000 | 99.4830 | 1,989,674 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.086 | 4.890 | JAJO | 17,481 | 72,838 | 03/15/2017 | 01/16/2026 |
| 13875L-AY-4 | CANYC 2014-1A A1BR | | D | | 1FE | 4,200,000 | 98.3560 | 4,130,967 | 4,200,000 | 4,200,000 | 0 | 0 | 0 | 0 | 3.690 | 4.410 | JAJO | 27,124 | 105,963 | 01/22/2018 | 01/30/2031 |
| 14310K-AW-1 | CGMS 2013-4A BRR | | D | | 1FE | 2,000,000 | 96.5470 | 1,930,949 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.856 | 4.670 | JAJO | 16,711 | 46,081 | 01/26/2018 | 01/15/2031 |
| 14889E-AN-6 | CRMN 2013-1A BR | | D | | 1FE | 3,000,000 | 97.9490 | 2,938,478 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.859 | 4.580 | JAJO | 20,583 | 104,350 | 12/01/2017 | 01/27/2028 |
| 150323-AQ-6 | CEDF 2014-4A BR | | D | | 1FE | 6,956,775 | 97.9490 | 6,856,455 | 7,000,000 | 7,000,000 | 0 | 43,225 | 0 | 0 | 4.077 | 4.210 | JAJO | 55,495 | 0 | 11/29/2018 | 07/23/2030 |
| 15032F-AE-6 | CEDF 2018-7A B | | D | | 1FE | 3,755,625 | 95.1680 | 3,568,818 | 3,750,000 | 3,750,000 | 0 | (5,625) | 0 | 0 | 3.869 | 4.670 | JAJO | 28,614 | 85,193 | 03/14/2018 | 01/20/2031 |
| 15137K-AG-4 | CECLO 2015-24A A2R | | D | | 1FE | 3,000,000 | 98.0930 | 2,942,808 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.086 | 4.900 | JAJO | 26,561 | 30,581 | 07/23/2018 | 10/15/2026 |
| 19736R-AC-5 | CECLO 2018-27A A1 | | D | | 1FE | 10,000,000 | 99.4860 | 9,948,609 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 3.639 | 3.670 | JAJO | 68,753 | 0 | 10/11/2018 | 10/25/2028 |
| 227170-AE-7 | CRONOS CONTAINERS PROGRAM LTD OTHER ABS | | D | | 1FE | 3,200,655 | 99.1390 | 3,179,067 | 3,206,656 | 3,203,533 | 0 | 935 | 0 | 0 | 3.080 | 3.120 | MON | 6,331 | 98,765 | 06/20/2013 | 04/18/2028 |
| 22845L-AC-0 | CRNPT 2018-5A B | | D | | 1FE | 2,000,000 | 98.3550 | 1,967,116 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.148 | 4.930 | JAJO | 17,517 | 20,628 | 06/19/2018 | 07/17/2028 |
| 22847D-AA-0 | CRNPT 2018-6A A2 | | D | | 1FE | 5,000,000 | 100.0470 | 5,002,378 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.255 | 4.180 | JAJO | 20,685 | 0 | 11/14/2018 | 10/20/2028 |
| 22847D-AL-6 | CRNPT 2018-6A A1 | | D | | 1FE | 3,000,000 | 99.5440 | 2,986,331 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.975 | 4.530 | JAJO | 11,594 | 0 | 11/14/2018 | 10/20/2028 |
| 26829C-BA-4 | ECP 2015-7A A2R | | D | | 1FE | 996,250 | 96.3750 | 963,751 | 1,000,000 | 1,000,000 | 0 | 3,750 | 0 | 0 | 4.099 | 4.910 | JAJO | 8,084 | 20,468 | 04/24/2018 | 04/22/2030 |
| 28622J-AB-3 | AWPT 2017-7A B | | D | | 1FE | 8,191,800 | 97.7080 | 8,012,113 | 8,200,000 | 8,200,000 | 0 | 8,200 | 0 | 0 | 4.036 | 4.140 | JAJO | 71,712 | 0 | 11/06/2018 | 07/15/2030 |
| 29915R-AE-3 | EGCLO 2018-1A B | | D | | 1FE | 4,000,000 | 98.3340 | 3,933,361 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.406 | 4.960 | FMAN | 16,648 | 81,646 | 05/18/2018 | 05/28/2028 |
| 31683V-BA-7 | FIG 2013-2A A2RR | | D | | 1FE | 1,000,000 | 99.8330 | 998,330 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.292 | 4.730 | MJSD | 1,431 | 19,475 | 06/08/2018 | 06/20/2027 |
| 31683Y-AL-8 | FIG 2014-1A BR | | D | | 1FE | 2,000,000 | 99.5160 | 1,990,334 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.936 | 4.740 | JAJO | 17,057 | 19,409 | 06/28/2018 | 01/15/2027 |
| 33842G-AE-7 | FLAGS 2013-7A BR | | D | | 1FE | 1,575,000 | 99.6280 | 1,569,147 | 1,575,000 | 1,575,000 | 0 | 0 | 0 | 0 | 4.019 | 4.740 | JAJO | 12,484 | 56,253 | 03/22/2017 | 01/20/2026 |
| 33883B-AD-0 | FLAT 2013-1A C | | D | | 2FE | 1,917,600 | 100.0470 | 2,000,954 | 2,000,000 | 2,000,000 | 0 | 14,707 | 0 | 0 | 6.048 | 5.640 | JAJO | 25,539 | 112,408 | 11/01/2013 | 01/17/2026 |
| 36361U-AC-4 | GALL 2017-1A B | | D | | 1FE | 4,000,000 | 98.8630 | 3,954,551 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.086 | 4.900 | JAJO | 35,415 | 146,975 | 09/21/2017 | 07/15/2027 |
| 37952U-AB-9 | GLOBAL SC FINANCE SRL,144A ELIGIBLE | | D | | 1FE | 5,861,099 | 98.6130 | 5,768,911 | 5,850,000 | 5,855,130 | 0 | (3,231) | 0 | 0 | 2.980 | 2.930 | MON | 6,780 | 174,330 | 05/03/2013 | 04/17/2028 |
| 38136F-AG-8 | GLM 2017-1A B1 | | D | | 1FE | 8,012,000 | 98.2000 | 7,856,070 | 8,000,000 | 8,012,000 | 0 | 0 | 0 | 0 | 4.019 | 4.100 | JAJO | 63,411 | 0 | 10/30/2018 | 04/20/2029 |
| 39808P-AL-0 | GWOLF 2015-1A A1R | | D | | 1FE | 3,000,000 | 99.1400 | 2,974,205 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.649 | 4.390 | JAJO | 20,683 | 75,276 | 01/17/2018 | 01/25/2031 |
| 39808U-AC-9 | GSTNE 2017-FL1A B | | D | | 2FE | 2,000,000 | 100.1750 | 2,003,518 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.258 | 5.980 | MON | 4,338 | 95,471 | 03/03/2017 | 03/15/2027 |
| 39809C-AE-4 | GWOLF 2018-3RA A2 | | D | | 1FE | 3,000,000 | 97.3800 | 2,921,419 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.119 | 4.240 | JAJO | 24,371 | 0 | 10/04/2018 | 10/22/2028 |
| 40436V-AB-7 | HLM 11A-17 B | | D | | 1FE | 1,001,750 | 97.1090 | 971,091 | 1,000,000 | 1,001,554 | 0 | (196) | 0 | 0 | 4.242 | 4.900 | FMAN | 6,599 | 28,940 | 04/26/2018 | 05/06/2030 |
| 40538F-AQ-6 | HLA 2014-3A AR | | D | | 1FE | 698,040 | 99.8120 | 698,689 | 700,000 | 700,000 | 0 | 1,960 | 0 | 0 | 3.569 | 4.120 | JAJO | 4,927 | 0 | 11/23/2018 | 10/22/2025 |
| 44330G-AE-3 | HLM 4A-2014 A2R | | D | | 1FE | 7,943,625 | 97.0140 | 7,712,631 | 7,950,000 | 7,948,865 | 0 | 5,240 | 0 | 0 | 4.009 | 4.710 | JAJO | 56,664 | 110,797 | 10/31/2018 | 01/28/2030 |
| 449255-AE-8 | ICG 2017-2A A2 | | D | | 1FE | 3,005,400 | 97.6820 | 2,930,478 | 3,000,000 | 3,004,954 | 0 | (446) | 0 | 0 | 4.227 | 4.990 | JAJO | 24,659 | 62,590 | 07/10/2018 | 10/23/2029 |
| 44929B-AY-7 | ICG 2014-2A BRR | | D | | 1FE | 3,000,000 | 96.5110 | 2,895,351 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.886 | 4.720 | JAJO | 27,135 | 67,911 | 02/14/2018 | 01/15/2031 |
| 46649D-AC-5 | JMP 2014-1RA B | | D | | 1FE | 3,000,000 | 98.5350 | 2,956,065 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.748 | 4.530 | JAJO | 23,742 | 69,694 | 02/07/2018 | 01/17/2028 |
| 468367-AL-1 | JAXM 2015-1A BR | | D | | 1FE | 1,999,000 | 97.3920 | 1,947,846 | 2,000,000 | 2,000,000 | 0 | 1,000 | 0 | 0 | 3.789 | 4.690 | JAJO | 16,420 | 19,156 | 08/14/2018 | 04/15/2027 |
| 470474-AW-7 | JTWN 2014-4A A2R | | D | | 1FE | 5,000,000 | 98.6650 | 4,933,271 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.689 | 4.570 | JAJO | 39,966 | 154,709 | 11/03/2017 | 07/15/2026 |
| 47048B-AM-2 | JTWN 2015-7A A2R | | D | | 1FE | 2,000,000 | 96.7560 | 1,935,124 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.789 | 4.530 | JAJO | 14,317 | 59,865 | 11/17/2017 | 07/25/2027 |
| 47048C-AP-3 | JTWN 2015-8A A2AR | | D | | 1FE | 1,506,225 | 96.4410 | 1,456,261 | 1,510,000 | 1,510,000 | 0 | 3,775 | 0 | 0 | 3.736 | 4.530 | JAJO | 12,224 | 27,814 | 05/24/2018 | 01/15/2028 |
| 47048C-AR-9 | JTWN 2015-8A A2BR 144A | | D | | 1FE | 1,977,500 | 95.9210 | 1,918,422 | 2,000,000 | 1,978,930 | 0 | 1,430 | 0 | 0 | 3.740 | 4.020 | JAJO | 15,791 | 41,296 | 05/24/2018 | 01/15/2028 |
| 47049Q-AC-0 | JTWN 2018-11A A2 | | D | | 1FE | 2,991,000 | 96.7180 | 2,901,549 | 3,000,000 | 2,991,561 | 0 | 561 | 0 | 0 | 4.496 | 5.150 | JAJO | 61,091 | 0 | 09/14/2018 | 07/14/2031 |
| 482739-AG-4 | KVK CLO 13-1A | | D | | 1FE | 2,000,000 | 97.1160 | 1,942,333 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.246 | 4.690 | JAJO | 16,841 | 73,911 | 12/06/2017 | 01/15/2028 |
| 50188W-AF-5 | LCM 20A BR | | D | | 1FE | 6,000,000 | 98.0740 | 5,884,466 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 3.888 | 4.800 | JAJO | 46,017 | 0 | 09/18/2018 | 10/22/2027 |
| 53946M-AA-5 | LNCR 2018-CRE1 A | | D | | 1FE | 2,000,000 | 99.8890 | 1,997,781 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.585 | 4.230 | MON | 2,988 | 35,173 | 05/18/2018 | 05/15/2028 |
| 54008P-AW-3 | LWCLO 2014-1A A1RR | | D | | 1FE | 2,500,000 | 99.5970 | 2,489,934 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 3.659 | 4.390 | JAJO | 17,283 | 60,476 | 01/24/2018 | 01/25/2030 |
| 54347L-AQ-5 | LOOM 2015-2A A2R | | D | | 1FE | 3,990,000 | 96.8130 | 3,872,535 | 4,000,000 | 4,000,000 | 0 | 10,000 | 0 | 0 | 3.739 | 4.640 | JAJO | 31,991 | 75,701 | 06/13/2018 | 04/15/2028 |
| 55379L-AC-4 | M360 2018-CRE1 B | | D | | 2FE | 3,000,000 | 100.7100 | 3,021,302 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 6.121 | 6.280 | MON | 15,303 | 63,251 | 07/17/2018 | 07/24/2028 |
| 55818H-AW-8 | MADISON PARK FUNDING LTD CLO | | D | | 1FE | 3,045,000 | 100.0550 | 3,001,674 | 3,000,000 | 3,042,376 | 0 | 2,276 | 0 | 0 | 4.369 | 4.850 | JAJO | 25,850 | 117,852 | 03/13/2017 | 01/20/2029 |
| 55818K-AS-0 | MDPK 2013-11A BR | | D | | 1FE | 7,984,000 | 98.7130 | 7,897,097 | 8,000,000 | 7,984,300 | 0 | 300 | 0 | 0 | 4.127 | 4.270 | JAJO | 64,201 | 0 | 11/20/2018 | 07/23/2029 |
| 55818P-AN-0 | MDPK 2014-12A B1R | | D | | 1FE | 2,000,000 | 100.1380 | 2,002,775 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.119 | 4.920 | JAJO | 16,247 | 73,471 | 01/12/2017 | 07/20/2026 |
| 55818X-AY-9 | MDPK 2015-16A A2R | | D | | 1FE | 2,000,000 | 99.3670 | 1,987,350 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.369 | 5.210 | JAJO | 17,233 | 78,568 | 12/14/2016 | 04/20/2026 |
| 55953B-AK-2 | MAGNE 2014-9A A2R | | D | | 1FE | 3,000,000 | 99.4230 | 2,982,714 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.989 | 4.730 | JAJO | 22,609 | 104,995 | 05/26/2017 | 07/25/2026 |
| 56577A-AL-6 | MCLO 2014-7A A2R | | D | | 1FE | 1,000,000 | 99.2900 | 992,908 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.159 | 4.890 | JAJO | 7,394 | 36,491 | 04/12/2017 | 10/28/2025 |
| 59801Q-AL-3 | MIDO 2015-4A BR | | D | | 1FE | 1,000,000 | 96.9550 | 969,555 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.686 | 4.480 | JAJO | 7,987 | 18,167 | 03/27/2018 | 04/15/2027 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 59802Q-AT-5 | MIDO 2012-1A A2RR | | D | | 1FE | 3,946,000 | 97.0220 | 3,832,396 | 3,950,000 | 3,947,052 | 0 | 1,052 | 0 | 0 | 3.736 | 4.550 | JAJO | 31,977 | 85,821 | 08/13/2018 | 01/15/2024 |
| 60909G-AE-0 | MNCLO 2018-1A B | | D | | 1FE | 3,000,000 | 97.6710 | 2,930,133 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.839 | 4.580 | JAJO | 21,759 | 74,168 | 02/02/2018 | 01/25/2028 |
| 610332-AW-8 | MCBSL 2015-1A BR MTGE | | D | | 1FE | 4,000,000 | 98.8800 | 3,955,226 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.426 | 5.000 | FMAN | 19,634 | 152,453 | 08/15/2017 | 05/22/2027 |
| 62432C-AU-5 | MVW 2015-10A BR | | D | | 1FE | 3,000,000 | 97.8540 | 2,935,632 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.146 | 4.570 | JAJO | 24,611 | 80,502 | 01/16/2018 | 10/13/2027 |
| 64130T-AS-4 | NEUB 2015-20A | | D | | 1FE | 5,000,000 | 97.8590 | 4,892,966 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.037 | 4.480 | JAJO | 39,935 | 148,655 | 11/15/2017 | 01/15/2028 |
| 64131W-AE-7 | NEUB 2018-27A B | | D | | 1FE | 2,500,000 | 97.1460 | 2,428,667 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 4.187 | 4.660 | JAJO | 20,780 | 57,109 | 01/24/2018 | 01/15/2030 |
| 67091H-AH-4 | OHALF 2012-1A AR | | D | | 1FE | 900,000 | 100.0200 | 900,181 | 900,000 | 900,000 | 0 | 0 | 0 | 0 | 3.827 | 4.440 | JAJO | 6,698 | 0 | 11/23/2018 | 01/23/2027 |
| 67091H-AK-7 | OHALF 2012-1A B1R | | D | | 1FE | 2,000,000 | 99.3380 | 1,986,761 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.327 | 5.160 | JAJO | 16,828 | 77,135 | 11/18/2016 | 01/23/2027 |
| 67091R-AM-1 | OCP 2015-8A A2AR | | D | | 1FE | 5,000,000 | 97.6310 | 4,881,554 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.898 | 4.680 | JAJO | 41,154 | 168,523 | 10/16/2017 | 04/17/2027 |
| 67091Y-AL-8 | OCP 2015-9A A2R | | D | | 1FE | 5,000,000 | 97.0480 | 4,852,433 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.137 | 4.580 | JAJO | 41,018 | 168,540 | 10/27/2017 | 07/15/2027 |
| 67092D-AM-1 | OCP 2015-10A A2AR | | D | | 1FE | 2,535,622 | 96.6930 | 2,454,127 | 2,538,043 | 2,535,982 | 0 | 360 | 0 | 0 | 3.808 | 4.550 | JAJO | 17,987 | 73,278 | 09/12/2018 | 10/26/2027 |
| 67106M-AQ-6 | OFSBS 2014-7A BR | | D | | 1FE | 4,000,000 | 99.1200 | 3,964,839 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.844 | 4.620 | JAJO | 32,038 | 135,616 | 09/07/2017 | 10/18/2026 |
| 67107U-AW-4 | OZLM FUNDING LTD | | D | | 1FE | 3,154,725 | 98.3730 | 3,098,766 | 3,150,000 | 3,154,192 | 0 | (533) | 0 | 0 | 4.319 | 5.100 | JAJO | 26,454 | 66,954 | 07/13/2018 | 07/23/2029 |
| 67108F-AQ-9 | OZLMF 2013-4A A2R | | D | | 1FE | 4,038,000 | 97.4110 | 3,896,456 | 4,000,000 | 4,035,702 | 0 | (2,298) | 0 | 0 | 4.169 | 4.820 | JAJO | 32,889 | 147,782 | 10/24/2017 | 10/22/2030 |
| 67108L-AY-9 | OZLM 2014-6A A2AS | | D | | 1FE | 3,000,000 | 96.2220 | 2,886,686 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.198 | 5.040 | JAJO | 26,592 | 62,439 | 04/11/2018 | 04/17/2031 |
| 67109W-AL-2 | OZLM 2015-12A A2R | | D | | 1FE | 750,000 | 97.3240 | 729,936 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 4.120 | 4.850 | JAJO | 5,408 | 3,316 | 09/05/2018 | 04/30/2027 |
| 67110U-AC-3 | OHALF 2016-1A B1 | | D | | 1FE | 4,020,000 | 99.7630 | 3,990,545 | 4,000,000 | 4,017,845 | 0 | (2,155) | 0 | 0 | 4.147 | 4.990 | JAJO | 32,719 | 120,026 | 03/14/2018 | 01/20/2028 |
| 67111V-AE-6 | OZLM 2018-22A A2 | | D | | 1FE | 2,002,500 | 96.0470 | 1,920,943 | 2,000,000 | 2,000,000 | 0 | (2,500) | 0 | 0 | 3.948 | 4.780 | JAJO | 16,673 | 48,728 | 03/13/2018 | 01/17/2031 |
| 67389X-AM-9 | OAKCL 2015-1A | | D | | 1FE | 1,500,000 | 96.8130 | 1,452,208 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.819 | 4.580 | JAJO | 11,298 | 42,830 | 11/30/2017 | 10/20/2027 |
| 67514R-AM-0 | OCTR 2013-4A BR | | D | | 1FE | 4,000,000 | 99.1430 | 3,965,738 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.068 | 4.670 | FMAN | 22,149 | 139,160 | 08/14/2017 | 08/13/2025 |
| 67575X-AC-5 | OCT31 2017-1A B1 | | D | | 1FE | 1,601,141 | 98.7770 | 1,577,304 | 1,596,830 | 1,601,141 | 0 | 0 | 0 | 0 | 4.169 | 4.940 | JAJO | 13,129 | 0 | 11/08/2018 | 07/20/2030 |
| 67590R-BA-2 | OCTLF 2014-1A BRR | | D | | 1FE | 4,000,000 | 96.9020 | 3,876,112 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.340 | 4.440 | FMAN | 20,736 | 0 | 11/09/2018 | 11/18/2031 |
| 675920-AC-6 | OCT30 2017-1A A2 | | D | | 1FE | 7,017,750 | 98.7220 | 6,910,546 | 7,000,000 | 7,016,323 | 0 | (1,427) | 0 | 0 | 4.169 | 4.920 | JAJO | 57,555 | 83,311 | 10/31/2018 | 03/17/2030 |
| 675922-AE-8 | OCT34 2017-1A B1 | | D | | 1FE | 3,103,875 | 96.8700 | 3,002,983 | 3,100,000 | 3,101,926 | 0 | (1,949) | 0 | 0 | 3.747 | 4.640 | JAJO | 23,557 | 93,303 | 03/12/2018 | 01/20/2030 |
| 69688X-AU-5 | PLMRS 2014-1A A2R2 | | D | | 1FE | 4,000,000 | 95.7310 | 3,829,253 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.898 | 4.710 | JAJO | 32,923 | 108,965 | 12/08/2017 | 01/17/2031 |
| 69689C-AQ-9 | PLMRS 2015-2A A2R | | D | | 1FE | 983,750 | 97.7410 | 977,420 | 1,000,000 | 984,589 | 0 | 839 | 0 | 0 | 4.269 | 5.210 | JAJO | 8,419 | 0 | 12/06/2018 | 07/20/2030 |
| 69700K-AC-7 | PSTAT 2018-4A A2 | | D | | 1FE | 6,500,000 | 95.7770 | 6,225,558 | 6,500,000 | 6,500,000 | 0 | 0 | 0 | 0 | 3.699 | 3.930 | FMAN | 41,415 | 0 | 09/24/2018 | 11/15/2026 |
| 69703P-AC-3 | PLMRS 2018-1A A2 | | D | | 1FE | 4,500,000 | 96.2060 | 4,329,308 | 4,500,000 | 4,500,000 | 0 | 0 | 0 | 0 | 3.894 | 4.720 | JAJO | 36,512 | 98,827 | 02/12/2018 | 04/18/2031 |
| 74988L-AC-8 | RRAM 2018-3A A2R2 | | D | | 1FE | 4,000,000 | 96.6970 | 3,867,894 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.836 | 4.660 | JAJO | 33,248 | 102,326 | 01/18/2018 | 01/15/2030 |
| 75887X-AC-1 | REG11 2018-1A B | | D | | 1FE | 500,000 | 96.3080 | 481,540 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.098 | 4.940 | JAJO | 4,327 | 6,173 | 05/15/2018 | 07/17/2031 |
| 78109Q-AE-8 | RRAM 2017-2A A2 | | D | | 1FE | 981,250 | 97.7690 | 977,699 | 1,000,000 | 981,699 | 0 | 449 | 0 | 0 | 4.036 | 4.950 | JAJO | 8,745 | 0 | 12/10/2018 | 10/15/2029 |
| 803169-AS-0 | SRANC 2014-3A BR MTGE | | D | | 1FE | 2,493,750 | 98.0930 | 2,452,349 | 2,500,000 | 2,500,000 | 0 | 6,250 | 0 | 0 | 4.673 | 5.120 | MJSD | 2,597 | 53,944 | 07/13/2018 | 06/22/2030 |
| 83608G-AQ-9 | SNDPT 2013-1A A2R | | D | | 1FE | 2,000,000 | 95.6600 | 1,913,201 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.958 | 4.710 | JAJO | 14,733 | 54,627 | 01/22/2018 | 01/26/2031 |
| 83609G-AL-9 | SNDPT 2015-2A AR | | D | | 1FE | 1,700,000 | 99.5020 | 1,691,544 | 1,700,000 | 1,700,000 | 0 | 0 | 0 | 0 | 3.349 | 4.040 | JAJO | 11,228 | 49,106 | 10/04/2017 | 07/20/2027 |
| 83609G-AQ-8 | SNDPT 2015-2A B2R | | D | | 1FE | 2,000,000 | 96.8790 | 1,937,582 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.819 | 4.510 | JAJO | 15,050 | 67,354 | 10/04/2017 | 07/20/2027 |
| 83610K-AC-7 | SNDPT 2017-2A B | | D | | 1FE | 1,005,000 | 98.9270 | 989,278 | 1,000,000 | 1,004,777 | 0 | (223) | 0 | 0 | 4.289 | 5.010 | JAJO | 8,103 | 21,082 | 04/27/2018 | 07/25/2030 |
| 87159Q-BG-2 | SYMP 2014-14A B1R | | D | | 1FE | 2,000,000 | 99.0050 | 1,980,116 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.286 | 5.140 | JAJO | 18,574 | 76,660 | 01/06/2017 | 07/14/2026 |
| 87240U-AB-6 | TCW 2018-1A A2A | | D | | 1FE | 2,000,000 | 98.5880 | 1,971,779 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.789 | 4.560 | JAJO | 14,317 | 32,804 | 04/12/2018 | 04/25/2031 |
| 87240U-AC-4 | TCW 2018-1A B1 | | D | | 1FE | 2,000,000 | 97.8480 | 1,956,977 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.239 | 5.050 | JAJO | 16,017 | 36,904 | 04/12/2018 | 04/25/2031 |
| 87970U-AS-5 | TELOS 2014-6A A1R | | D | | 1FE | 399,880 | 100.0010 | 400,008 | 400,000 | 400,000 | 0 | 120 | 0 | 0 | 3.718 | 4.400 | JAJO | 3,140 | 0 | 11/23/2018 | 01/17/2027 |
| 87974K-AQ-7 | TELOS 2014-5A A1R | | D | | 1FE | 397,600 | 99.8330 | 399,336 | 400,000 | 397,999 | 0 | 399 | 0 | 0 | 3.398 | 4.320 | JAJO | 2,870 | 0 | 11/23/2018 | 04/17/2028 |
| 89300A-BC-0 | TRAL 2014-3A BRR | | D | | 1FE | 8,994,000 | 97.3880 | 8,765,007 | 9,000,000 | 8,996,829 | 0 | 2,829 | 0 | 0 | 3.919 | 3.930 | JAJO | 69,562 | 177,872 | 11/09/2018 | 10/20/2027 |
| 89300J-AE-8 | TRAL 2018-5A B | | D | | 1FE | 6,000,000 | 97.9160 | 5,874,985 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 4.458 | 4.590 | JAJO | 46,074 | 0 | 10/04/2018 | 10/20/2028 |
| 92328X-AH-2 | VENTR 2013-15A BR | | D | | 1FE | 2,025,000 | 99.6960 | 1,993,932 | 2,000,000 | 2,031,543 | 0 | 8,770 | 0 | 0 | 4.787 | 4.890 | JAJO | 19,224 | 79,694 | 03/13/2017 | 07/15/2028 |
| 92329J-BA-6 | VENTR 2012-12A BRR | | D | | 1FE | 3,496,250 | 96.6710 | 3,383,487 | 3,500,000 | 3,498,286 | 0 | 2,036 | 0 | 0 | 3.906 | 4.430 | FMAN | 12,914 | 73,549 | 08/29/2018 | 02/28/2026 |
| 92330E-AR-8 | VENTR 2014-19A BRR MTGE | | D | | 1FE | 3,000,000 | 95.7470 | 2,872,436 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.687 | 4.680 | JAJO | 7,569 | 0 | 11/16/2018 | 01/15/2032 |
| 92330J-CE-4 | VENTR 2015-20A B1R | | D | | 1FE | 3,000,000 | 97.1260 | 2,913,781 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.037 | 4.470 | JAJO | 23,654 | 101,891 | 12/15/2017 | 04/16/2027 |
| 92331R-AB-3 | VENTR 2017-27A B | | D | | 1FE | 496,812 | 97.7840 | 488,924 | 500,000 | 498,205 | 0 | 1,330 | 0 | 0 | 4.119 | 5.020 | JAJO | 4,062 | 0 | 10/30/2018 | 07/20/2030 |
| 92331X-AC-8 | VENTR 2018-35A AS | | D | | 1FE | 8,000,000 | 99.8990 | 7,991,946 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 3.650 | 3.690 | JAJO | 38,934 | 0 | 10/17/2018 | 10/22/2031 |
| 92558F-AC-3 | VIBR 2018-8A A2 | | D | | 1FE | 6,475,938 | 95.8830 | 6,232,416 | 6,500,000 | 6,481,078 | 0 | 5,140 | 0 | 0 | 3.939 | 4.800 | JAJO | 50,496 | 90,007 | 10/30/2018 | 01/20/2031 |
| 92558F-AJ-8 | VIBR 2018-8A A1B | | D | | 1FE | 750,000 | 98.2040 | 736,533 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.719 | 4.510 | JAJO | 5,501 | 16,924 | 01/19/2018 | 01/20/2031 |
| 92912Q-AB-2 | VOYA 2014-3A A2A | | D | | 1FE | 2,002,000 | 100.0180 | 2,000,374 | 2,000,000 | 2,000,000 | 0 | 230 | 0 | 0 | 4.389 | 5.190 | JAJO | 16,584 | 78,108 | 01/11/2017 | 07/25/2026 |
| 98875N-AC-9 | ZAIS9 2018-2A B1 | | D | | 1FE | 4,000,000 | 97.8860 | 3,915,445 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.520 | 5.880 | JAJO | 35,660 | 0 | 06/19/2018 | 07/20/2031 |
| 98877E-AJ-2 | ZCCP 2015-1A BR | | D | | 1FE | 4,972,500 | 98.3080 | 4,915,425 | 5,000,000 | 4,974,531 | 0 | 2,030 | 0 | 0 | 3.886 | 4.810 | JAJO | 41,563 | 38,734 | 10/23/2018 | 07/16/2027 |
| 98885G-AC-2 | ZAIS8 2018-1A B | | D | | 1FE | 3,000,000 | 97.3150 | 2,919,419 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.886 | 4.700 | JAJO | 25,261 | 67,468 | 02/06/2018 | 04/15/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 620,723,582 | XXX | 608,598,033 | 617,474,201 | 619,891,704 | 0 | (867,965) | 0 | 0 | XXX | XXX | XXX | 4,422,923 | 14,857,069 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 8,344,610,707 | XXX | 8,212,532,550 | 8,269,064,123 | 8,280,211,251 | 0 | (10,910,188) | 709,460 | 0 | XXX | XXX | XXX | 78,371,063 | 280,081,849 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 6599999. Subtotal -Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 7799999. Total - Issuer Obligations | | | | | | 7,702,795,531 | XXX | 7,604,056,218 | 7,601,109,575 | 7,634,921,966 | 0 | (12,209,484) | 709,460 | 0 | XXX | XXX | XXX | 78,287,491 | 269,637,350 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 125,996,589 | XXX | 129,202,242 | 155,298,824 | 127,081,458 | 0 | 2,260,896 | 0 | 0 | XXX | XXX | XXX | 316,398 | 3,644,692 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 485,534,221 | XXX | 474,854,713 | 463,954,504 | 481,334,682 | 0 | (2,410,266) | 0 | 0 | XXX | XXX | XXX | 1,522,556 | 13,756,856 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 620,723,582 | XXX | 608,598,033 | 617,474,201 | 619,891,704 | 0 | (867,965) | 0 | 0 | XXX | XXX | XXX | 4,422,923 | 14,857,069 | XXX | XXX |
| 8199999. Total - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8299999. Total - Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 8,935,049,923 | XXX | 8,816,711,206 | 8,837,837,104 | 8,863,229,810 | 0 | (13,226,819) | 709,460 | 0 | XXX | XXX | XXX | 84,549,368 | 301,895,967 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation and Admini-strative Symbol/ Market Indi-cator | Date Acquired |
| 190750-86-2 | COBANK ACB | | | 20,000.000 | 100.00 | 0.000 | 2,100,000 | 100.500 | 2,010,000 | 2,100,000 | 31,000 | 125,378 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEU | 10/06/2016 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 2,100,000 | XXX | 2,010,000 | 2,100,000 | 31,000 | 125,378 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 2,100,000 | XXX | 2,010,000 | 2,100,000 | 31,000 | 125,378 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 99C000-02-5 | FHLB DES MOINES | RF | | 359,730.000 | 35,973,000 | 100.000 | 35,973,000 | 35,973,000 | 0 | 1,702,540 | 0 | 0 | 0 | 0 | 0 | A | 12/31/2018 |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 35,973,000 | XXX | 35,973,000 | 35,973,000 | 0 | 1,702,540 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 35,973,000 | XXX | 35,973,000 | 35,973,000 | 0 | 1,702,540 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 38,073,000 | XXX | 37,983,000 | 38,073,000 | 31,000 | 1,827,918 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total $ value (included in Column 8) of all such issues $ 0

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 912828-2A-7 | US TREASURY S/D NM225,VI600,AR250,CA275 | | 02/06/2018 | FTN FINANCIAL | | 767,258 | 850,000 | 6,098 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 767,258 | 850,000 | 6,098 |
| 882724-HA-8 | TEXAS ST-REF-TXBL | | 08/29/2018 | PIPER JAFFRAY, INC. | | 4,000,000 | 4,000,000 | 0 |
| 93974C-PL-8 | WA ST-BABS-D | | 02/02/2018 | WELLS FARGO BANK | | 3,759,958 | 3,250,000 | 2,429 |
| 93974C-RD-4 | WASHINGTON ST-F-BABS | | 07/18/2018 | RBC CAPITAL MARKET CORP | | 1,004,624 | 915,000 | 21,649 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 8,764,582 | 8,165,000 | 24,078 |
| 249174-XE-8 | DENVER SD #1-B-REF | | 01/29/2018 | STIFEL NICOLAUS | | 2,843,874 | 2,840,000 | 0 |
| 345102-LT-2 | FOOTHILL ETC CLG-E | | 12/18/2018 | RBC CAPITAL MARKET CORP | | 1,148,925 | 1,250,000 | 15,555 |
| 64966M-WQ-8 | NEW YORK-TXBL-E-3 | | 02/22/2018 | JEFFERIES & CO., INC. | | 3,004,920 | 3,000,000 | 0 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 6,997,719 | 7,090,000 | 15,555 |
| 13067W-PL-0 | CALIFORNIA DEPT WTR | | 07/26/2018 | BB&T | | 1,898,100 | 2,000,000 | 10,086 |
| 13077D-FJ-6 | CA UNIV REV-B-TXBL | | 07/13/2018 | MORGAN STANLEY & COMPANY | | 1,000,000 | 1,000,000 | 0 |
| 13077D-FK-3 | CA UNIV REV-B-TXBL | | 07/13/2018 | MORGAN STANLEY & COMPANY | | 750,000 | 750,000 | 0 |
| 13077D-FL-1 | CA UNIV REV-B-TXBL | | 07/13/2018 | MORGAN STANLEY & COMPANY | | 900,000 | 900,000 | 0 |
| 167562-RJ-8 | CHICAGO ARPT-A-REF | | 07/25/2018 | BANK OF AMERICA - MERRIL LYNCH | | 800,000 | 800,000 | 0 |
| 167562-RK-5 | CHICAGO ARPT-A-REF | | 07/25/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,785,000 | 1,785,000 | 0 |
| 167593-H6-2 | CHICAGO OHARE ARPT-C | | 12/06/2018 | JP MORGAN CHASE | | 5,000,000 | 5,000,000 | 0 |
| 22972P-CM-2 | CUCAMONGA VLY WTR-B | | 08/21/2018 | VARIOUS | | 2,739,170 | 2,725,000 | 15,519 |
| 22972P-CN-0 | CUCAMONGA VLY WTR-B | | 05/04/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,890,000 | 1,890,000 | 0 |
| 24917D-BD-4 | DENVER -B-TXBL | | 08/22/2018 | CITIGROUP GLOBAL MARKETS | | 1,000,000 | 1,000,000 | 0 |
| 24917D-BF-9 | DENVER -B-TXBL | | 08/29/2018 | CITIGROUP GLOBAL MARKETS | | 2,001,200 | 2,000,000 | 0 |
| 30287T-AN-7 | FREMF 2015-K49 B | | 07/19/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 2,944,102 | 3,000,000 | 6,821 |
| 30289U-AS-1 | FREMF 2016-K56 B | | 08/17/2018 | CANTOR FITZGERALD & CO INC | | 2,961,211 | 3,000,000 | 6,788 |
| 30293A-AN-0 | FREMF 2015-K47 B | | 08/17/2018 | MORGAN STANLEY & CO. LLC. | | 2,927,930 | 3,000,000 | 6,182 |
| 313637-ZF-0 | FN 109742 | | 08/21/2018 | DUNCAN WILLIAMS, INC. | | 2,825,609 | 2,780,000 | 9,299 |
| 31381S-CW-0 | FN 469085 | | 05/24/2018 | DUNCAN WILLIAMS, INC. | | 235,718 | 211,703 | 932 |
| 34710R-BC-3 | FORT COLLINS ELEC-B | | 05/31/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,400,000 | 1,400,000 | 0 |
| 34710R-BD-1 | FORT COLLINS ELEC-B | | 05/31/2018 | BANK OF AMERICA - MERRIL LYNCH | | 500,000 | 500,000 | 0 |
| 39081H-CC-4 | GREAT LAKES WTR-C-REF | | 09/18/2018 | CITIGROUP GLOBAL MARKETS | | 2,546,328 | 2,550,000 | 0 |
| 39081H-CE-0 | GREAT LAKES WTR-C-REF | | 09/18/2018 | CITIGROUP GLOBAL MARKETS | | 5,500,000 | 5,500,000 | 0 |
| 44244C-TM-9 | HOUSTON-E-REF-TXBL | | 08/08/2018 | PIPER JAFFRAY, INC. | | 1,000,000 | 1,000,000 | 0 |
| 44244C-TN-7 | HOUSTON-E-REF-TXBL | | 08/09/2018 | PIPER JAFFRAY, INC. | | 4,016,800 | 4,000,000 | 0 |
| 451174-AC-0 | ID ENERGY RESOURCES | | 01/10/2018 | DEUTSCHE BANC | | 3,854,560 | 4,000,000 | 34,188 |
| 478045-AA-5 | JOHN SEVIER COMB CYCLE | | 10/12/2018 | RW RRESSPRICH & CO. | | 4,743,989 | 4,530,382 | 52,976 |
| 59333P-3Q-9 | MIAMI-DADE CNTY FL AV | | 08/16/2018 | JP MORGAN CHASE | | 1,000,000 | 1,000,000 | 0 |
| 59333P-3R-7 | MIAMI-DADE CNTY FL AV | | 08/16/2018 | JP MORGAN CHASE | | 3,000,000 | 3,000,000 | 0 |
| 64971X-EA-2 | NEW YORK CITY TRANS | | 06/01/2018 | STIFEL NICOLAUS | | 966,518 | 960,000 | 507 |
| 649902-2E-2 | NY DORM-TXB-H-GEN PUR | | 03/12/2018 | RBC CAPITAL MARKET CORP | | 1,135,020 | 1,000,000 | 26,298 |
| 64990F-JV-7 | NEW YORK DORM AUTH -B | | 12/12/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,515,000 | 2,515,000 | 0 |
| 64990F-JW-5 | NEW YORK DORM AUTH -B | | 12/12/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,180,000 | 1,180,000 | 0 |
| 650035-7C-6 | NEW YORK ST URBAN DEV | | 01/19/2018 | RBC CAPITAL MARKET CORP | | 4,957,250 | 5,000,000 | 13,244 |
| 677561-JU-7 | OHIO ST HOSP FAC-B | | 12/10/2018 | RBC CAPITAL MARKET CORP | | 4,305,664 | 4,504,000 | 47,884 |
| 709235-ZS-7 | PA ST UNIV-B-TXBL | | 12/21/2018 | WELLS FARGO BANK | | 1,230,683 | 1,285,000 | 15,570 |
| 71783D-AD-7 | PHILA AUTH INDL-REF | | 10/22/2018 | CITIGROUP GLOBAL MARKETS | | 3,952,080 | 4,000,000 | 3,964 |
| 733911-CD-1 | PORT CORPUS CHRISTI-B | | 07/25/2018 | WELLS FARGO BANK | | 500,000 | 500,000 | 0 |
| 733911-CE-9 | PORT CORPUS CHRISTI-B | | 07/25/2018 | WELLS FARGO BANK | | 525,000 | 525,000 | 0 |
| 733911-CF-6 | PORT CORPUS CHRISTI-B | | 07/25/2018 | WELLS FARGO BANK | | 525,000 | 525,000 | 0 |
| 733911-CG-4 | PORT CORPUS CHRISTI-B | | 07/25/2018 | WELLS FARGO BANK | | 565,000 | 565,000 | 0 |
| 733911-CH-2 | PORT CORPUS CHRISTI-B | | 07/25/2018 | WELLS FARGO BANK | | 650,000 | 650,000 | 0 |
| 73474T-AP-5 | PORT OF MORROW OR TRA | | 12/21/2018 | WELLS FARGO BANK | | 450,289 | 520,000 | 4,962 |
| 73541W-BB-7 | PORT ST LUCIE-A-REF | | 10/19/2018 | CITIGROUP GLOBAL MARKETS | | 1,000,000 | 1,000,000 | 0 |
| 73541W-BC-5 | PORT ST LUCIE-A-REF | | 10/19/2018 | CITIGROUP GLOBAL MARKETS | | 1,000,000 | 1,000,000 | 0 |
| 79207T-BT-7 | ST LUCIE CO-A-TXBL | | 01/12/2018 | CITIGROUP GLOBAL MARKETS | | 270,000 | 270,000 | 0 |
| 79207T-BU-4 | ST LUCIE CO-A-TXBL | | 01/12/2018 | CITIGROUP GLOBAL MARKETS | | 250,000 | 250,000 | 0 |
| 79207T-BV-2 | ST LUCIE CO-A-TXBL | | 01/12/2018 | CITIGROUP GLOBAL MARKETS | | 250,000 | 250,000 | 0 |
| 79207T-BY-6 | ST LUCIE CO-A-TXBL | | 01/12/2018 | CITIGROUP GLOBAL MARKETS | | 250,000 | 250,000 | 0 |
| 79207T-CA-7 | ST LUCIE CO-A-TXBL | | 01/12/2018 | CITIGROUP GLOBAL MARKETS | | 250,000 | 250,000 | 0 |
| 940094-AH-8 | WASHINGTON ST UNIV | | 10/24/2018 | RAYMOND JAMES & ASSOCIATES | | 1,840,000 | 1,840,000 | 0 |
| 977100-GH-3 | WISCONSIN ST GEN FUND | | 02/05/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 3,929,920 | 4,000,000 | 33,643 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 91,717,141 | 92,161,085 | 288,863 |
| 00037B-AB-8 | ABB FINANCE USA INC,MW@20 | | 12/03/2018 | MESIROW CAPITAL MARKETS | | 2,350,848 | 2,404,000 | 5,184 |
| 00037B-AF-9 | ABB FINANCE USA INC | | 03/26/2018 | CREDIT SUISSE | | 3,000,000 | 3,000,000 | 0 |
| 00101J-AH-9 | ADT CORP | | 09/18/2018 | VARIOUS | | 4,876,724 | 5,104,000 | 48,536 |
| 001055-AM-4 | AFLAC INC, MW@20 | | 02/22/2018 | VARIOUS | | 3,867,786 | 3,772,000 | 30,508 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 00105H-DZ-6 | AFC 1999-2 1A | | 05/14/2018 | BREAN CAPITAL LLC | | 640,453 | 697,091 | 1,101 |
| 00108W-AG-5 | AEP TEXAS INC | | 09/21/2018 | RBC CAPITAL MARKET CORP | | 1,989,860 | 2,000,000 | 28,089 |
| 00115A-AE-9 | AEP TRANSMISSION CO LLC | | 02/07/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,686,602 | 1,725,000 | 10,101 |
| 00115A-AH-2 | AEP TRANSMISSION CO LLC | | 12/26/2018 | MITSUBISHI | | 1,849,120 | 2,000,000 | 5,625 |
| 00115A-AJ-8 | AEP TRANSMISSION CO LLC | | 09/05/2018 | GOLDMAN SACHS & COMPANY | | 999,820 | 1,000,000 | 0 |
| 002824-BF-6 | ABBOTT LABORATORIES | | 02/14/2018 | VARIOUS | | 5,026,910 | 5,000,000 | 36,146 |
| 002824-BM-1 | ABBOTT LABORATORIES | | 04/20/2018 | FTN FINANCIAL | | 2,001,200 | 2,000,000 | 8,396 |
| 00287Y-AR-0 | ABBVIE INC | | 11/28/2018 | SUN TRUST | | 3,700,320 | 4,000,000 | 8,000 |
| 00287Y-AY-5 | ABBVIE INC, MW@25 | | 08/08/2018 | FTN FINANCIAL | | 1,880,400 | 2,000,000 | 15,289 |
| 00287Y-BF-5 | ABBVIE INC | | 09/13/2018 | VARIOUS | | 3,483,215 | 3,500,000 | 0 |
| 00440E-AS-6 | CHUBB INA HOLDINGS INC | | 07/26/2018 | SUN TRUST | | 2,548,776 | 2,632,000 | 31,091 |
| 00440E-AV-9 | CHUBB INA HOLDINGS INC | | 04/24/2018 | VARIOUS | | 4,964,760 | 5,000,000 | 56,764 |
| 00724F-AC-5 | ADOBE SYSTEMS INC, MW@25 | | 12/27/2018 | DAIWA CAPITAL MARKET | | 981,870 | 1,000,000 | 13,542 |
| 009158-AV-8 | AIR PRODUCTS & CHEMICALS, MW@15 | | 08/08/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 496,440 | 500,000 | 465 |
| 009363-AQ-5 | AIRGAS INC,MW@20 | | 12/06/2018 | CANTOR FITZGERALD, LP | | 991,630 | 1,000,000 | 14,701 |
| 013093-AD-1 | ALBERTSONS COS LLC/SAFEW | | 06/12/2018 | VARIOUS | | 1,024,450 | 1,148,000 | 14,613 |
| 019736-AD-9 | ALLISON TRANSMISSION INC, MW@50 | | 12/27/2018 | VARIOUS | | 2,700,063 | 2,775,000 | 18,740 |
| 020002-BD-2 | ALLSTATE CORP | | 08/08/2018 | VARIOUS | | 6,839,870 | 7,000,000 | 44,644 |
| 02209S-AU-7 | ALTRIA GROUP INC | | 12/11/2018 | DEUTSCHE BANC | | 2,699,430 | 3,000,000 | 19,031 |
| 023135-AP-1 | AMAZON.COM INC | | 03/21/2018 | BAIRD, RW | | 2,198,100 | 2,000,000 | 28,800 |
| 023135-BC-9 | AMAZON.COM INC | | 10/30/2018 | FTN FINANCIAL | | 3,777,440 | 4,000,000 | 24,150 |
| 02343U-AB-1 | AMCOR FINANCE USA INC | | 05/07/2018 | CITIGROUP GLOBAL MARKETS | | 1,996,180 | 2,000,000 | 0 |
| 02361D-AS-9 | AMEREN ILLINOIS CO | | 05/14/2018 | JP MORGAN CHASE | | 3,996,400 | 4,000,000 | 0 |
| 02361D-AT-7 | AMEREN ILLINOIS CO | | 11/05/2018 | MIZUHO SECURITIES USA INC | | 499,535 | 500,000 | 0 |
| 023764-AA-1 | AMERN AIRLINE 16-2 A PTT | | 01/22/2018 | BAIRD, RW | | 1,429,110 | 1,422,000 | 5,623 |
| 025537-AL-5 | AMERICAN ELECTRIC POWER | | 11/28/2018 | BARCLAYS CAPITAL INC FIXED | | 1,998,760 | 2,000,000 | 0 |
| 02665W-CQ-2 | AMERICAN HONDA FINANCE | | 10/03/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,997,540 | 3,000,000 | 0 |
| 03040W-AK-1 | AMERICAN WATER CAP CORP | | 01/22/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 2,083,440 | 2,000,000 | 30,586 |
| 03040W-AL-9 | AMERICAN WATER CAPITAL C | | 01/18/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 792,082 | 778,000 | 10,360 |
| 032654-AQ-8 | ANALOG DEVICES INC | | 03/08/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,996,140 | 2,000,000 | 0 |
| 035287-AH-4 | ANIXTER INC | | 10/29/2018 | WELLS FARGO BANKS | | 1,510,000 | 1,510,000 | 0 |
| 03755L-AC-8 | APERGY CORP | | 09/10/2018 | VARIOUS | | 1,494,592 | 1,467,000 | 15,424 |
| 038222-AJ-4 | APPLIED MATERIALS INC, MW@30 | | 12/04/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,997,540 | 2,000,000 | 14,083 |
| 038222-AL-9 | APPLIED MATERIALS INC | | 08/14/2018 | DEUTSCHE BANC | | 981,610 | 1,000,000 | 12,375 |
| 039483-BQ-4 | ARCHER-DANIELS-MIDLAND C | | 11/28/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,978,900 | 2,000,000 | 0 |
| 040555-CQ-5 | ARIZONA PUBLIC SERVICE | | 07/19/2018 | VARIOUS | | 1,798,546 | 1,822,000 | 15,698 |
| 04248N-AA-1 | ARMY HAWAII FAMILY HSG | | 11/28/2018 | RAYMOND JAMES & ASSOCIATES | | 4,190,895 | 3,879,911 | 75,461 |
| 04410C-AL-3 | AHT1 2018-KEYS D | | 06/22/2018 | MORGAN STANLEY & CO. LLC. | | 5,000,000 | 5,000,000 | 0 |
| 04410R-AG-1 | AHT1 2018-ASHF B | | 04/27/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 4,000,000 | 4,000,000 | 0 |
| 04410R-AL-0 | AHT1 2018-ASHF D | | 04/27/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 4,000,000 | 4,000,000 | 0 |
| 04544G-AH-2 | ABSHE 2006-HE4 M1 | | 10/26/2018 | VARIOUS | | 3,689,283 | 4,391,705 | 6,385 |
| 04550K-AA-9 | ASSOCIATED BK GREEN BAY | | 08/06/2018 | CITIGROUP GLOBAL MARKETS | | 2,991,300 | 3,000,000 | 0 |
| 048303-CH-2 | ATLANTIC CITY ELECTRIC | | 10/09/2018 | GOLDMAN SACHS & COMPANY | | 1,998,040 | 2,000,000 | 0 |
| 049560-AN-5 | ATMOS ENERGY CORP | | 07/25/2018 | VARIOUS | | 3,009,452 | 3,175,000 | 9,019 |
| 049560-AP-0 | ATMOS ENERGY CORP | | 10/01/2018 | JP MORGAN CHASE | | 1,989,980 | 2,000,000 | 0 |
| 04965K-AN-0 | AHPT 2018-ATRM D | | 06/11/2018 | GOLDMAN SACHS & CO | | 4,608,000 | 4,608,000 | 0 |
| 053332-AT-9 | AUTOZONE INC | | 02/21/2018 | SEAPORT GROUP SECURITIES | | 1,896,920 | 2,000,000 | 21,181 |
| 053611-AG-4 | AVERY DENNISON CORP SR UNSECURED | | 02/20/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,977,280 | 2,000,000 | 23,636 |
| 05379B-AP-2 | AVISTA CORP., M/W 1ST MORTGAGE | | 07/30/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,043,342 | 985,000 | 16,827 |
| 05490T-AE-2 | BBCCR 2015-GTP C | | 07/19/2018 | DEUTSCHE BANK SECURITIES INC. | | 2,545,898 | 2,500,000 | 5,369 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS INC, MW@25 | | 11/13/2018 | FTN FINANCIAL | | 2,923,230 | 3,000,000 | 48,125 |
| 05530V-AB-5 | BCAP 2007-AA3 1A1B | | 03/01/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 1,989,676 | 2,051,213 | 702 |
| 05547H-AL-5 | BBCMS 2015-SRCH C | | 10/26/2018 | DEUTSCHE BANK SECURITIES INC. | | 8,321,250 | 8,000,000 | 26,122 |
| 05549R-AG-2 | BBCMS 2018-CBM D | | 07/19/2018 | BARCLAYS CAPITAL INC. | | 4,986,885 | 5,000,000 | 0 |
| 05604F-AL-9 | BWAY 2013-1515 C | | 07/19/2018 | DEUTSCHE BANK SECURITIES INC. | | 2,678,785 | 2,770,000 | 5,834 |
| 056059-AL-2 | BX 2018-IND D | | 10/22/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 8,000,000 | 8,000,000 | 0 |
| 05607D-AG-2 | BX 2017-SLCT B | | 11/28/2018 | MORGAN STANLEY & CO. LLC. | | 6,316,850 | 6,319,059 | 7,479 |
| 05950P-AU-7 | BAFC 2006-H 6A1 | | 03/29/2018 | GOLDMAN SACHS & CO | | 1,360,355 | 1,517,829 | 1,188 |
| 05968K-AG-9 | BAFC 2014-R2 2A2 | | 12/27/2018 | VARIOUS | | 4,098,925 | 4,765,942 | 4,591 |
| 06051G-GZ-6 | BANK OF AMERICA CORP | | 01/19/2018 | VARIOUS | | 7,001,240 | 7,000,000 | 0 |
| 06051G-HH-5 | BANK OF AMERICA CORP | | 05/14/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,000,000 | 1,000,000 | 0 |
| 06406R-AE-7 | BANK OF NY MELLON CORP | | 01/22/2018 | CITIGROUP GLOBAL MARKETS | | 2,995,440 | 3,000,000 | 0 |
| 06406R-AH-0 | BANK OF NY MELLON CORP | | 04/23/2018 | RBC CAPITAL MARKET CORP | | 1,995,560 | 2,000,000 | 0 |
| 06541X-AG-5 | BANK 2017-BNK7 XA | | 06/04/2018 | D.A. DAVIDSON & CO. | | 791,645 | 0 | 1,957 |
| 071813-BF-5 | BAXTER INTERNATIONAL, INC.M/W SR UNSECUR | | 02/06/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 2,899,860 | 3,000,000 | 34,600 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 071813-BQ-1 | BAXTER INTERNATIONAL INC, MW@20 | | 07/26/2018 | VARIOUS | | 2,749,770 | 3,000,000 | 35,425 |
| 07274N-AJ-2 | BAYER US FINANCE II LLC | | 06/18/2018 | JP MORGAN CHASE | | 1,996,220 | 2,000,000 | 0 |
| 07386H-YH-8 | BALTA 2005-9 26A1 | | 12/26/2018 | CAPITALIZED INTEREST | | 3 | 3 | 0 |
| 084659-AM-3 | BERKSHIRE HATHAWAY ENERG | | 04/24/2018 | VARIOUS | | 1,949,970 | 2,000,000 | 993 |
| 09247X-AL-5 | BLACKROCK INC | | 04/23/2018 | JEFFERIES & CO., INC. | | 873,022 | 876,000 | 3,151 |
| 09256B-AD-9 | BLACKSTONE HOLDINGS FINA | | 05/23/2018 | JEFFERIES & CO., INC. | | 1,862,790 | 1,780,000 | 20,296 |
| 093645-AH-2 | BLOCK COMMUNICATIONS INC | | 03/06/2018 | BARCLAYS CAPITAL INC FIXED | | 1,811,250 | 1,750,000 | 7,687 |
| 097023-BJ-3 | BOEING CO | | 10/31/2018 | MESIROW CAPITAL MARKETS | | 1,813,311 | 1,949,000 | 8,256 |
| 097023-BK-0 | BOEING CO | | 08/09/2018 | AMHERST PIERPONT SECURITIES LLC | | 979,293 | 1,050,000 | 15,593 |
| 097023-BX-2 | BOEING CO | | 02/21/2018 | GOLDMAN SACHS & COMPANY | | 1,956,360 | 2,000,000 | 0 |
| 100743-AK-9 | BOSTON GAS COMPANY | | 12/18/2018 | AMHERST PIERPONT SECURITIES LLC | | 756,096 | 800,000 | 9,730 |
| 101137-AR-8 | BOSTON SCIENTIFIC CORP | | 11/30/2018 | SUN TRUST | | 4,881,840 | 5,000,000 | 9,839 |
| 10373Q-AB-6 | BP CAP MARKETS AMERICA | | 09/18/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,000,000 | 2,000,000 | 0 |
| 10373Q-AD-2 | BP CAP MARKETS AMERICA | | 11/01/2018 | CREDIT SUISSE | | 2,000,000 | 2,000,000 | 0 |
| 10482T-AL-6 | BHR 2018-PRME D | | 05/22/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 5,000,000 | 5,000,000 | 0 |
| 114259-AN-4 | BROOKLYN UNION GAS CO, MW@25 | | 04/16/2018 | DEUTSCHE BANC | | 893,702 | 910,000 | 3,273 |
| 115637-AS-9 | BROWN-FORMAN CORP | | 03/22/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,991,060 | 2,000,000 | 0 |
| 120111-BN-8 | BUILDING MATERIALS CORP, MW@50 | | 08/23/2018 | BARCLAYS CAPITAL INC FIXED | | 1,030,000 | 1,000,000 | 22,000 |
| 12433P-AE-6 | BX 2017-APPL A | | 12/13/2018 | MORGAN STANLEY & CO. LLC. | | 6,034,776 | 6,084,210 | 1,127 |
| 12433W-AC-5 | BX 2018-EXCL B | | 10/02/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 3,977,199 | 4,000,000 | 0 |
| 12503M-AA-6 | CBOE HOLDINGS INC, MW@20 | | 10/10/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 952,930 | 1,000,000 | 9,125 |
| 12508E-AG-6 | CDK GLOBAL INC | | 06/04/2018 | JP MORGAN CHASE | | 2,966,259 | 2,952,000 | 0 |
| 12533A-AA-6 | CGGS 2018-WSS A | | 12/20/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 983,750 | 1,000,000 | 839 |
| 12533A-AJ-7 | CGGS 2018-WSS C | | 03/09/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 3,000,000 | 3,000,000 | 0 |
| 12572Q-AG-0 | CME GROUP INC, MW@15 | | 08/14/2018 | VARIOUS | | 1,447,104 | 1,487,000 | 18,711 |
| 12572Q-AJ-4 | CME GROUP INC | | 06/14/2018 | BARCLAYS CAPITAL INC FIXED | | 2,999,520 | 3,000,000 | 0 |
| 125896-BK-5 | CMS ENERGY CORP, CALLABLE SR UNSECURED | | 12/26/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,459,660 | 1,401,000 | 20,243 |
| 12626P-AM-5 | CRH AMERICA INC | | 12/06/2018 | VARIOUS | | 5,157,353 | 5,261,000 | 40,969 |
| 126408-HE-6 | CSX CORP | | 12/06/2018 | JEFFERIES & CO., INC. | | 1,345,605 | 1,500,000 | 4,225 |
| 126650-CW-8 | CVS HEALTH CORP | | 03/06/2018 | GOLDMAN SACHS & COMPANY | | 2,970,630 | 3,000,000 | 0 |
| 12958R-AD-9 | CALFRAC HOLDINGS LP | | 06/13/2018 | JP MORGAN CHASE | | 1,779,864 | 1,775,000 | 6,286 |
| 13123X-AZ-5 | CALLON PETROLEUM CO | | 05/31/2018 | JP MORGAN CHASE | | 2,237,663 | 2,235,000 | 0 |
| 13342B-AJ-4 | CAMERON INTL CORP,MW@30 | | 12/13/2018 | BANK OF AMERICA - MERRIL LYNCH | | 980,430 | 1,000,000 | 4,700 |
| 134011-AC-9 | CAMP PENDELTON/QUANTICO | | 09/24/2018 | CANTOR FITZGERALD, LP | | 347,975 | 310,000 | 8,947 |
| 134011-AJ-4 | CAMP PENDELTON/QUANTICO | | 06/08/2018 | RAYMOND JAMES & ASSOCIATES | | 3,354,540 | 3,000,000 | 32,968 |
| 14162V-AB-2 | SABRA HEALTH CARE LP | | 10/11/2018 | VARIOUS | | 2,636,776 | 2,725,000 | 21,661 |
| 141781-BG-8 | CARGILL INC | | 03/13/2018 | VARIOUS | | 3,999,270 | 4,000,000 | 1,264 |
| 14727Q-AA-3 | CFMT 2018-RM2 A | | 11/02/2018 | BARCLAYS CAPITAL INC. | | 398,133 | 400,000 | 0 |
| 14912L-5X-5 | CATERPILLAR FINANCIAL SE | | 06/19/2018 | FTN FINANCIAL | | 3,041,880 | 3,000,000 | 8,438 |
| 14913Q-2S-7 | CATERPILLAR FINL SERVICE | | 12/03/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,998,500 | 3,000,000 | 0 |
| 14986D-AH-3 | CD 2006-CD3 AM | | 07/17/2018 | D.A. DAVIDSON & CO. | | 160,200 | 165,154 | 466 |
| 151020-BA-1 | CELGENE CORP | | 02/08/2018 | CITIGROUP GLOBAL MARKETS | | 2,992,740 | 3,000,000 | 0 |
| 151020-BB-9 | CELGENE CORP | | 02/08/2018 | SUN TRUST | | 997,050 | 1,000,000 | 0 |
| 15137T-AA-8 | CENTENE CORP | | 06/25/2018 | VARIOUS | | 2,232,293 | 2,202,000 | 6,828 |
| 15189W-AG-5 | CENTERPOINT ENERGY RESOU | | 07/25/2018 | DEUTSCHE BANC | | 2,685,632 | 2,628,000 | 3,942 |
| 15189W-AK-6 | CENTERPOINT ENERGY RES | | 07/10/2018 | VARIOUS | | 3,978,480 | 4,000,000 | 20,511 |
| 153527-AM-8 | CENTRAL GARDEN & PET CO | | 09/07/2018 | BANK OF AMERICA - MERRIL LYNCH | | 70,616 | 75,000 | 396 |
| 156700-AX-4 | CENTURYLINK INC | | 11/16/2018 | VARIOUS | | 3,134,199 | 3,114,000 | 97,222 |
| 16412X-AD-7 | CHENIERE CORP CHRISTI HD | | 08/28/2018 | MORGAN STANLEY & COMPANY | | 1,107,500 | 1,000,000 | 11,667 |
| 16412X-AG-0 | CHENIERE CORP CHRISTI HD | | 06/13/2018 | VARIOUS | | 1,775,000 | 1,775,000 | 41,694 |
| 166764-AH-3 | CHEVRON CORP | | 12/11/2018 | MITSUBISHI | | 4,940,700 | 5,000,000 | 74,900 |
| 171340-AN-2 | CHURCH & DWIGHT CO INC | | 08/20/2018 | CANTOR FITZGERALD, LP | | 2,826,900 | 3,000,000 | 5,513 |
| 172967-LM-1 | CITIGROUP INC | | 01/17/2018 | GOLDMAN SACHS & COMPANY | | 1,977,360 | 2,000,000 | 27,961 |
| 172967-LZ-2 | CITIGROUP INC | | 09/26/2018 | VARIOUS | | 3,007,940 | 3,000,000 | 28,308 |
| 17307G-4K-1 | CMLTI 2006-WF1 A2E | | 12/03/2018 | NOMURA SECURITIES INTERNATIONAL INC. | | 1,807,805 | 2,713,403 | 1,120 |
| 17325F-AQ-1 | CITIBANK NA | | 07/16/2018 | CITIGROUP GLOBAL MARKETS | | 998,900 | 1,000,000 | 0 |
| 17326M-AA-0 | CGCMT 2018-TBR A | | 12/18/2018 | BARCLAYS CAPITAL INC. | | 4,925,000 | 5,000,000 | 2,281 |
| 17326M-AL-6 | CGCMT 2018-TBR D | | 01/19/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 1,000,000 | 1,000,000 | 0 |
| 17401Q-AQ-4 | CITIZENS BANK NA/RI | | 03/26/2018 | MORGAN STANLEY & COMPANY | | 998,550 | 1,000,000 | 0 |
| 178566-AC-9 | RBC USA HOLDCO CORP | | 08/22/2018 | BMO CAPITAL MARKETS | | 2,082,000 | 2,000,000 | 46,375 |
| 185899-AB-7 | CLEVELAND-CLIFFS INC | | 03/12/2018 | CREDIT SUISSE | | 2,219,063 | 2,250,000 | 25,898 |
| 186108-CL-8 | CLEVELAND ELECTRIC ILLUM | | 10/30/2018 | VARIOUS | | 4,001,580 | 4,000,000 | 0 |
| 195869-AP-7 | COLONIAL PIPELINE CO | | 10/01/2018 | CANTOR FITZGERALD, LP | | 4,978,100 | 5,000,000 | 1,042 |
| 20030N-BM-2 | COMCAST CORP | | 02/22/2018 | BAIRD, RW | | 2,020,660 | 2,000,000 | 2,567 |
| 20030N-CH-2 | COMCAST CORP | | 02/01/2018 | VARIOUS | | 3,489,090 | 3,500,000 | 0 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 20030N-CL-3 | COMCAST CORP | | 10/02/2018 | BOA MERRILL LYNCH | | 2,998,020 | 3,000,000 | 0 |
| 20030N-CS-8 | COMCAST CORP | | 10/02/2018 | WELLS FARGO BANK | | 1,997,540 | 2,000,000 | 0 |
| 20048J-AE-0 | COMM 2018-HOME B | | 12/18/2018 | UMB BANK NA | | 579,000 | 600,000 | 1,208 |
| 201723-AM-5 | COMMERCIAL METALS CO | | 06/15/2018 | VARIOUS | | 3,109,200 | 3,118,000 | 9,232 |
| 201736-AB-1 | CMLBC 2001-CMLB A2 | | 05/23/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 1,880,490 | 1,839,110 | 9,006 |
| 202795-JK-7 | COMMONWEALTH EDISON CO | | 06/12/2018 | SCOTIA CAPITAL (BANK OF NOVA SCOTIA) | | 1,881,360 | 2,000,000 | 19,503 |
| 207597-EJ-0 | CONNECTICUT LIGHT & PWR | | 08/15/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 973,790 | 1,000,000 | 13,511 |
| 209111-ED-1 | CONSOLIDATED EDISON CO O | | 10/18/2018 | AMHERST PIERPONT SECURITIES LLC | | 2,161,800 | 2,000,000 | 35,983 |
| 209111-FJ-7 | CONSOLIDATED EDISON CO O | | 11/01/2018 | AMHERST PIERPONT SECURITIES LLC | | 4,338,345 | 4,646,000 | 39,793 |
| 209111-FP-3 | CONSOLIDATED EDISON CO O | | 05/07/2018 | WELLS FARGO BANK | | 1,499,745 | 1,500,000 | 0 |
| 209111-FS-7 | CONSOLIDATED EDISON CO O | | 11/27/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,998,520 | 2,000,000 | 0 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC | | 01/11/2018 | CANTOR FITZGERALD, LP | | 3,015,060 | 3,000,000 | 19,542 |
| 21036P-AX-6 | CONSTELLATION BRANDS INC | | 03/28/2018 | VARIOUS | | 3,715,608 | 3,750,000 | 8,556 |
| 210518-CV-6 | CONSUMERS ENERGY CO | | 07/11/2018 | DEUTSCHE BANC | | 999,100 | 1,000,000 | 13,875 |
| 210518-DC-7 | CONSUMERS ENERGY CO | | 10/29/2018 | CITIGROUP GLOBAL MARKETS | | 1,995,040 | 2,000,000 | 0 |
| 210795-PZ-7 | CONTL AIRLINES 2012-1 A | | 02/01/2018 | DEUTSCHE BANC | | 120,397 | 116,777 | 1,535 |
| 212015-AH-4 | CONTINENTAL RESOURCES | | 02/12/2018 | U.S. BANCORP INVESTMENTS, INC. | | 2,206,875 | 2,200,000 | 45,528 |
| 212015-AN-1 | CONTINENTAL RESOURCES | | 02/13/2018 | VARIOUS | | 1,770,250 | 1,825,000 | 14,255 |
| 222070-AB-0 | COTY INC | | 08/28/2018 | VARIOUS | | 3,181,470 | 3,225,000 | 26,998 |
| 22534B-AC-8 | CAALT 2018-1A B | | 02/13/2018 | WELLS FARGO SECURITIES, LLC | | 3,429,905 | 3,430,000 | 0 |
| 22534D-AC-4 | CAALT 2018-3A B | | 08/14/2018 | WELLS FARGO SECURITIES, LLC | | 4,299,022 | 4,300,000 | 0 |
| 22535F-AB-0 | CAALT 2018-2A B | | 05/15/2018 | WELLS FARGO SECURITIES, LLC | | 3,999,307 | 4,000,000 | 0 |
| 235851-AQ-5 | DANAHER CORP, MW@20 | | 12/10/2018 | VARIOUS | | 5,895,182 | 6,019,000 | 53,754 |
| 24422E-UE-7 | JOHN DEERE CAPITAL CORP | | 03/08/2018 | BARCLAYS CAPITAL INC FIXED | | 2,999,070 | 3,000,000 | 0 |
| 24422E-UH-0 | JOHN DEERE CAPITAL CORP | | 06/04/2018 | RBC CAPITAL MARKET CORP | | 1,998,900 | 2,000,000 | 0 |
| 247358-AA-2 | DELTA AIR LINES 2012-1A, MW@50 | | 05/22/2018 | BAIRD, RW | | 781,297 | 761,977 | 6,146 |
| 24736Y-AA-4 | DELTA AIR LINES 2015-1A, MW@25 | | 06/01/2018 | BARCLAYS CAPITAL INC FIXED | | 476,586 | 480,187 | 6,461 |
| 24767D-AA-2 | DELTA MERGER SUB | | 09/06/2018 | VARIOUS | | 1,763,409 | 1,755,000 | 0 |
| 250847-EJ-5 | DETROIT EDISON COMPANY,M/W SECURED | | 06/20/2018 | DEUTSCHE BANC | | 1,385,000 | 1,425,000 | 734 |
| 25151X-AA-9 | DBALT 2007-OA4 1A1A | | 04/17/2018 | 17A-7 CROSS TRANSACTION | | 1,328,325 | 1,405,635 | 1,932 |
| 253651-AC-7 | DIEBOLD NIXDORF INC | | 05/01/2018 | VARIOUS | | 3,397,278 | 3,280,000 | 55,773 |
| 25470X-AL-9 | DISH DBS CORP, MW@50 | | 10/18/2018 | CREDIT SUISSE | | 1,547,788 | 1,715,000 | 8,813 |
| 26078J-AC-4 | DOWDUPONT INC | | 12/03/2018 | VARIOUS | | 5,097,386 | 5,070,000 | 1,808 |
| 26138E-AU-3 | KEURIG DR PEPPER INC | | 01/24/2018 | BAIRD, RW | | 1,866,800 | 2,000,000 | 18,558 |
| 26442C-AX-2 | DUKE ENERGY CAROLINAS | | 11/05/2018 | BANK OF AMERICA - MERRIL LYNCH | | 996,310 | 1,000,000 | 0 |
| 26442U-AA-2 | DUKE ENERGY PROGRESS LLC | | 08/06/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,962,520 | 2,000,000 | 31,236 |
| 26442U-AG-9 | DUKE ENERGY PROGRESS LLC | | 08/28/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,007,740 | 1,000,000 | 2,158 |
| 26444H-AC-5 | DUKE ENERGY FLORIDA LLC | | 01/29/2018 | R. SEELAUS & COMPANY INC. | | 2,987,250 | 3,000,000 | 4,267 |
| 26444H-AE-1 | DUKE ENERGY FLORIDA LLC | | 06/18/2018 | BARCLAYS CAPITAL INC FIXED | | 2,994,450 | 3,000,000 | 0 |
| 26867L-AL-4 | EMD FINANCE LLC, MW@20 | | 12/17/2018 | CREDIT SUISSE | | 4,758,800 | 5,000,000 | 40,625 |
| 26907Y-AA-2 | ESH HOSPITALITY INC,MW@50 | | 01/04/2018 | VARIOUS | | 1,221,000 | 1,200,000 | 11,725 |
| 278062-AD-6 | EATON CORP | | 12/11/2018 | CITIGROUP GLOBAL MARKETS | | 2,902,260 | 3,000,000 | 13,667 |
| 278062-AG-9 | EATON CORP | | 08/10/2018 | RBC CAPITAL MARKET CORP | | 2,351,475 | 2,500,000 | 32,107 |
| 278642-AS-2 | EBAY INC | | 03/28/2018 | U S BANCORP INVESTMENTS, INC | | 1,058,232 | 1,096,000 | 5,191 |
| 278865-AV-2 | ECOLAB INC | | 10/22/2018 | U.S. BANCORP PIPER JAFFRAY | | 1,382,731 | 1,511,000 | 19,605 |
| 28176E-AD-0 | EDWARDS LIFESCIENCES COR | | 09/19/2018 | VARIOUS | | 6,832,119 | 6,830,000 | 15,528 |
| 286857-A@-6 | ELIZABETHTOWN GAS CO | | 12/20/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,000,000 | 1,000,000 | 0 |
| 291011-BG-8 | EMERSON ELECTRIC CO, MW@15 | | 09/12/2018 | BREAN CAPITAL, LLC | | 1,946,220 | 2,000,000 | 18,025 |
| 29260F-AD-2 | ENDEAVOR ENERGY RESOURCE | | 05/30/2018 | GOLDMAN SACHS & COMPANY | | 814,688 | 825,000 | 21,931 |
| 29279V-AA-2 | ENERGIZER GAMMA ACQ INC | | 07/05/2018 | VARIOUS | | 2,282,171 | 2,250,000 | 299 |
| 29357K-AF-0 | ENOVA INTERNATIONAL INC | | 09/14/2018 | CREDIT SUISSE | | 2,225,000 | 2,225,000 | 0 |
| 294429-AM-7 | EQUIFAX INC | | 05/23/2018 | JP MORGAN CHASE | | 1,992,800 | 2,000,000 | 0 |
| 29736R-AJ-9 | ESTEE LAUDER CO INC | | 12/04/2018 | VARIOUS | | 5,399,482 | 5,626,000 | 39,548 |
| 30227M-AB-1 | EXTRACTION OIL & GAS INC | | 07/23/2018 | VARIOUS | | 2,158,938 | 2,250,000 | 60,348 |
| 30264D-AA-7 | FS ENERGY & POWER FUND | | 09/04/2018 | JP MORGAN CHASE | | 2,117,712 | 2,143,000 | 1,563 |
| 31428X-BF-2 | FEDEX CORP | | 06/06/2018 | FTN FINANCIAL | | 1,910,880 | 2,000,000 | 12,097 |
| 31428X-BR-6 | FEDEX CORP | | 10/26/2018 | VARIOUS | | 4,290,680 | 4,300,000 | 3,488 |
| 31677Q-BM-0 | FIFTH THIRD BANK | | 07/23/2018 | MORGAN STANLEY & COMPANY | | 2,000,000 | 2,000,000 | 0 |
| 31740L-AA-1 | FINANCIAL & RISK US HOLD | | 10/01/2018 | VARIOUS | | 2,235,438 | 2,224,000 | 530 |
| 336130-AB-5 | FIRST QUALITY FINANCE CO | | 09/07/2018 | VARIOUS | | 939,891 | 1,000,000 | 8,760 |
| 337738-AM-0 | FISERV INC | | 08/08/2018 | VARIOUS | | 3,977,126 | 3,992,000 | 48,900 |
| 337738-AP-3 | FISERV INC | | 08/10/2018 | U S BANCORP INVESTMENTS, INC | | 1,105,343 | 1,105,000 | 8,627 |
| 337738-AQ-1 | FISERV INC | | 09/20/2018 | WELLS FARGO BANK | | 1,999,080 | 2,000,000 | 0 |
| 34959J-AG-3 | FORTIVE CORPORATION | | 12/12/2018 | VARIOUS | | 6,517,310 | 7,000,000 | 95,988 |
| 35671D-AZ-8 | FREEPORT-MCMORAN INC | | 04/12/2018 | NOMURA SECURITIES | | 1,159,340 | 1,183,000 | 3,947 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 35802X-AJ-2 | FRESENIUS MED CARE II | | 02/05/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,673,825 | 2,500,000 | 36,944 |
| 35905A-AA-7 | FRONTDOOR INC | | 09/24/2018 | VARIOUS | | 1,763,308 | 1,731,000 | 6,317 |
| 35906A-BA-5 | FRONTIER COMMUNICATIONS | | 11/13/2018 | VARIOUS | | 1,484,325 | 1,620,000 | 16,543 |
| 36159R-AG-8 | GEO GROUP INC/THE, MW@50 | | 01/04/2018 | WELLS FARGO BANKS | | 880,469 | 875,000 | 12,083 |
| 361841-AH-2 | GLP CAPITAL LP / FIN II, MW@50 | | 02/14/2018 | SUNTRUST-T CAPITAL | | 1,070,825 | 1,055,000 | 19,060 |
| 36251S-AL-2 | GSMS 2018-TWR C | | 07/26/2018 | GOLDMAN SACHS & CO | | 3,000,000 | 3,000,000 | 0 |
| 36252C-AG-7 | GSMS 2017-485L B | | 09/21/2018 | MORGAN STANLEY & CO. LLC. | | 2,945,391 | 3,000,000 | 7,742 |
| 36298X-AA-0 | GSMPS 2006-RP2 1AF1 | | 06/01/2018 | GUGGENHEIM SECURITIES LLC | | 3,665,309 | 4,331,237 | 2,839 |
| 369550-BG-2 | GENERAL DYNAMICS CORP | | 05/08/2018 | WELLS FARGO BANK | | 4,938,700 | 5,000,000 | 0 |
| 370334-CE-2 | GENERAL MILLS INC | | 04/03/2018 | GOLDMAN SACHS & COMPANY | | 997,830 | 1,000,000 | 0 |
| 37185L-AF-9 | GENESIS ENERGY LP,MW@50 CALLABLE | | 08/28/2018 | SUNTRUST-T CAPITAL | | 937,500 | 1,000,000 | 11,719 |
| 37331N-AG-6 | GEORGIA-PACIFIC LLC | | 12/03/2018 | VARIOUS | | 1,703,059 | 1,725,000 | 5,755 |
| 37331N-AH-4 | GEORGIA-PACIFIC LLC | | 04/26/2018 | VARIOUS | | 6,532,245 | 6,500,000 | 78,950 |
| 377372-AL-1 | GLAXOSMITHKLINE CAP INC | | 05/16/2018 | CANTOR FITZGERALD, LP | | 1,986,200 | 2,000,000 | 563 |
| 377372-AM-9 | GLAXOSMITHKLINE CAP INC | | 05/10/2018 | VARIOUS | | 4,976,090 | 5,000,000 | 0 |
| 38239J-AA-9 | GOODMAN US FIN THREE | | 10/04/2018 | VARIOUS | | 1,769,924 | 1,905,000 | 3,490 |
| 389375-AJ-5 | GRAY TELEVISION INC | | 06/21/2018 | GOLDMAN SACHS & COMPANY | | 404,250 | 420,000 | 10,967 |
| 389375-AK-2 | GRAY TELEVISION INC | | 06/13/2018 | VARIOUS | | 1,845,083 | 1,950,000 | 12,065 |
| 391164-AF-7 | EVERGY INC | | 04/16/2018 | DEUTSCHE BANC | | 1,663,641 | 1,575,000 | 28,478 |
| 39121J-AH-3 | GREAT RIVER ENERGY, 144A 1ST MTGE | | 11/15/2018 | CIBC WORLD MARKETS | | 1,512,195 | 1,500,000 | 25,749 |
| 39138Q-AA-3 | GREAT-WEST LIFECO FIN 18 | | 09/17/2018 | VARIOUS | | 9,364,070 | 9,300,000 | 45,124 |
| 404030-AH-1 | H&E EQUIPMENT SERVICES | | 08/16/2018 | VARIOUS | | 2,734,075 | 2,720,000 | 47,417 |
| 404119-BR-9 | HCA INC, MW@50 | | 11/02/2018 | VARIOUS | | 4,338,003 | 4,325,000 | 50,162 |
| 404121-AC-9 | HCA INC | | 04/23/2018 | JP MORGAN CHASE | | 2,233,906 | 2,125,000 | 26,858 |
| 40573L-AQ-9 | HALFMOON PARENT INC | | 09/06/2018 | VARIOUS | | 4,003,420 | 4,000,000 | 0 |
| 413875-AR-6 | HARRIS CORPORATION | | 09/26/2018 | DEUTSCHE BANC | | 2,449,350 | 2,500,000 | 40,183 |
| 419838-AA-5 | HAWAIIAN AIRLINES 13-1A, MW@35 | | 04/19/2018 | VARIOUS | | 2,537,845 | 2,533,299 | 20,978 |
| 428291-AM-0 | HEXCEL CORP | | 09/27/2018 | MESIROW CAPITAL MARKETS | | 510,785 | 500,000 | 3,003 |
| 428291-AN-8 | HEXCEL CORP | | 11/08/2018 | VARIOUS | | 5,801,820 | 6,000,000 | 39,061 |
| 428337-AA-7 | HI-CRUSH PARTNERS LP | | 08/14/2018 | VARIOUS | | 2,423,846 | 2,425,000 | 990 |
| 431318-AN-4 | HILCORP ENERGY I/HILCORP,MW@50 CALLABLE | | 08/29/2018 | VARIOUS | | 970,000 | 1,000,000 | 12,372 |
| 43289V-AN-3 | HILT 2016-SFP D | | 05/10/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 4,021,875 | 4,000,000 | 8,759 |
| 43300L-AJ-9 | HILT 2016-HHV C | | 12/18/2018 | UMB BANK NA | | 868,500 | 900,000 | 1,992 |
| 437076-BK-7 | HOME DEPOT INC | | 02/13/2018 | DEUTSCHE BANC | | 2,996,940 | 3,000,000 | 41,875 |
| 437076-BW-1 | HOME DEPOT INC | | 11/27/2018 | JP MORGAN CHASE | | 2,482,825 | 2,500,000 | 0 |
| 444454-AF-9 | HUGHES SATELLITE SYSTEMS | | 04/11/2018 | VARIOUS | | 3,332,479 | 3,313,000 | 43,234 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUS | | 01/22/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,977,240 | 2,000,000 | 10,256 |
| 44891A-AK-3 | HYUNDAI CAPITAL AMERICA | | 12/11/2018 | STIFEL NICOLAUS | | 1,740,720 | 2,000,000 | 11,611 |
| 44891A-AW-7 | HYUNDAI CAPITAL AMERICA | | 12/11/2018 | STIFEL NICOLAUS | | 2,483,925 | 2,500,000 | 1,432 |
| 45138L-AZ-6 | IDAHO POWER CORP, CALLABLE 1ST MTGE | | 10/24/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 4,902,700 | 5,000,000 | 10,243 |
| 45138L-BF-9 | IDAHO POWER CO | | 03/13/2018 | JP MORGAN CHASE | | 996,300 | 1,000,000 | 0 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC, MW@15 | | 11/14/2018 | VARIOUS | | 6,534,110 | 7,105,000 | 32,029 |
| 45254T-QV-9 | IMSA 2004-4 M4 | | 05/10/2018 | MESIROW FINANCIAL INC. | | 2,171,250 | 2,250,000 | 3,945 |
| 45332J-AA-0 | RACKSPACE HOSTIN | | 08/08/2018 | MORGAN STANLEY & COMPANY | | 1,517,938 | 1,490,000 | 30,343 |
| 45378Y-AN-4 | IPT 2018-INDP C | | 06/21/2018 | GOLDMAN SACHS & CO | | 4,999,770 | 5,000,000 | 15,593 |
| 454889-AS-5 | INDIANA MICHIGAN POWER | | 07/27/2018 | VARIOUS | | 5,580,531 | 5,580,000 | 15,039 |
| 455434-BU-3 | INDIANAPOLIS PWR & LIGHT | | 11/06/2018 | U S BANCORP INVESTMENTS, INC | | 3,997,560 | 4,000,000 | 0 |
| 45687A-AP-7 | INGERSOLL-RAND GL HLD CO | | 02/13/2018 | JP MORGAN CHASE | | 4,987,550 | 5,000,000 | 0 |
| 457153-AG-9 | INGRAM MICRO INC | | 06/18/2018 | VARIOUS | | 1,586,069 | 1,603,000 | 26,806 |
| 457187-AB-8 | INGREDION INC, MW@25 | | 12/06/2018 | VARIOUS | | 4,168,753 | 4,455,000 | 19,032 |
| 458140-AS-9 | INTEL CORP, MW@25 | | 12/11/2018 | VARIOUS | | 9,686,094 | 9,718,000 | 128,905 |
| 45822P-AA-3 | INTEGRYS HOLDING INC | | 10/10/2018 | WELLS FARGO BANK | | 1,518,075 | 1,500,000 | 27,974 |
| 460690-BL-3 | INTERPUBLIC GROUP COS | | 12/13/2018 | BAIRD, RW | | 1,988,960 | 2,000,000 | 14,467 |
| 461070-AM-6 | INTERSTATE POWER & LIGHT, MW@20 | | 10/11/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,319,203 | 1,375,000 | 7,792 |
| 46117M-AA-2 | IHPT 2018-STAY A | | 12/18/2018 | GOLDMAN SACHS & CO | | 4,953,125 | 5,000,000 | 2,191 |
| 46117M-AN-4 | IHPT 2018-STAY D | | 01/26/2018 | GOLDMAN SACHS & CO | | 2,000,000 | 2,000,000 | 0 |
| 46185J-AE-8 | IHSFR 2018-SFR1 C | | 01/26/2018 | J.P. MORGAN SECURITIES LLC | | 2,000,000 | 2,000,000 | 0 |
| 46187X-AA-3 | IHSFR 2018-SFR4 A | | 10/26/2018 | DEUTSCHE BANK SECURITIES INC. | | 10,000,000 | 10,000,000 | 0 |
| 46284V-AC-5 | IRON MOUNTAIN INC | | 09/07/2018 | MORGAN STANLEY & COMPANY | | 927,500 | 1,000,000 | 23,833 |
| 465685-AK-1 | ITC HOLDINGS CORP, MW@30 | | 08/09/2018 | DEUTSCHE BANC | | 946,710 | 1,000,000 | 3,882 |
| 46590W-AJ-7 | JPMCC 2018-BCON D | | 01/26/2018 | J.P. MORGAN SECURITIES LLC | | 1,987,196 | 2,000,000 | 4,173 |
| 466112-AP-4 | JBS USA LLC/JBS USA FINA,MW@50 | | 08/29/2018 | VARIOUS | | 974,361 | 1,015,000 | 7,459 |
| 46644P-AG-4 | JPMCC 2015-FL7 D | | 02/05/2018 | GOLDMAN SACHS & CO | | 2,978,438 | 3,000,000 | 6,518 |
| 46647P-AM-8 | JPMORGAN CHASE & CO | | 01/17/2018 | JP MORGAN CHASE | | 4,999,760 | 5,000,000 | 0 |
| 46647P-AR-7 | JPMORGAN CHASE & CO | | 04/16/2018 | JP MORGAN CHASE | | 500,000 | 500,000 | 0 |

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|---|---|---|---|---|---|---|---|---|
| 46647P-AY-2 | JPMORGAN CHASE & CO | | 11/28/2018 | JP MORGAN CHASE | | 2,000,000 | 2,000,000 | 0 |
| 46648K-AW-6 | JPMDB 2017-C7 XA | | 06/04/2018 | D.A. DAVIDSON & CO. | | 458,869 | 0 | 1,094 |
| 46648P-AL-9 | JPMCC 2017-FL11 D | | 04/13/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 4,007,500 | 4,000,000 | 897 |
| 46649J-AA-6 | JPMCC 2018-ASH8 A | | 12/13/2018 | MORGAN STANLEY & CO. LLC. | | 8,415,000 | 8,500,000 | 1,537 |
| 46649J-AG-3 | JPMCC 2018-ASH8 B | | 11/28/2018 | J.P. MORGAN SECURITIES LLC | | 3,498,906 | 3,500,000 | 2,480 |
| 46649J-AL-2 | JPMCC 2018-ASH8 D | | 11/08/2018 | GOLDMAN SACHS & CO | | 2,105,906 | 2,100,000 | 7,324 |
| 46650F-AL-6 | JPMCC 2018-PHH D | | 07/27/2018 | J.P. MORGAN SECURITIES LLC | | 3,000,000 | 3,000,000 | 0 |
| 48250N-AA-3 | KFC HLD/PIZZA HUT/TACO, MW@50 | | 08/23/2018 | VARIOUS | | 2,623,219 | 2,600,000 | 26,066 |
| 48305Q-AA-1 | KAISER FOUNDATION HOSPITAL,M/W SR UNSEC | | 01/04/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,517,328 | 1,476,000 | 13,920 |
| 48305Q-AC-7 | KAISER FOUNDATION HOSPIT | | 02/12/2018 | RBC CAPITAL MARKET CORP | | 2,463,395 | 2,509,000 | 20,397 |
| 485170-AV-6 | KANSAS CITY SOUTHERN | | 11/09/2018 | U.S. BANCORP PIPER JAFFRAY | | 1,892,070 | 1,975,000 | 29,460 |
| 491674-BK-2 | KENTUCKY UTILITIES CO, MW@20 | | 07/17/2018 | MESIROW CAPITAL MARKETS | | 1,203,986 | 1,230,000 | 12,177 |
| 49326E-EH-2 | KEYCORP | | 10/22/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,998,680 | 2,000,000 | 0 |
| 49327M-2U-7 | KEY BANK NA | | 02/28/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 999,820 | 1,000,000 | 0 |
| 49338C-AB-9 | KEYSPAN GAS EAST CORP | | 01/24/2018 | AMHERST PIERPONT SECURITIES LLC | | 960,870 | 1,000,000 | 12,263 |
| 494368-BL-6 | KIMBERLY-CLARK CORP | | 09/24/2018 | AMHERST PIERPONT SECURITIES LLC | | 3,034,361 | 3,298,000 | 38,981 |
| 494368-BU-6 | KIMBERLY-CLARK CORP | | 10/24/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,871,620 | 2,000,000 | 10,847 |
| 50077D-AE-4 | KRATON POLYMERS | | 10/16/2018 | VARIOUS | | 2,219,038 | 2,150,000 | 29,110 |
| 50077L-AS-5 | KRAFT HEINZ FOODS CO | | 06/04/2018 | BARCLAYS CAPITAL INC FIXED | | 998,030 | 1,000,000 | 0 |
| 50188F-AE-5 | PPL ENERGY SUPPLY LLC, MW SR. UNSECURED | | 08/23/2018 | SEAPORT GROUP SECURITIES | | 1,025,010 | 1,000,000 | 17,743 |
| 502413-BE-6 | L3 TECHNOLOGIES INC, MW@25 | | 12/10/2018 | GOLDMAN SACHS & COMPANY | | 1,927,340 | 2,000,000 | 37,858 |
| 502413-BF-3 | L3 TECHNOLOGIES INC | | 05/30/2018 | BANK OF AMERICA - MERRIL LYNCH | | 998,040 | 1,000,000 | 0 |
| 511546-AB-9 | LAKEHEAD PIPE LINE CO. LP M/W, SR. NOTE | | 12/14/2018 | IMPERIAL CAPITAL | | 1,665,240 | 1,500,000 | 22,859 |
| 514665-AA-6 | LAND OLAKES CAP TRST 1,M/W 144A | | 12/18/2018 | SEAPORT GROUP SECURITIES | | 765,900 | 740,000 | 14,548 |
| 524660-AY-3 | LEGGETT & PLATT INC | | 01/04/2018 | FTN FINANCIAL | | 1,984,460 | 2,000,000 | 10,111 |
| 525245-AU-0 | LXS 2007-3 4BA1 | | 04/19/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 3,608,256 | 4,507,679 | 7,648 |
| 536797-AC-7 | LITHIA MOTORS INC | | 10/19/2018 | VARIOUS | | 2,194,503 | 2,300,000 | 19,406 |
| 540424-AQ-1 | LOEWS CORP. | | 02/05/2018 | PIPER JAFFRAY, INC. | | 3,710,928 | 3,800,000 | 22,721 |
| 546676-AW-7 | LOUISVILLE GAS & ELEC, MW@20 | | 02/12/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 3,663,834 | 3,691,000 | 44,999 |
| 55261F-AJ-3 | M&T BANK CORPORATION | | 07/19/2018 | MORGAN STANLEY & COMPANY | | 999,230 | 1,000,000 | 0 |
| 55358P-AG-1 | MSCCG 2018-SELF B | | 10/09/2018 | MORGAN STANLEY & CO. LLC. | | 6,000,000 | 6,000,000 | 0 |
| 55375K-AG-1 | MSSG 2017-237P C | | 09/21/2018 | MORGAN STANLEY & CO. LLC. | | 1,931,641 | 2,000,000 | 5,153 |
| 559080-AH-9 | MAGELLAN MIDSTREAM PARTN | | 12/13/2018 | MORGAN STANLEY & COMPANY | | 2,805,780 | 3,000,000 | 24,533 |
| 57563N-AA-6 | MEFA 2008-1 A1 | | 02/21/2018 | RBC CAPITAL MARKETS LLC | | 185,870 | 187,748 | 408 |
| 57629W-CG-3 | MASSMUTUAL GLOBAL FUNDIN | | 08/15/2018 | UBS PAINE WEBBER | | 3,902,440 | 4,000,000 | 9,178 |
| 57636Q-AJ-3 | MASTERCARD INC | | 02/21/2018 | VARIOUS | | 4,988,940 | 5,000,000 | 0 |
| 57643L-LE-4 | MABS 2005-AB1 A5B | | 04/25/2018 | HUNT FINANCIAL SECURITES LLC | | 2,114,003 | 3,743,500 | 14,276 |
| 58013M-EY-6 | MCDONALDS CORP | | 09/10/2018 | VARIOUS | | 5,991,030 | 6,000,000 | 20,967 |
| 581557-BJ-3 | MCKESSON CORP | | 02/07/2018 | VARIOUS | | 3,000,810 | 3,000,000 | 0 |
| 58502B-AA-4 | MEDNAX INC | | 03/09/2018 | VARIOUS | | 3,747,678 | 3,659,000 | 34,467 |
| 585055-BS-4 | MEDTRONIC PLC, MW@25 | | 12/10/2018 | FTN FINANCIAL | | 1,482,570 | 1,500,000 | 12,688 |
| 59001A-BA-9 | MERITAGE HOMES CORP | | 06/13/2018 | WELLS FARGO BANKS | | 1,649,375 | 1,750,000 | 2,242 |
| 605417-CB-8 | MISSISSIPPI POWER CO | | 12/21/2018 | SUN TRUST | | 2,955,306 | 3,019,000 | 28,488 |
| 60871R-AG-5 | MOLSON COORS BREWING CO | | 01/19/2018 | JEFFERIES & CO., INC. | | 1,919,080 | 2,000,000 | 1,333 |
| 609207-AM-7 | MONDELEZ INTERNATIONAL | | 12/03/2018 | CITIGROUP GLOBAL MARKETS | | 4,170,605 | 4,276,000 | 11,656 |
| 610202-BN-2 | MONONGAHELA POWER CO | | 09/20/2018 | SCOTIA CAPITAL (BANK OF NOVA SCOTIA) | | 2,036,820 | 2,000,000 | 36,217 |
| 615369-AB-1 | MOODYS CORPORATION | | 12/03/2018 | U S BANCORP INVESTMENTS, INC | | 1,167,661 | 1,142,000 | 13,419 |
| 615369-AC-9 | MOODYS CORPORATION | | 09/24/2018 | VARIOUS | | 3,758,435 | 3,576,000 | 50,404 |
| 615369-AP-0 | MOODYS CORPORATION | | 12/03/2018 | JP MORGAN CHASE | | 1,984,980 | 2,000,000 | 0 |
| 61691D-AL-1 | MSC 2018-MP D | | 07/26/2018 | MORGAN STANLEY & CO. LLC. | | 4,821,187 | 5,000,000 | 4,909 |
| 61691Q-AH-1 | MSC 2018-L1 AS | | 10/12/2018 | MORGAN STANLEY & CO. LLC. | | 5,149,597 | 5,000,000 | 14,169 |
| 61744Y-AP-3 | MORGAN STANLEY | | 01/18/2018 | MORGAN STANLEY & COMPANY | | 1,000,000 | 1,000,000 | 0 |
| 61763X-BH-8 | MSBAM 2014-C18 300B | | 10/31/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 4,796,593 | 4,785,000 | 3,806 |
| 61767E-AF-1 | MSBAM 2017-C34 XA | | 06/04/2018 | D.A. DAVIDSON & CO. | | 792,865 | 0 | 1,876 |
| 61975F-AA-7 | MOTEL 2017-MTL6 A | | 12/07/2018 | J.P. MORGAN SECURITIES LLC | | 4,752,282 | 4,797,257 | 11,179 |
| 62539B-AA-3 | MULTI-COLOR CORP | | 03/14/2018 | VARIOUS | | 2,206,308 | 2,300,000 | 49,897 |
| 626738-AD-0 | MURPHY OIL USA INC | | 12/17/2018 | VARIOUS | | 657,268 | 676,000 | 4,493 |
| 631103-AG-3 | NASDAQ INC | | 10/10/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,914,160 | 2,000,000 | 21,817 |
| 63254A-AX-6 | NATIONAL AUSTRALIA BK/NY | | 01/08/2018 | CITIGROUP GLOBAL MARKETS | | 1,995,000 | 2,000,000 | 0 |
| 637432-NN-1 | NATIONAL RURAL UTIL COOP | | 04/24/2018 | VARIOUS | | 2,631,785 | 2,750,000 | 20,566 |
| 637432-NP-6 | NATIONAL RURAL UTIL COOP | | 01/31/2018 | R. SEELAUS & COMPANY INC. | | 2,495,800 | 2,500,000 | 0 |
| 637432-NQ-4 | NATIONAL RURAL UTIL COOP | | 10/24/2018 | MITSUBISHI | | 3,997,360 | 4,000,000 | 0 |
| 63859C-CL-5 | NLFC 1999-LTL1 E | | 07/16/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 1,220,859 | 1,200,000 | 500 |
| 63874F-AJ-6 | NCMS 2018-285M D | | 01/17/2018 | NATIXIS SECURITIES AMERICA | | 4,929,515 | 5,000,000 | 15,267 |
| 63874J-AN-9 | NCMS 2018-RIVA D | | 02/23/2018 | NATIXIS SECURITIES AMERICA | | 3,000,000 | 3,000,000 | 0 |

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|---|---|---|---|---|---|---|---|---|
| 641062-AE-4 | NESTLE HOLDINGS INC | | 09/21/2018 | VARIOUS | | 9,957,300 | 10,000,000 | 486 |
| 641062-AF-1 | NESTLE HOLDINGS INC | | 11/13/2018 | VARIOUS | | 4,893,820 | 5,000,000 | 20,038 |
| 64110L-AL-0 | NETFLIX INC, MW@50 | | 12/27/2018 | MORGAN STANLEY & COMPANY | | 1,061,813 | 1,050,000 | 13,023 |
| 649322-AC-8 | NY & PRESBYTERIAN HOSPIT, MW@20 | | 07/18/2018 | RBC CAPITAL MARKET CORP | | 224,430 | 235,000 | 3,931 |
| 64952W-CH-4 | NEW YORK LIFE GLOBAL FDG | | 01/26/2018 | AMHERST PIERPONT SECURITIES LLC | | 2,813,640 | 3,000,000 | 3,133 |
| 64952W-CX-9 | NEW YORK LIFE GLOBAL FDG | | 02/16/2018 | CREDIT SUISSE | | 2,646,437 | 2,765,000 | 9,447 |
| 649840-CQ-6 | NY STATE ELECTRIC & GAS, MW@15 | | 02/14/2018 | AMHERST PIERPONT SECURITIES LLC | | 978,150 | 1,000,000 | 6,771 |
| 651229-AW-6 | NEWELL BRANDS INC | | 01/31/2018 | CITIGROUP GLOBAL MARKETS | | 2,040,780 | 2,000,000 | 28,233 |
| 651290-AR-9 | NEWFIELD EXPLORATION CO, MW@50 | | 12/20/2018 | VARIOUS | | 397,924 | 399,000 | 9,152 |
| 65158N-AA-0 | NEWMARK GROUP INC | | 11/02/2018 | VARIOUS | | 2,610,173 | 2,628,000 | 0 |
| 65339K-AW-0 | NEXTERA ENERGY CAPITAL | | 09/24/2018 | MITSUBISHI | | 965,980 | 1,000,000 | 5,522 |
| 65364U-AB-2 | NIAGARA MOHAWK POWER, MW SR UNSECURED | | 03/15/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 524,748 | 545,000 | 4,572 |
| 65364U-AL-0 | NIAGARA MOHAWK POWER | | 11/29/2018 | JP MORGAN CHASE | | 1,999,980 | 2,000,000 | 0 |
| 654106-AF-0 | NIKE INC | | 12/11/2018 | VARIOUS | | 8,207,760 | 9,000,000 | 51,260 |
| 65441V-AA-9 | NINE ENERGY SERVICE INC | | 10/19/2018 | JP MORGAN CHASE | | 848,278 | 842,000 | 0 |
| 654740-BF-5 | NISSAN MOTOR ACCEPTANCE | | 03/15/2018 | CITIGROUP GLOBAL MARKETS | | 1,997,580 | 2,000,000 | 0 |
| 665789-BA-0 | NORTHERN STATES PWR-WISC | | 09/05/2018 | MIZUHO SECURITIES USA INC | | 4,981,450 | 5,000,000 | 0 |
| 666807-BM-3 | NORTHROP GRUMMAN CORP | | 09/27/2018 | VARIOUS | | 6,915,181 | 7,281,000 | 53,643 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP | | 04/27/2018 | SEAPORT GROUP SECURITIES | | 940,600 | 1,000,000 | 17,875 |
| 666807-BQ-4 | NORTHROP GRUMMAN CORP | | 02/13/2018 | PIPER JAFFRAY, INC. | | 972,470 | 1,000,000 | 8,642 |
| 66989H-AJ-7 | NOVARTIS CAPITAL CORP | | 12/26/2018 | VARIOUS | | 6,740,320 | 7,000,000 | 44,417 |
| 67021C-AL-1 | NSTAR ELECTRIC CO | | 10/19/2018 | FTN FINANCIAL | | 1,834,620 | 2,000,000 | 21,300 |
| 67021C-AM-9 | NSTAR ELECTRIC CO | | 08/21/2018 | VARIOUS | | 1,752,408 | 1,810,000 | 13,319 |
| 67066G-AE-4 | NVIDIA CORP | | 10/30/2018 | VARIOUS | | 3,796,820 | 4,000,000 | 10,133 |
| 67080L-AA-3 | NUVEEN LLC | | 10/18/2018 | VARIOUS | | 3,982,490 | 4,000,000 | 0 |
| 677415-CQ-2 | OHIO POWER COMPANY | | 03/20/2018 | RBC CAPITAL MARKET CORP | | 1,985,360 | 2,000,000 | 0 |
| 68162M-AL-6 | OT 2017-OT D | | 05/30/2018 | J.P. MORGAN SECURITIES LLC | | 4,874,023 | 5,000,000 | 0 |
| 681919-BA-3 | OMNICOM GP/OMNICOM CAP | | 07/03/2018 | MIZUHO SECURITIES USA INC | | 1,946,120 | 2,000,000 | 13,181 |
| 68217F-AA-0 | OMNICOM GROUP INC, MW@30 | | 01/18/2018 | AMHERST PIERPONT SECURITIES LLC | | 2,011,300 | 2,000,000 | 19,400 |
| 68233D-AR-8 | ONCOR ELECTRIC DELIVERY | | 08/15/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,140,200 | 1,000,000 | 32,278 |
| 68233J-BE-3 | ONCOR ELECTRIC DELIVERY | | 12/20/2018 | VARIOUS | | 3,792,034 | 3,778,000 | 12,934 |
| 68268K-AC-3 | ODART 2017-1A C | | 07/20/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 201,156 | 200,000 | 196 |
| 68275C-AC-2 | FB 2005-1 A3 | | 12/10/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 5,711,125 | 5,350,000 | 3,137 |
| 69349L-AG-3 | PNC BANK NA, SR SUBORDINATED SERIES | | 03/21/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,926,000 | 2,000,000 | 21,300 |
| 69352P-AD-5 | PPL CAPITAL FUNDING INC | | 08/28/2018 | SUN TRUST | | 3,793,178 | 3,724,000 | 25,818 |
| 69352P-AL-7 | PPL CAPITAL FUNDING INC | | 01/24/2018 | VARIOUS | | 4,880,090 | 5,000,000 | 26,436 |
| 69353R-FG-8 | PNC BANK NA | | 02/09/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 960,520 | 1,000,000 | 9,472 |
| 69353R-FJ-2 | PNC BANK NA | | 02/07/2018 | VARIOUS | | 1,958,730 | 2,000,000 | 2,934 |
| 69371R-P5-9 | PACCAR FINANCIAL CORP | | 08/16/2018 | VARIOUS | | 5,044,788 | 5,040,000 | 2,119 |
| 695156-AR-0 | PACKAGING CORP OF AMERIC | | 02/21/2018 | BANK OF AMERICA - MERRIL LYNCH | | 3,855,171 | 3,800,000 | 57,072 |
| 695156-AT-6 | PACKAGING CORP OF AMERIC | | 07/17/2018 | MORGAN STANLEY & COMPANY | | 4,096,974 | 4,310,000 | 25,692 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP | | 11/16/2018 | VARIOUS | | 6,801,651 | 7,045,000 | 56,745 |
| 702150-AD-5 | PARTY CITY HOLDINGS INC | | 07/30/2018 | VARIOUS | | 1,517,465 | 1,506,000 | 0 |
| 70338P-AC-4 | PATTERN ENERGY GROUP INC, MW@50 | | 09/17/2018 | VARIOUS | | 1,431,688 | 1,415,000 | 18,947 |
| 709599-AX-2 | PENSKE TRUCK LEASING/PTL | | 11/21/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,749,932 | 1,815,000 | 11,646 |
| 709599-BB-9 | PENSKE TRUCK LEASING/PTL | | 05/07/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,995,920 | 2,000,000 | 0 |
| 709599-BC-7 | PENSKE TRUCK LEASING/PTL | | 06/26/2018 | WELLS FARGO BANK | | 2,999,730 | 3,000,000 | 0 |
| 71085P-DG-5 | PCHLT 2005-4 M1 | | 04/16/2018 | PIPER JAFFRAY COMPANIES INC. | | 1,612,209 | 3,017,000 | 4,851 |
| 713448-DN-5 | PEPSICO INC | | 12/10/2018 | VARIOUS | | 8,019,188 | 8,800,000 | 43,792 |
| 713448-DY-1 | PEPSICO INC | | 02/16/2018 | SUN TRUST | | 2,888,220 | 3,000,000 | 32,750 |
| 717081-EJ-8 | PFIZER INC | | 09/04/2018 | BANK OF AMERICA - MERRIL LYNCH | | 4,990,450 | 5,000,000 | 0 |
| 717081-EP-4 | PFIZER INC | | 09/18/2018 | WELLS FARGO BANK | | 1,976,320 | 2,000,000 | 2,600 |
| 720186-AE-5 | PIEDMONT NATURAL GAS CO | | 12/06/2018 | MESIROW CAPITAL MARKETS | | 1,137,320 | 1,000,000 | 26,500 |
| 720186-AH-8 | PIEDMONT NATURAL GAS CO | | 10/17/2018 | MESIROW CAPITAL MARKETS | | 1,842,224 | 1,950,000 | 10,660 |
| 72147K-AE-8 | PILGRIMS PRIDE CORP | | 08/23/2018 | BARCLAYS CAPITAL INC FIXED | | 1,666,875 | 1,750,000 | 41,982 |
| 730481-AJ-7 | JB POINDEXTER & CO INC | | 05/23/2018 | VARIOUS | | 2,204,571 | 2,180,000 | 5,386 |
| 73937@-AA-1 | POWERSOUTH ENERGY COOP | | 04/04/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,000,000 | 1,000,000 | 0 |
| 74005P-BN-3 | PRAXAIR INC | | 11/16/2018 | VARIOUS | | 3,209,547 | 3,425,000 | 25,843 |
| 74005P-BQ-6 | PRAXAIR INC | | 08/15/2018 | SOCIETE GENERALE | | 3,924,140 | 4,000,000 | 5,689 |
| 740189-AM-7 | PRECISION CASTPARTS CORP, MW@20 | | 07/18/2018 | VARIOUS | | 3,919,040 | 4,000,000 | 36,833 |
| 740189-AN-5 | PRECISION CASTPARTS CORP | | 04/12/2018 | CANTOR FITZGERALD, LP | | 4,953,390 | 4,775,000 | 65,890 |
| 741531-FA-0 | PRICOA GLOBAL FUNDING 1 | | 09/19/2018 | VARIOUS | | 4,985,590 | 5,000,000 | 4,600 |
| 74256L-AU-3 | PRINCIPAL LFE GLB FND II | | 03/14/2018 | VARIOUS | | 2,858,680 | 3,000,000 | 37,000 |
| 743315-AR-4 | PROGRESSIVE CORP | | 05/30/2018 | VARIOUS | | 4,402,269 | 4,862,000 | 44,113 |
| 743315-AV-5 | PROGRESSIVE CORP | | 10/18/2018 | GOLDMAN SACHS & COMPANY | | 2,994,840 | 3,000,000 | 0 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 74331M-AC-0 | PROG 2018-SFR3 C | | 09/21/2018 | MORGAN STANLEY & CO. LLC. | | 3,499,849 | 3,500,000 | 0 |
| 74331M-AD-8 | PROG 2018-SFR3 D | | 09/21/2018 | MORGAN STANLEY & CO. LLC. | | 2,999,967 | 3,000,000 | 0 |
| 74332U-AG-2 | PROG 2018-SFR2 D | | 07/26/2018 | GOLDMAN SACHS & CO | | 2,599,901 | 2,600,000 | 0 |
| 743756-AB-4 | PROV ST JOSEPH HLTH OBL, MW@25 | | 10/24/2018 | RBC CAPITAL MARKET CORP | | 6,435,390 | 7,000,000 | 13,044 |
| 743756-AE-8 | PROV ST JOSEPH HLTH OBL | | 08/16/2018 | CANTOR FITZGERALD, LP | | 964,230 | 1,000,000 | 15,174 |
| 74432Q-CC-7 | PRUDENTIAL FINANCIAL INC | | 03/23/2018 | JP MORGAN CHASE | | 3,001,480 | 3,000,000 | 0 |
| 744448-CL-3 | PUBLIC SERVICE COLORADO | | 08/08/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,339,226 | 1,400,000 | 9,586 |
| 744448-CP-4 | PUBLIC SERVICE COLORADO | | 06/14/2018 | BARCLAYS CAPITAL INC FIXED | | 1,995,700 | 2,000,000 | 0 |
| 744542-AC-5 | PUBLIC SERVICE CO OF NEW | | 08/20/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 795,360 | 800,000 | 1,797 |
| 74456Q-BD-7 | PUB SVC ELEC & GAS | | 11/30/2018 | VARIOUS | | 6,150,937 | 6,120,000 | 40,948 |
| 74456Q-BR-6 | PUBLIC SERVICE ELECTRIC | | 07/11/2018 | SUN TRUST | | 1,813,860 | 2,000,000 | 14,750 |
| 74456Q-BS-4 | PUBLIC SERVICE ELECTRIC | | 09/05/2018 | GOLDMAN SACHS & COMPANY | | 2,864,670 | 3,000,000 | 28,000 |
| 74456Q-BU-9 | PUBLIC SERVICE ELECTRIC | | 05/02/2018 | MIZUHO SECURITIES USA INC | | 996,200 | 1,000,000 | 0 |
| 744573-AK-2 | PUBLIC SERVICE ENTERPRIS | | 08/22/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 764,440 | 800,000 | 4,400 |
| 745310-AH-5 | PUGET ENERGY INC | | 10/25/2018 | DEUTSCHE BANC | | 962,030 | 1,000,000 | 16,628 |
| 74733V-AD-2 | QEP RESOURCES INC | | 09/04/2018 | CREDIT SUISSE | | 1,443,750 | 1,500,000 | 1,172 |
| 74834L-AX-8 | QUEST DIAGNOSTICS INC | | 01/31/2018 | FTN FINANCIAL | | 2,000,320 | 2,000,000 | 23,722 |
| 749521-AG-5 | RETL 2018-RVP B | | 03/07/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 3,000,000 | 3,000,000 | 0 |
| 75508E-AA-6 | RAYONIER AM PROD INC | | 10/12/2018 | VARIOUS | | 2,651,846 | 2,750,000 | 54,633 |
| 75606D-AE-1 | REALOGY GROUP/CO-ISSUER | | 09/06/2018 | JEFFERIES & CO., INC. | | 117,813 | 125,000 | 1,649 |
| 759187-CD-7 | REGIONS BANK | | 11/08/2018 | VARIOUS | | 5,211,358 | 5,225,000 | 21,922 |
| 759950-FA-1 | RAMC 2005-1 AV3 | | 05/08/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 3,168,388 | 3,285,432 | 3,049 |
| 760759-AR-1 | REPUBLIC SERVICES INC | | 09/24/2018 | CREDIT SUISSE | | 1,254,852 | 1,350,000 | 9,244 |
| 760759-AS-9 | REPUBLIC SERVICES INC | | 04/16/2018 | DEUTSCHE BANC | | 1,921,520 | 2,000,000 | 28,500 |
| 760759-AT-7 | REBULIC SERVICES, INC CORPORATE | | 05/03/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,958,060 | 3,000,000 | 0 |
| 761713-BG-0 | REYNOLDS AMERICAN INC | | 12/10/2018 | VARIOUS | | 7,654,123 | 7,547,000 | 62,977 |
| 771196-BP-6 | ROCHE HOLDINGS INC | | 09/10/2018 | BARCLAYS CAPITAL INC FIXED | | 4,997,500 | 5,000,000 | 0 |
| 771367-CD-9 | ROCHESTER GAS & ELECTRIC | | 06/26/2018 | VARIOUS | | 2,700,486 | 2,800,000 | 14,897 |
| 773903-AG-4 | ROCKWELL AUTOMATION | | 09/26/2018 | VARIOUS | | 3,768,643 | 3,965,000 | 21,966 |
| 776743-AB-2 | ROPER TECHNOLOGIES INC | | 10/23/2018 | STIFEL NICOLAUS | | 1,952,420 | 2,000,000 | 27,806 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | 10/10/2018 | VARIOUS | | 2,942,200 | 3,000,000 | 38,739 |
| 776743-AE-6 | ROPER TECHNOLOGIES INC | | 09/25/2018 | SUN TRUST | | 1,220,185 | 1,230,000 | 3,617 |
| 776743-AF-3 | ROPER TECHNOLOGIES INC | | 08/14/2018 | JP MORGAN CHASE | | 1,997,840 | 2,000,000 | 0 |
| 77846E-AA-3 | RPT 2017-ROSS A | | 12/18/2018 | GOLDMAN SACHS & CO | | 4,981,250 | 5,000,000 | 2,365 |
| 78355H-KG-3 | RYDER SYSTEM INC | | 02/21/2018 | VARIOUS | | 3,990,800 | 4,000,000 | 0 |
| 78355H-KH-1 | RYDER SYSTEM INC | | 06/14/2018 | RBC CAPITAL MARKET CORP | | 997,940 | 1,000,000 | 0 |
| 78355H-KK-4 | RYDER SYSTEM INC | | 10/30/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,998,140 | 3,000,000 | 0 |
| 78408L-AB-3 | JOHNSON (S.C.) & SON INC, MW@ 15 | | 04/03/2018 | FTN FINANCIAL | | 247,598 | 250,000 | 116 |
| 78409V-AD-6 | S&P GLOBAL INC | | 07/31/2018 | VARIOUS | | 3,543,730 | 3,500,000 | 44,722 |
| 78442F-AZ-1 | NAVIENT CORP | | 07/13/2018 | MITSUBISHI | | 420,063 | 475,000 | 11,883 |
| 78516F-AA-7 | SABAL TRAIL TRANS | | 12/10/2018 | MITSUBISHI | | 2,947,920 | 3,000,000 | 14,507 |
| 79466L-AF-1 | SALESFORCE.COM INC | | 11/08/2018 | VARIOUS | | 7,914,280 | 8,000,000 | 45,736 |
| 808513-AL-9 | CHARLES SCHWAB CORP | | 08/08/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 964,180 | 1,000,000 | 12,500 |
| 808513-AX-3 | CHARLES SCHWAB CORP CORPORATE | | 05/17/2018 | CREDIT SUISSE | | 1,998,660 | 2,000,000 | 0 |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA | | 01/31/2018 | JP MORGAN CHASE | | 2,923,000 | 2,923,000 | 47,499 |
| 811054-AG-0 | EW SCRIPPS CO | | 09/21/2018 | VARIOUS | | 2,557,576 | 2,679,000 | 37,434 |
| 813765-AC-8 | SABR 2006-FR3 A3 | | 05/10/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 1,190,225 | 1,793,183 | 2,032 |
| 833034-AK-7 | SNAP-ON INC | | 08/16/2018 | VARIOUS | | 5,343,915 | 5,500,000 | 69,063 |
| 842587-CV-7 | SOUTHERN CO | | 01/04/2018 | JEFFERIES & CO., INC. | | 3,922,240 | 4,000,000 | 2,528 |
| 84474Y-AA-4 | LUV 6.15 08/01/22 | | 07/25/2018 | VARIOUS | | 1,463,642 | 1,369,377 | 33,472 |
| 84474Y-AB-2 | SW AIRLINES 07-1 TRUST | | 11/15/2018 | BAIRD, RW | | 4,843,462 | 4,597,932 | 91,729 |
| 845743-BP-7 | SOUTHWESTERN PUBLIC SERV | | 11/15/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 5,793,041 | 5,897,000 | 59,873 |
| 84858W-AA-4 | SPIRIT AIR 2017-1 PTT AA | | 04/16/2018 | RW BRESSPRICH & CO. | | 2,906,250 | 3,000,000 | 39,375 |
| 85172F-AM-1 | SPRINGLEAF FINANCE CORP | | 03/13/2018 | BARCLAYS CAPITAL INC FIXED | | 1,792,745 | 1,775,000 | 502 |
| 85172F-AN-9 | SPRINGLEAF FINANCE CORP | | 08/08/2018 | VARIOUS | | 1,088,380 | 1,086,000 | 8,385 |
| 85205T-AJ-9 | SPIRIT AEROSYSTEMS INC | | 05/22/2018 | BOA MERRILL LYNCH | | 1,999,600 | 2,000,000 | 0 |
| 85207U-AF-2 | SPRINT CORP | | 08/16/2018 | BARCLAYS CAPITAL INC FIXED | | 534,375 | 500,000 | 16,953 |
| 854502-AH-4 | STANLEY BLACK & DECKER I | | 10/30/2018 | JP MORGAN CHASE | | 999,260 | 1,000,000 | 0 |
| 855244-AP-4 | STARBUCKS CORP | | 02/26/2018 | MORGAN STANLEY & COMPANY | | 9,975,700 | 10,000,000 | 0 |
| 857477-BC-6 | STATE STREET CORP | | 12/03/2018 | BANK OF AMERICA - MERRIL LYNCH | | 3,008,550 | 3,000,000 | 629 |
| 86212V-AE-4 | STORE MASTER FUNDING LLC | | 10/12/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 8,996,615 | 9,000,000 | 0 |
| 86359D-VD-6 | STRUCTURED ASSET SECURITIES CORP | | 01/08/2018 | AMHERST PIERPONT SECURITIES LLC | | 2,542,000 | 3,100,000 | 2,470 |
| 86614W-AC-0 | SUMMIT MID HLDS LLC / FI,MW@50 | | 06/21/2018 | VARIOUS | | 1,683,000 | 1,700,000 | 32,870 |
| 86723C-AF-5 | SUNCOKE ENRGY PART LP/FI | | 08/09/2018 | JP MORGAN CHASE | | 942,750 | 900,000 | 10,875 |
| 86787E-AT-4 | SUNTRUST BANK | | 04/04/2018 | SUN TRUST | | 1,928,040 | 2,000,000 | 8,847 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 86787E-AV-9 | SUNTRUST BANK | | 02/15/2018 | SUN TRUST | | 3,968,220 | 4,000,000 | 3,000 |
| 86787E-BB-2 | SUNTRUST BANK | | 10/24/2018 | SUN TRUST | | 1,998,780 | 2,000,000 | 0 |
| 87089H-AA-1 | SWISS RE TREASURY (US) | | 05/22/2018 | GOLDMAN SACHS & COMPANY | | 5,378,435 | 5,500,000 | 55,903 |
| 871829-BG-1 | SYSCO CORPORATION | | 03/08/2018 | JP MORGAN CHASE | | 994,800 | 1,000,000 | 0 |
| 872540-AQ-2 | TJX COS INC | | 12/07/2018 | VARIOUS | | 7,086,823 | 7,917,000 | 31,929 |
| 87264A-AR-6 | T-MOBILE USA INC | | 08/29/2018 | DEUTSCHE BANC | | 4,483,125 | 4,500,000 | 67,556 |
| 87612E-BE-5 | TARGET CORP | | 05/17/2018 | BANK OF NEW YORK (CUSTODIAN) | | 1,064,357 | 1,171,000 | 2,928 |
| 880779-AZ-6 | TEREX CORP, MW@50 | | 08/16/2018 | VARIOUS | | 2,847,150 | 2,855,000 | 21,639 |
| 88327H-AA-1 | THPT 2018-THL A | | 12/12/2018 | GOLDMAN SACHS & CO | | 6,874,884 | 6,924,655 | 1,808 |
| 896818-AH-4 | TRIUMPH GROUP INC | | 02/20/2018 | VARIOUS | | 1,309,873 | 1,334,000 | 25,025 |
| 898813-AP-5 | TUCSON ELECTRIC POWER CO | | 12/27/2018 | DEUTSCHE BANC | | 1,917,700 | 2,000,000 | 17,961 |
| 90117P-AL-9 | AOTA 2015-1211 C | | 08/29/2018 | VARIOUS | | 3,031,641 | 3,000,000 | 10,700 |
| 902494-BC-6 | TYSON FOODS INC | | 12/03/2018 | BARCLAYS CAPITAL INC FIXED | | 1,597,192 | 1,719,000 | 509 |
| 902494-BG-7 | TYSON FOODS INC | | 09/25/2018 | VARIOUS | | 2,999,530 | 3,000,000 | 0 |
| 90276U-BB-6 | UBSCM 2017-C6 XB | | 01/25/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 778,125 | 0 | 5,711 |
| 90291J-AZ-0 | UBSCM 2018-C9 AS | | 03/23/2018 | UBS PAINE WEBBER | | 3,089,857 | 3,000,000 | 9,844 |
| 90353K-BB-4 | UBSCM 2018-C13 AS | | 09/21/2018 | UBS PAINE WEBBER | | 5,149,983 | 5,000,000 | 6,368 |
| 904764-AU-1 | UNILEVER CAPITAL CORP | | 02/20/2018 | CREDIT SUISSE | | 4,469,600 | 5,000,000 | 6,667 |
| 904764-BB-2 | UNILEVER CAPITAL CORP | | 03/19/2018 | CITIGROUP GLOBAL MARKETS | | 2,971,020 | 3,000,000 | 0 |
| 904764-BG-1 | UNILEVER CAPITAL CORP | | 09/04/2018 | GOLDMAN SACHS & COMPANY | | 2,581,228 | 2,600,000 | 0 |
| 906548-CM-2 | UNION ELECTRIC CO | | 04/20/2018 | SUSQUEHANNA | | 945,750 | 1,000,000 | 10,571 |
| 90782J-AA-1 | UNION PACIFIC RR 2015-1 MW@12 | | 06/06/2018 | BB&T | | 1,668,409 | 1,793,989 | 3,492 |
| 909319-AA-3 | UNITED AIR 2013-1 A PTT | | 01/31/2018 | CREDIT SUISSE | | 889,612 | 852,323 | 17,001 |
| 90931L-AA-6 | UNITED AIR 2016-1 AA PTT | | 01/22/2018 | DEUTSCHE BANC | | 1,144,970 | 1,168,337 | 1,710 |
| 911365-BH-6 | UNITED RENTALS NORTH AM | | 06/20/2018 | VARIOUS | | 3,516,000 | 3,600,000 | 51,800 |
| 911365-BK-9 | UNITED RENTALS NORTH AM | | 10/24/2018 | WELLS FARGO BANKS | | 2,261,943 | 2,261,000 | 0 |
| 91159H-HU-7 | US BANCORP | | 11/13/2018 | U S BANCORP INVESTMENTS, INC | | 1,998,180 | 2,000,000 | 0 |
| 912909-AM-0 | UNITED STATES STEEL CORP | | 12/03/2018 | CITIGROUP GLOBAL MARKETS | | 1,728,000 | 1,800,000 | 37,813 |
| 913017-DD-8 | UNITED TECHNOLOGIES CORP | | 08/13/2018 | MORGAN STANLEY & COMPANY | | 2,994,900 | 3,000,000 | 0 |
| 91324P-CV-2 | UNITED HEALTH GROUP, MW@20 | | 12/21/2018 | U S BANCORP INVESTMENTS, INC | | 1,925,240 | 2,000,000 | 17,394 |
| 91324P-DK-5 | UNITEDHEALTH GROUP INC | | 06/14/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,996,560 | 2,000,000 | 0 |
| 914906-AR-3 | UNIVISION COMMUNICATIONS | | 09/07/2018 | VARIOUS | | 5,515,136 | 5,710,000 | 80,872 |
| 91740P-AA-6 | USA COM PART/USA COM FIN | | 06/13/2018 | VARIOUS | | 1,992,560 | 1,947,000 | 17,226 |
| 91913Y-AU-4 | VALERO ENERGY CORP | | 12/07/2018 | CITIGROUP GLOBAL MARKETS | | 1,835,640 | 2,000,000 | 16,244 |
| 92345Y-AA-4 | VERISK ANALYTICS INC | | 10/02/2018 | MESIROW CAPITAL MARKETS | | 3,160,680 | 3,000,000 | 73,950 |
| 92345Y-AC-0 | VERISK ANALYTICS INC | | 11/20/2018 | VARIOUS | | 2,324,409 | 2,297,000 | 20,511 |
| 92826C-AD-4 | VISA INC, MW@15 | | 09/26/2018 | VARIOUS | | 6,834,730 | 7,000,000 | 44,713 |
| 928668-AR-3 | VOLKSWAGEN GROUP AMERICA | | 12/04/2018 | VARIOUS | | 3,934,700 | 4,000,000 | 8,972 |
| 92936T-AH-5 | WFRBS 2012-C7 AFL | | 12/18/2018 | MORGAN STANLEY & CO. LLC. | | 7,782,775 | 7,775,000 | 2,368 |
| 92940P-AA-2 | WESTROCK CO | | 11/27/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,995,620 | 3,000,000 | 0 |
| 931142-ED-1 | WALMART INC | | 06/20/2018 | JP MORGAN CHASE | | 4,985,600 | 5,000,000 | 0 |
| 933638-AD-0 | WAMU 2006-AR19 2A | | 04/20/2018 | BROWNSTONE INVESTMENT GROUP | | 1,966,268 | 2,016,682 | 2,609 |
| 95001P-AL-7 | WFCM 2018-BXI D | | 01/16/2018 | WELLS FARGO SECURITIES, LLC | | 4,996,875 | 5,000,000 | 0 |
| 95709T-AH-3 | WESTAR ENERGY INC | | 09/06/2018 | AMHERST PIERPONT SECURITIES LLC | | 2,007,380 | 2,000,000 | 2,063 |
| 95709T-AL-4 | WESTAR ENERGY INC, MW@15 | | 12/06/2018 | BREAN CAPITAL, LLC | | 1,919,720 | 2,000,000 | 1,625 |
| 95709T-AP-5 | WESTAR ENERGY INC | | 08/24/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,925,570 | 2,010,000 | 14,833 |
| 96145D-AA-3 | WESTROCK CO | | 04/20/2018 | VARIOUS | | 1,316,798 | 1,390,000 | 4,518 |
| 96145D-AE-5 | WESTROCK CO | | 03/01/2018 | WELLS FARGO BANK | | 2,991,720 | 3,000,000 | 0 |
| 96926D-AU-4 | WILLIAM LYON HOMES INC | | 03/06/2018 | JP MORGAN CHASE | | 1,784,420 | 1,775,000 | 0 |
| 976656-CH-9 | WISCONSIN ELECTRIC POWER | | 12/18/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,709,687 | 1,763,000 | 2,884 |
| 976656-CJ-5 | WISCONSIN ELECTRIC POWER | | 09/06/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,010,770 | 1,000,000 | 10,153 |
| 976826-BJ-5 | WISCONSIN POWER & LIGHT, SR UNSECURED | | 11/14/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 1,421,793 | 1,500,000 | 294 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT | | 06/27/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 3,813,750 | 4,000,000 | 17,961 |
| 98310W-AN-8 | WYNDHAM WORLDWIDE CORP | | 06/14/2018 | BARCLAYS CAPITAL INC FIXED | | 3,148,988 | 3,197,000 | 10,459 |
| 98311A-AA-3 | WYNDHAM HOTELS & RESORTS | | 03/29/2018 | BARCLAYS CAPITAL INC FIXED | | 3,350,000 | 3,350,000 | 0 |
| 98419M-AJ-9 | XYLEM INC, MW@25 | | 07/20/2018 | FTN FINANCIAL | | 1,416,015 | 1,500,000 | 11,240 |
| 98978V-AB-9 | ZOETIS INC | | 09/24/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,964,180 | 2,000,000 | 9,931 |
| 98978V-AL-7 | ZOETIS INC | | 07/19/2018 | CANTOR FITZGERALD, LP | | 2,799,570 | 3,000,000 | 32,750 |
| 98978V-AN-3 | ZOETIS INC | | 08/13/2018 | CITIGROUP GLOBAL MARKETS | | 1,996,220 | 2,000,000 | 0 |
| 01626P-AH-9 | ALIMENTATION COUCHE-TARD | A | 02/28/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,925,900 | 2,000,000 | 7,100 |
| 06367T-4W-7 | BANK OF MONTREAL | A | 04/10/2018 | BANK OF MONTREAL | | 1,997,660 | 2,000,000 | 0 |
| 064159-LG-9 | BANK OF NOVA SCOTIA | A | 04/17/2018 | SCOTIA CAPITAL (BANK OF NOVA SCOTIA) | | 1,996,200 | 2,000,000 | 0 |
| 0778FP-AA-7 | BELL CANADA | A | 10/10/2018 | CITIGROUP GLOBAL MARKETS | | 3,886,320 | 4,000,000 | 43,648 |
| 11271L-AC-6 | BROOKFIELD FINANCE INC | A | 01/11/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,989,620 | 3,000,000 | 0 |
| 136069-XY-2 | CANADIAN IMPERIAL BANK | A | 08/07/2018 | VARIOUS | | 2,350,729 | 2,388,000 | 1,079 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 13607R-AD-2 | CANADIAN IMPERIAL BANK | A | 09/24/2018 | VARIOUS | | 4,976,570 | 5,000,000 | 2,528 |
| 13645R-AS-3 | CANADIAN PACIFIC RR CO, MW@20 | A | 02/06/2018 | MORGAN STANLEY & COMPANY | | 1,947,940 | 2,000,000 | 1,128 |
| 13645R-AT-1 | CANADIAN PACIFIC RR CO, MW@25 | A | 07/27/2018 | MESIROW CAPITAL MARKETS | | 1,286,571 | 1,300,000 | 24,050 |
| 146900-AM-7 | CASCADES INC | A | 04/13/2018 | VARIOUS | | 1,772,395 | 1,750,000 | 24,393 |
| 31429K-AB-9 | FED CAISSES DESJARDINS | A | 10/04/2018 | VARIOUS | | 9,675,632 | 9,900,000 | 80,400 |
| 335934-AP-0 | FIRST QUANTUM MINERALS L | | 02/20/2018 | JP MORGAN CHASE | | 544,000 | 544,000 | 0 |
| 349553-AM-9 | FORTIS INC | A | 10/05/2018 | VARIOUS | | 1,827,370 | 2,000,000 | 14,936 |
| 443628-AF-9 | HUDBAY MINERALS INC | A | 09/17/2018 | VARIOUS | | 384,971 | 376,000 | 3,964 |
| 460919-AA-1 | INTERTAPE POLYMER GROUP | A | 10/29/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,232,783 | 2,225,000 | 2,869 |
| 552704-AD-0 | MEG ENERGY CORP | A | 09/07/2018 | VARIOUS | | 4,409,870 | 4,425,000 | 109,595 |
| 559222-AR-5 | MAGNA INTERNATIONAL INC, MW@30 | A | 04/13/2018 | VARIOUS | | 3,876,048 | 3,763,000 | 49,170 |
| 63307A-2G-9 | NATIONAL BANK OF CANADA | A | 10/01/2018 | RBC CAPITAL MARKET CORP | | 5,862,690 | 6,000,000 | 54,450 |
| 775109-BE-0 | ROGERS COMMUICATIONS INC, MW@25 | A | 05/17/2018 | WELLS FARGO BANK | | 1,933,380 | 2,000,000 | 31,417 |
| 78013X-W2-0 | ROYAL BANK OF CANADA | A | 12/03/2018 | VARIOUS | | 5,977,620 | 6,000,000 | 15,006 |
| 87952V-AL-0 | TELESAT CANADA/TELESAT L, MW@50 | A | 11/09/2018 | VARIOUS | | 2,015,658 | 1,877,000 | 42,837 |
| 87971M-BF-9 | TELUS CORP | A | 08/23/2018 | VARIOUS | | 1,800,492 | 1,829,000 | 28,706 |
| 89114Q-BZ-0 | TORONTO-DOMINION BANK | A | 06/05/2018 | JP MORGAN CHASE | | 1,999,100 | 2,000,000 | 0 |
| 89114Q-C4-8 | TORONTO-DOMINION BANK | A | 07/12/2018 | JP MORGAN CHASE | | 2,995,920 | 3,000,000 | 0 |
| 00084D-AQ-3 | ABN AMRO BANK NV | D | 02/05/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,984,640 | 3,000,000 | 3,975 |
| 00084D-AT-7 | ABN AMRO BANK NV | D | 08/21/2018 | MORGAN STANLEY & COMPANY | | 999,270 | 1,000,000 | 0 |
| 00176J-AM-8 | AMMC 2015-16A BR | D | 09/14/2018 | J.P. MORGAN SECURITIES LLC | | 1,475,000 | 1,475,000 | 10,329 |
| 00177H-AC-3 | AMMC 2018-22A B | D | 03/08/2018 | MUB | | 2,000,000 | 2,000,000 | 0 |
| 00177T-AC-7 | AMMC 2017-20A B | D | 09/14/2018 | J.P. MORGAN SECURITIES LLC | | 1,350,000 | 1,350,000 | 9,299 |
| 00182E-BH-1 | ANZ NEW ZEALAND INTL/LDN | D | 01/16/2018 | CITIGROUP GLOBAL MARKETS | | 1,999,880 | 2,000,000 | 0 |
| 00216L-AA-1 | ASB BANK LIMITED | D | 11/07/2018 | VARIOUS | | 3,974,384 | 4,000,000 | 10,875 |
| 006278-AV-7 | ADMIL 2014-1A B2R | D | 04/24/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 291,000 | 300,000 | 307 |
| 00787C-AC-6 | AEROPUERTO INTL TOCUMEN | D | 05/03/2018 | CITIGROUP GLOBAL MARKETS | | 3,000,000 | 3,000,000 | 0 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE | D | 08/02/2018 | VARIOUS | | 4,158,834 | 4,518,000 | 36,724 |
| 009279-AA-8 | AIRBUS SE | D | 08/13/2018 | VARIOUS | | 4,887,477 | 5,065,000 | 51,548 |
| 03328T-AS-4 | ANCHC 2015-7A B1R | D | 07/13/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 3,342,938 | 3,375,000 | 341 |
| 03328Y-AE-4 | ANCHC 2018-1RA B | D | 10/30/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 495,000 | 500,000 | 918 |
| 04015G-AM-1 | ARES 2015-2A BR | D | 07/31/2018 | MORGAN STANLEY & CO. LLC. | | 2,850,713 | 2,850,000 | 912 |
| 04016L-AE-7 | ARES 2017-42A B2 | D | 10/31/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 577,500 | 600,000 | 623 |
| 04016V-AE-5 | ARES 2018-47A B | D | 03/13/2018 | GOLDMAN SACHS & CO | | 2,000,000 | 2,000,000 | 0 |
| 04941V-AE-5 | ATCLO 2018-9A B | D | 08/13/2018 | DEUTSCHE BANK SECURITIES INC. | | 1,988,000 | 2,000,000 | 5,269 |
| 04942J-AE-1 | ATCLO 2018-10A B | D | 10/30/2018 | VARIOUS | | 2,247,500 | 2,250,000 | 465 |
| 052113-AA-5 | AUSGRID FINANCE PTY LTD | D | 10/24/2018 | DEUTSCHE BANC | | 2,021,511 | 2,034,000 | 38,067 |
| 052113-AB-3 | AUSGRID FINANCE PTY LTD | D | 10/15/2018 | VARIOUS | | 8,141,739 | 8,189,000 | 29,286 |
| 05363X-AP-2 | AVERY 2014-5A BR | D | 07/25/2018 | GOLDMAN SACHS & CO | | 2,250,000 | 2,250,000 | 2,398 |
| 05401A-AB-7 | AVOLON HOLDINGS FNDG LTD | D | 09/18/2018 | VARIOUS | | 2,179,093 | 2,175,000 | 128 |
| 05509R-AL-9 | BANDM 2014-1A A2R | D | 04/11/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 2,000,000 | 2,000,000 | 0 |
| 05578A-AA-6 | BPCE SA | D | 03/28/2018 | CREDIT AGRICOLE SECURITIES (USA) INC | | 1,930,900 | 2,000,000 | 12,375 |
| 05578A-AJ-7 | BPCE SA | D | 02/02/2018 | MORGAN STANLEY & COMPANY | | 2,886,090 | 3,000,000 | 6,771 |
| 05583J-AF-9 | BPCE SA | D | 09/05/2018 | JP MORGAN CHASE | | 1,987,300 | 2,000,000 | 0 |
| 05607M-AA-5 | HEATHROW FUNDING LTD | D | 12/18/2018 | VARIOUS | | 4,234,858 | 4,108,000 | 66,669 |
| 06739F-JJ-1 | BARCLAYS BANK PLC | D | 01/04/2018 | BARCLAYS CAPITAL INC FIXED | | 2,997,090 | 3,000,000 | 0 |
| 08179H-AB-6 | BSP 2017-12A A2 | D | 06/13/2018 | J.P. MORGAN SECURITIES LLC | | 2,006,000 | 2,000,000 | 13,426 |
| 09628B-AN-8 | BLUEM 2015-2A BR | D | 10/30/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 970,000 | 970,000 | 1,488 |
| 09628Q-AL-9 | BLUEM 2016-1A BR | D | 05/11/2018 | J.P. MORGAN SECURITIES LLC | | 4,000,000 | 4,000,000 | 0 |
| 11042A-AA-2 | BRITISH AIR 13-1 A PTT, MW@50 | D | 11/19/2018 | VARIOUS | | 3,032,150 | 2,953,799 | 19,743 |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT | D | 03/14/2018 | CITICORP SECURITIES MARKETS, INC. | | 1,000,000 | 1,000,000 | 0 |
| 11043H-AA-6 | BRITISH AIR 18-1 A PTT | D | 05/29/2018 | BAIRD, RW | | 2,531,831 | 2,535,000 | 18,880 |
| 111021-AM-3 | BRITISH TELECOMMUNICATIO | D | 12/13/2018 | VARIOUS | | 3,100,417 | 3,100,000 | 2,850 |
| 114521-AM-9 | BSMC 2013-1A BR | D | 08/13/2018 | VARIOUS | | 4,110,325 | 4,135,000 | 12,278 |
| 12547U-AL-2 | CIFC 2015-5A A1R | D | 11/23/2018 | MORGAN STANLEY & CO. LLC. | | 298,410 | 300,000 | 921 |
| 12549J-BA-8 | CIFC 2014-1A A2R2 | D | 01/11/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 2,850,000 | 2,850,000 | 0 |
| 12551R-AC-2 | CIFC 2018-1A B | D | 01/31/2018 | MORGAN STANLEY & CO. LLC. | | 750,000 | 750,000 | 0 |
| 12563T-AB-6 | CK HUTCHISON INTL 16 LTD | D | 01/10/2018 | DEUTSCHE BANC | | 2,831,550 | 3,000,000 | 22,688 |
| 13875L-AY-4 | CANYC 2014-1A A1BR | D | 01/22/2018 | DEUTSCHE BANK SECURITIES INC. | | 4,200,000 | 4,200,000 | 0 |
| 14310K-AW-1 | CGMS 2013-4A BRR | D | 01/26/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 2,000,000 | 2,000,000 | 0 |
| 150323-AQ-6 | CEDF 2014-4A BR | D | 11/29/2018 | GOLDMAN SACHS & CO | | 6,956,775 | 7,000,000 | 32,504 |
| 15032F-AE-6 | CEDF 2018-7A B | D | 03/14/2018 | GOLDMAN SACHS & CO | | 3,755,625 | 3,750,000 | 3,220 |
| 15137K-AG-4 | CECLO 2015-24A A2R | D | 07/23/2018 | GOLDMAN SACHS & CO | | 3,000,000 | 3,000,000 | 8,700 |
| 17186H-AC-6 | CIMPRESS NV | D | 06/01/2018 | JP MORGAN CHASE | | 2,240,000 | 2,240,000 | 0 |
| 19736R-AC-5 | CECLO 2018-27A A1 | D | 10/11/2018 | BARCLAYS CAPITAL INC. | | 10,000,000 | 10,000,000 | 0 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 2027A0-HY-8 | COMMONWEALTH BANK AUST | D | 02/20/2018 | JP MORGAN CHASE | | 1,290,464 | 1,400,000 | 16,946 |
| 2027A0-JX-8 | COMMONWEALTH BANK AUST | D | 05/16/2018 | VARIOUS | | 3,984,590 | 4,000,000 | 5,942 |
| 22845L-AC-0 | CRNPT 2018-5A B | D | 06/19/2018 | JEFFERIES LLC | | 2,000,000 | 2,000,000 | 0 |
| 22847D-AA-0 | CRNPT 2018-6A A2 | D | 11/14/2018 | JEFFERIES LLC | | 5,000,000 | 5,000,000 | 0 |
| 22847D-AL-6 | CRNPT 2018-6A A1 | D | 11/14/2018 | JEFFERIES LLC | | 3,000,000 | 3,000,000 | 0 |
| 23636A-AM-3 | DANSKE BANK A/S | D | 02/05/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 2,964,600 | 3,000,000 | 34,875 |
| 23636A-AP-6 | DANSKE BANK A/S | D | 06/05/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,989,140 | 3,000,000 | 0 |
| 23636T-AE-0 | DANONE SA, MW@20 | D | 09/17/2018 | MORGAN STANLEY & COMPANY | | 2,578,492 | 2,800,000 | 31,402 |
| 24718P-AA-5 | DELPHI TECHNOLOGIES | C | 09/10/2018 | VARIOUS | | 1,044,875 | 1,100,000 | 22,514 |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT FIN | D | 10/04/2018 | VARIOUS | | 9,490,430 | 10,000,000 | 80,600 |
| 25156P-BB-8 | DEUTSCHE TELEKOM INT FIN | D | 06/14/2018 | VARIOUS | | 4,978,860 | 5,000,000 | 0 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | D | 05/15/2018 | BARCLAYS CAPITAL INC FIXED | | 1,992,620 | 2,000,000 | 0 |
| 26829C-BA-4 | ECP 2015-7A A2R | D | 04/24/2018 | AMHERST PIERPONT SECURITIES LLC | | 996,250 | 1,000,000 | 665 |
| 268317-AU-8 | ELECTRICITE DE FRANCE SA | D | 12/03/2018 | VARIOUS | | 4,840,060 | 5,000,000 | 33,000 |
| 26874R-AG-3 | ENI SPA | D | 11/01/2018 | VARIOUS | | 1,977,450 | 2,000,000 | 5,889 |
| 28622J-AB-3 | AWPT 2017-7A B | D | 11/06/2018 | GOLDMAN SACHS & CO | | 8,191,800 | 8,200,000 | 19,711 |
| 29278G-AF-5 | ENEL FINANCE INTL NV | D | 04/10/2018 | VARIOUS | | 3,762,120 | 4,000,000 | 30,139 |
| 29278G-AJ-7 | ENEL FINANCE INTL NV | D | 09/11/2018 | VARIOUS | | 1,988,550 | 2,000,000 | 0 |
| 29446M-AB-8 | EQUINOR ASA | D | 10/22/2018 | WELLS FARGO BANK | | 1,949,120 | 2,000,000 | 8,861 |
| 29915R-AE-3 | EGCLO 2018-1A B | D | 05/18/2018 | JEFFERIES LLC | | 4,000,000 | 4,000,000 | 0 |
| 31683V-BA-7 | FIG 2013-2A A2RR | D | 06/08/2018 | JEFFERIES LLC | | 1,000,000 | 1,000,000 | 0 |
| 31683Y-AL-8 | FIG 2014-1A BR | D | 06/28/2018 | NATIXIS SECURITIES AMERICA | | 2,000,000 | 2,000,000 | 0 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING | C | 11/27/2018 | VARIOUS | | 7,775,190 | 9,500,000 | 8,345 |
| 36190C-AA-5 | GNL QUINTERO SA | D | 12/19/2018 | AMHERST SECURITIES GROUP, INC. | | 1,937,000 | 2,000,000 | 36,171 |
| 38136F-AG-8 | GLM 2017-1A B1 | D | 10/30/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 8,012,000 | 8,000,000 | 8,931 |
| 39808P-AL-0 | GWOLF 2015-1A A1R | D | 01/17/2018 | GOLDMAN SACHS & CO | | 3,000,000 | 3,000,000 | 0 |
| 39809C-AE-4 | GWOLF 2018-3RA A2 | D | 10/04/2018 | J.P. MORGAN SECURITIES LLC | | 3,000,000 | 3,000,000 | 0 |
| 40436V-AB-7 | HLM 11A-17 B | D | 04/26/2018 | J.P. MORGAN SECURITIES LLC | | 1,001,750 | 1,000,000 | 7,929 |
| 40538F-AQ-6 | HLA 2014-3A AR | D | 11/23/2018 | MORGAN STANLEY & CO. LLC. | | 698,040 | 700,000 | 2,498 |
| 44330G-AE-3 | HLM 4A-2014 A2R | D | 10/31/2018 | GOLDMAN SACHS & CO | | 7,943,625 | 7,950,000 | 6,016 |
| 449255-AE-8 | ICG 2017-2A A2 | D | 07/10/2018 | RBC CAPITAL MARKETS LLC | | 3,005,400 | 3,000,000 | 27,410 |
| 44929B-AY-7 | ICG 2014-2A BRR | D | 02/14/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 3,000,000 | 3,000,000 | 0 |
| 449786-AP-7 | ING BANK NV, SR UNSECURED | D | 05/11/2018 | JP MORGAN CHASE | | 1,045,550 | 1,000,000 | 21,667 |
| 456837-AG-8 | ING GROEP NV | D | 02/07/2018 | VARIOUS | | 3,347,003 | 3,353,000 | 37,440 |
| 456837-AK-9 | ING GROEP NV | D | 09/25/2018 | GOLDMAN SACHS & COMPANY | | 1,999,560 | 2,000,000 | 0 |
| 456873-AB-4 | INGERSOLL-RAND LUX FINAN | C | 09/28/2018 | AMHERST PIERPONT SECURITIES LLC | | 1,748,782 | 1,785,000 | 26,579 |
| 45763P-AF-3 | INMARSAT FINANCE PLC | D | 01/24/2018 | CREDIT SUISSE | | 1,101,875 | 1,075,000 | 22,321 |
| 46649D-AC-5 | JMP 2014-1RA B | D | 02/07/2018 | JEFFERIES LLC | | 3,000,000 | 3,000,000 | 0 |
| 468367-AL-1 | JAXM 2015-1A BR | D | 08/14/2018 | GOLDMAN SACHS & CO | | 1,999,000 | 2,000,000 | 6,526 |
| 47048C-AP-3 | JTWN 2015-8A A2AR | D | 05/24/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 1,506,225 | 1,510,000 | 6,579 |
| 47048C-AR-9 | JTWN 2015-8A A2BR 144A | D | 05/24/2018 | VARIOUS | | 1,977,500 | 2,000,000 | 6,701 |
| 47049Q-AC-0 | JTWN 2018-11A A2 | D | 09/14/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 2,991,000 | 3,000,000 | 24,226 |
| 50188W-AF-5 | LCM 20A BR | D | 09/18/2018 | NATIXIS SECURITIES AMERICA | | 6,000,000 | 6,000,000 | 0 |
| 532522-AA-7 | LIMA METRO LINE 2 FIN LT | D | 12/06/2018 | SEAPORT GROUP SECURITIES | | 2,000,000 | 2,000,000 | 21,868 |
| 539439-AP-4 | LLOYDS BANKING GROUP PLC | D | 01/30/2018 | MORGAN STANLEY & COMPANY | | 1,957,720 | 2,000,000 | 13,566 |
| 539439-AQ-2 | LLOYDS BANKING GROUP PLC | D | 01/10/2018 | UBS PAINE WEBBER | | 2,944,980 | 3,000,000 | 19,359 |
| 539439-AR-0 | LLOYDS BANKING GROUP PLC | D | 03/15/2018 | MORGAN STANLEY & COMPANY | | 1,992,940 | 2,000,000 | 0 |
| 53946M-AA-5 | LNCR 2018-CRE1 A | D | 05/18/2018 | J.P. MORGAN SECURITIES LLC | | 2,000,000 | 2,000,000 | 0 |
| 54008P-AW-3 | LWCLO 2014-1A A1RR | D | 01/24/2018 | JEFFERIES LLC | | 2,500,000 | 2,500,000 | 0 |
| 54347L-AQ-5 | LOOM 2015-2A A2R | D | 06/13/2018 | J.P. MORGAN SECURITIES LLC | | 3,990,000 | 4,000,000 | 25,019 |
| 55379L-AC-4 | M360 2018-CRE1 B | D | 07/17/2018 | J.P. MORGAN SECURITIES LLC | | 3,000,000 | 3,000,000 | 0 |
| 55818K-AS-0 | MDPK 2013-11A BR | D | 11/20/2018 | GOLDMAN SACHS & CO | | 7,984,000 | 8,000,000 | 28,432 |
| 58507L-AC-3 | MEDTRONIC GLOBAL HLDINGS | C | 04/27/2018 | FTN FINANCIAL | | 1,946,160 | 2,000,000 | 5,583 |
| 59801Q-AL-3 | MIDO 2015-4A BR | D | 03/27/2018 | BARCLAYS CAPITAL INC. | | 1,000,000 | 1,000,000 | 0 |
| 59802Q-AT-5 | MIDO 2012-1A A2RR | D | 08/13/2018 | VARIOUS | | 3,946,000 | 3,950,000 | 12,357 |
| 606822-AU-8 | MITSUBISHI UFJ FIN GRP | D | 02/26/2018 | MORGAN STANLEY & COMPANY | | 4,000,000 | 4,000,000 | 0 |
| 606822-BA-1 | MITSUBISHI UFJ FIN GRP | D | 07/17/2018 | MORGAN STANLEY & COMPANY | | 3,000,000 | 3,000,000 | 0 |
| 60909G-AE-0 | MNCLO 2018-1A B | D | 02/02/2018 | JEFFERIES LLC | | 3,000,000 | 3,000,000 | 0 |
| 62432C-AU-5 | MVW 2015-10A BR | D | 01/16/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 3,000,000 | 3,000,000 | 4,664 |
| 63861V-AA-5 | NATIONWIDE BLDG SOCIETY | D | 03/01/2018 | BNP PARIBUS | | 4,000,000 | 4,000,000 | 0 |
| 63861V-AC-1 | NATIONWIDE BLDG SOCIETY | D | 07/25/2018 | CITIGROUP GLOBAL MARKETS | | 2,000,000 | 2,000,000 | 0 |
| 64131W-AE-7 | NEUB 2018-27A B | D | 01/24/2018 | BARCLAYS CAPITAL INC. | | 2,500,000 | 2,500,000 | 0 |
| 65557C-AY-9 | NORDEA BANK AB | D | 08/22/2018 | GOLDMAN SACHS & COMPANY | | 1,997,300 | 2,000,000 | 0 |
| 67091G-AA-1 | OCI NV | D | 06/14/2018 | VARIOUS | | 3,048,976 | 3,003,000 | 6,938 |
| 67091H-AH-4 | OHALF 2012-1A AR | D | 11/23/2018 | MORGAN STANLEY & CO. LLC. | | 900,000 | 900,000 | 3,349 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 67092D-AM-1 | OCP 2015-10A A2AR | D | 09/12/2018 | J.P. MORGAN SECURITIES LLC | | 535,622 | 538,043 | 2,716 |
| 67107U-AW-4 | OZLM FUNDING LTD | D | 07/13/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 3,154,725 | 3,150,000 | 31,323 |
| 67108L-AY-9 | OZLM 2014-6A A2AS | D | 04/11/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 3,000,000 | 3,000,000 | 0 |
| 67109W-AL-2 | OZLM 2015-12A A2R | D | 09/05/2018 | BARCLAYS CAPITAL INC. | | 750,000 | 750,000 | 0 |
| 67110U-AC-3 | OHALF 2016-1A B1 | D | 03/14/2018 | MORGAN STANLEY & CO. LLC. | | 4,020,000 | 4,000,000 | 22,450 |
| 67111V-AE-6 | OZLM 2018-22A A2 | D | 03/13/2018 | J.P. MORGAN SECURITIES LLC | | 2,002,500 | 2,000,000 | 3,751 |
| 67575X-AC-5 | OCT31 2017-1A B1 | D | 11/08/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | | 1,601,141 | 1,596,830 | 4,068 |
| 67590R-BA-2 | OCTLF 2014-1A BRR | D | 11/09/2018 | J.P. MORGAN SECURITIES LLC | | 4,000,000 | 4,000,000 | 0 |
| 675920-AC-6 | OCT30 2017-1A A2 | D | 10/31/2018 | VARIOUS | | 7,017,750 | 7,000,000 | 22,762 |
| 675922-AE-8 | OCT34 2017-1A B1 | D | 03/12/2018 | MORGAN STANLEY & CO. LLC. | | 3,103,875 | 3,100,000 | 22,104 |
| 69689C-AQ-9 | PLMRS 2015-2A A2R | D | 12/06/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 983,750 | 1,000,000 | 5,811 |
| 69700K-AC-7 | PSTAT 2018-4A A2 | D | 09/24/2018 | J.P. MORGAN SECURITIES LLC | | 6,500,000 | 6,500,000 | 0 |
| 69703P-AC-3 | PLMRS 2018-1A A2 | D | 02/12/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 4,500,000 | 4,500,000 | 0 |
| 74977R-DE-1 | COOPERATIEVE RABOBANK UA | D | 09/19/2018 | BARCLAYS CAPITAL INC FIXED | | 1,994,600 | 2,000,000 | 0 |
| 74988L-AC-8 | RRAM 2018-3A A2R2 | D | 01/18/2018 | BNP PARIBAS SECURITIES CORP. | | 4,000,000 | 4,000,000 | 0 |
| 75887X-AC-1 | REG11 2018-1A B | D | 05/15/2018 | MORGAN STANLEY & CO. LLC. | | 500,000 | 500,000 | 0 |
| 78109Q-AE-8 | RRAM 2017-2A A2 | D | 12/10/2018 | ROBERT W. BAIRD | | 981,250 | 1,000,000 | 6,503 |
| 801060-AD-6 | SANOFI | D | 08/15/2018 | VARIOUS | | 8,229,055 | 8,250,000 | 12,134 |
| 80283L-AR-4 | SANTANDER UK PLC | D | 01/02/2018 | MORGAN STANLEY & COMPANY | | 1,997,760 | 2,000,000 | 0 |
| 803169-AS-0 | SRANC 2014-3A BR MTGE | D | 07/13/2018 | NOMURA SECURITIES INTERNATIONAL INC. | | 2,493,750 | 2,500,000 | 7,260 |
| 81180W-AL-5 | SEAGATE HDD CAYMAN | C | 04/10/2018 | JP MORGAN CHASE | | 2,462,500 | 2,500,000 | 33,316 |
| 822582-BD-3 | SHELL INTERNATIONAL FIN | D | 11/14/2018 | CITIGROUP GLOBAL MARKETS | | 1,935,720 | 2,000,000 | 903 |
| 822582-CB-6 | SHELL INTERNATIONAL FIN | D | 11/07/2018 | BARCLAYS CAPITAL INC FIXED | | 992,300 | 1,000,000 | 0 |
| 82620K-AE-3 | SIEMENS FINANCIERINGSMAT, MW@20 | D | 12/17/2018 | MORGAN STANLEY & COMPANY | | 5,059,000 | 5,205,000 | 10,338 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAT, MW@15 | D | 04/19/2018 | AMHERST PIERPONT SECURITIES LLC | | 2,259,875 | 2,500,000 | 1,306 |
| 830505-AR-4 | SKANDINAVISKA ENSKILDA | D | 02/02/2018 | RBC CAPITAL MARKET CORP | | 2,982,030 | 3,000,000 | 30,844 |
| 83051G-AJ-7 | SKANDINAVISKA ENSKILDA | D | 08/03/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,494,705 | 1,500,000 | 10,833 |
| 83608G-AQ-9 | SNDPT 2013-1A A2R | D | 01/22/2018 | GOLDMAN SACHS & CO | | 2,000,000 | 2,000,000 | 0 |
| 83610K-AC-7 | SNDPT 2017-2A B | D | 04/27/2018 | CREDIT SUISSE SECURITIES (USA) LLC | | 1,005,000 | 1,000,000 | 693 |
| 86562M-AX-8 | SUMITOMO MITSUI FINL GRP | D | 01/10/2018 | VARIOUS | | 1,999,820 | 2,000,000 | 0 |
| 86562M-BF-6 | SUMITOMO MITSUI FINL GRP | D | 10/10/2018 | GOLDMAN SACHS & COMPANY | | 2,000,000 | 2,000,000 | 0 |
| 86960B-AQ-5 | SVENSKA HANDELSBANKEN AB | D | 08/07/2018 | DEUTSCHE BANC | | 1,912,740 | 2,000,000 | 15,833 |
| 86960B-AT-9 | SVENSKA HANDELSBANKEN AB | D | 05/18/2018 | VARIOUS | | 2,998,930 | 3,000,000 | 0 |
| 87124V-AE-9 | SYDNEY AIRPORT FINANCE | D | 08/27/2018 | ANZ SECURITIES, INC. | | 2,897,550 | 3,000,000 | 33,469 |
| 87240U-AB-6 | TCW 2018-1A A2A | D | 04/12/2018 | NATIXIS SECURITIES AMERICA | | 2,000,000 | 2,000,000 | 0 |
| 87240U-AC-4 | TCW 2018-1A B1 | D | 04/12/2018 | NATIXIS SECURITIES AMERICA | | 2,000,000 | 2,000,000 | 0 |
| 87970U-AS-5 | TELOS 2014-6A A1R | D | 11/23/2018 | MORGAN STANLEY & CO. LLC. | | 399,880 | 400,000 | 1,694 |
| 87974K-AQ-7 | TELOS 2014-5A A1R | D | 11/23/2018 | MORGAN STANLEY & CO. LLC. | | 397,600 | 400,000 | 1,548 |
| 89152U-AH-5 | TOTAL CAPITAL SA | D | 10/03/2018 | JP MORGAN CHASE | | 1,000,000 | 1,000,000 | 0 |
| 892330-AB-7 | TOYOTA INDUSTRIES CORP | D | 07/31/2018 | VARIOUS | | 6,622,762 | 6,685,000 | 48,180 |
| 89300A-BC-0 | TRAL 2014-3A BRR | D | 11/09/2018 | VARIOUS | | 4,994,000 | 5,000,000 | 8,781 |
| 89300J-AE-8 | TRAL 2018-5A B | D | 10/04/2018 | JEFFERIES LLC | | 6,000,000 | 6,000,000 | 0 |
| 89387Y-AC-5 | TRANSPRTDRA DE GAS INTL | D | 10/18/2018 | VARIOUS | | 1,707,250 | 1,700,000 | 0 |
| 902133-AR-8 | TYCO ELECTRONICS GROUP S, MW@15 | D | 12/03/2018 | AMHERST PIERPONT SECURITIES LLC | | 4,427,175 | 4,500,000 | 42,742 |
| 902133-AU-1 | TYCO ELECTRONICS GROUP S | D | 11/15/2018 | MESIROW CAPITAL MARKETS | | 1,382,595 | 1,500,000 | 12,240 |
| 92329J-BA-6 | VENTR 2012-12A BRR | D | 08/29/2018 | VARIOUS | | 3,496,250 | 3,500,000 | 293 |
| 92330E-AR-8 | VENTR 2014-19A BRR MTGE | D | 11/16/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 3,000,000 | 3,000,000 | 0 |
| 92331R-AB-3 | VENTR 2017-27A B | D | 10/30/2018 | CITIGROUP GLOBAL MARKETS, INC. | | 496,875 | 500,000 | 572 |
| 92331X-AC-8 | VENTR 2018-35A AS | D | 10/17/2018 | JEFFERIES LLC | | 8,000,000 | 8,000,000 | 0 |
| 92558F-AC-3 | VIBR 2018-8A A2 | D | 10/30/2018 | MORGAN STANLEY & CO. LLC. | | 6,475,910 | 6,500,000 | 3,008 |
| 92558F-AJ-8 | VIBR 2018-8A A1B | D | 01/19/2018 | MORGAN STANLEY & CO. LLC. | | 750,000 | 750,000 | 0 |
| 92857W-BJ-8 | VODAFONE GROUP PLC | D | 05/30/2018 | VARIOUS | | 3,968,400 | 4,000,000 | 115 |
| 98875N-AC-9 | ZAIS9 2018-2A B1 | D | 06/19/2018 | J.P. MORGAN SECURITIES LLC | | 4,000,000 | 4,000,000 | 0 |
| 98877E-AJ-2 | ZCCP 2015-1A BR | D | 10/23/2018 | DEUTSCHE BANK SECURITIES INC. | | 4,972,500 | 5,000,000 | 13,602 |
| 98885G-AC-2 | ZAIS8 2018-1A B | D | 02/06/2018 | GOLDMAN SACHS & CO | | 3,000,000 | 3,000,000 | 0 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,980,184,447 | 2,010,284,508 | 9,320,637 |
| 8399997. Total - Bonds - Part 3 | | | | | | 2,088,431,147 | 2,118,550,593 | 9,655,231 |
| 8399998. Total - Bonds - Part 5 | | | | | | 64,618,022 | 64,097,000 | 313,815 |
| 8399999. Total - Bonds | | | | | | 2,153,049,169 | 2,182,647,593 | 9,969,046 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 0 | XXX | 0 |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 |
| 99C000-02-5 | FHLB DES MOINES | | 12/31/2018 | DIRECT FROM ISSUER | 67,873.000 | 6,787,300 | | 0 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 6,787,300 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 6,787,300 | XXX | 0 |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 0 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 6,787,300 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 6,787,300 | XXX | 0 |
| 9999999 - Totals | | | | | | 2,159,836,469 | XXX | 9,969,046 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 71654Q-BD-3 | PETROLEOS MEXICANOS,M/W SR UNSECURED | D | 12/20/2018 | SINKING FUND REDEMPTION | | 300,000 | 300,000 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 0 | 300,000 | 0 | 0 | 0 | 4,388 | 12/20/2022 |
| 71654Q-BF-8 | PETROLEOS MEXICANOS,M/W UNSECURED | D | 12/20/2018 | SINKING FUND REDEMPTION | | 150,000 | 150,000 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 0 | 150,000 | 0 | 0 | 0 | 1,913 | 12/20/2022 |
| 78657A-AC-3 | SAFINA LTD,M/W SECURED, CALLABLE | C | 10/15/2018 | SINKING FUND REDEMPTION | | 62,506 | 62,506 | 62,506 | 62,506 | 0 | 0 | 0 | 0 | 0 | 62,506 | 0 | 0 | 0 | 607 | 01/15/2022 |
| 802722-AA-6 | SANTA ROSA LEASING LLC,SECURED, SINKABLE | | 11/15/2018 | SINKING FUND REDEMPTION | | 97,325 | 97,325 | 97,325 | 97,325 | 0 | 0 | 0 | 0 | 0 | 97,325 | 0 | 0 | 0 | 1,032 | 08/15/2024 |
| 90373Q-AA-0 | ULANI MSN 37894, SECURED, SINKABLE, M/W | | 12/20/2018 | SINKING FUND REDEMPTION | | 347,826 | 347,826 | 347,826 | 347,826 | 0 | 0 | 0 | 0 | 0 | 347,826 | 0 | 0 | 0 | 4,748 | 12/20/2024 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 957,657 | 957,657 | 957,657 | 957,657 | 0 | 0 | 0 | 0 | 0 | 957,657 | 0 | 0 | 0 | 12,688 | XXX |
| 045167-AY-9 | ASIAN DEVELOPMENT BANK, PUTABLE BOND | D | 07/16/2018 | MATURITY | | 3,530,000 | 3,530,000 | 3,700,711 | 3,539,883 | 0 | (9,883) | 0 | (9,883) | 0 | 3,530,000 | 0 | 0 | 0 | 197,433 | 07/16/2018 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 3,530,000 | 3,530,000 | 3,700,711 | 3,539,883 | 0 | (9,883) | 0 | (9,883) | 0 | 3,530,000 | 0 | 0 | 0 | 197,433 | XXX |
| 605580-5M-7 | MS ST-TAXABLE-D, GEN OBLIG BOND | | 10/01/2018 | MATURITY | | 1,930,000 | 1,930,000 | 1,934,187 | 1,930,412 | 0 | (412) | 0 | (412) | 0 | 1,930,000 | 0 | 0 | 0 | 85,576 | 10/01/2018 |
| 68607L-XP-7 | OR ST-TXB-PENSION | | 06/01/2018 | SINKING FUND REDEMPTION | | 833,371 | 833,371 | 926,134 | 835,701 | 0 | (2,331) | 0 | (2,331) | 0 | 833,371 | 0 | 0 | 0 | 24,009 | 06/01/2023 |
| 880541-QN-0 | TENNESSEE ST-C-T GEN OBLIG BOND | | 08/01/2018 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 26,760 | 08/01/2018 |
| 882722-J5-1 | TEXAS ST REF-TAXABLE-PUB FIN AUTH | | 10/01/2018 | MATURITY | | 3,940,000 | 3,940,000 | 3,950,283 | 3,941,195 | 0 | (1,195) | 0 | (1,195) | 0 | 3,940,000 | 0 | 0 | 0 | 114,024 | 10/01/2018 |
| 93974C-XC-9 | WASHINGTON ST, SER T-2 | | 02/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,934,660 | 1,999,117 | 0 | 883 | 0 | 883 | 0 | 2,000,000 | 0 | 0 | 0 | 33,900 | 02/01/2018 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 9,703,371 | 9,703,371 | 9,745,264 | 9,706,425 | 0 | (3,055) | 0 | (3,055) | 0 | 9,703,371 | 0 | 0 | 0 | 284,269 | XXX |
| 088365-DV-0 | BEXAR CNTY TEX HOSP DIST | | 02/15/2018 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 26,345 | 02/15/2018 |
| 68583R-CJ-9 | OREGON COMM COLLEGE, GEN OB BOND | | 06/30/2018 | VARIOUS | | 181,795 | 181,795 | 181,795 | 181,795 | 0 | 0 | 0 | 0 | 0 | 181,795 | 0 | 0 | 0 | 5,467 | 06/30/2020 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,181,795 | 1,181,795 | 1,181,795 | 1,181,795 | 0 | 0 | 0 | 0 | 0 | 1,181,795 | 0 | 0 | 0 | 31,812 | XXX |
| 010869-BZ-7 | ALAMEDA CORRIDOR TRANSN AUTHO MUNICIPAL | | 10/01/2018 | SINKING FUND REDEMPTION | | 270,000 | 270,000 | 291,592 | 270,529 | 0 | (529) | 0 | (529) | 0 | 270,000 | 0 | 0 | 0 | 17,550 | 10/01/2019 |
| 13067W-PL-0 | CALIFORNIA DEPT WTR | | 10/19/2018 | CALLED BY ISSUER at 100.000 | | 1,475,000 | 1,475,000 | 1,399,849 | 0 | 0 | 1,351 | 0 | 1,351 | 0 | 1,401,200 | 0 | 73,800 | 73,800 | 17,399 | 12/01/2028 |
| 29270C-L3-7 | ENERGY NW ELEC-B-REF | | 03/29/2018 | CALLED BY ISSUER at 100.000 | | 4,730,000 | 4,730,000 | 4,730,000 | 4,730,000 | 0 | 0 | 0 | 0 | 0 | 4,730,000 | 0 | 0 | 0 | 99,087 | 07/01/2024 |
| 29270C-R6-4 | ENERGY NW-B-REF-TXBL, MW | | 03/29/2018 | CALLED BY ISSUER at 100.577 | | 1,010,799 | 1,005,000 | 1,007,794 | 1,007,440 | 0 | (48) | 0 | (48) | 0 | 1,007,392 | 0 | (2,392) | (2,392) | 29,740 | 07/01/2028 |
| 3128LX-GZ-7 | FREDDIE MAC MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 43,626 | 43,626 | 43,094 | 43,581 | 0 | 45 | 0 | 45 | 0 | 43,626 | 0 | 0 | 0 | 1,298 | 11/01/2035 |
| 312935-XY-0 | FREDDIE MAC MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 104,256 | 104,256 | 102,822 | 104,114 | 0 | 142 | 0 | 142 | 0 | 104,256 | 0 | 0 | 0 | 2,754 | 02/01/2033 |
| 31297G-MK-4 | FREDDIE MAC MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 67,516 | 67,516 | 66,778 | 67,319 | 0 | 197 | 0 | 197 | 0 | 67,516 | 0 | 0 | 0 | 1,498 | 11/01/2034 |
| 31297H-4M-8 | FREDDIE MAC MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 24,368 | 24,368 | 23,980 | 24,346 | 0 | 21 | 0 | 21 | 0 | 24,368 | 0 | 0 | 0 | 394 | 02/01/2035 |
| 31297T-XD-0 | FREDDIE MAC MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 43,084 | 43,084 | 42,482 | 43,048 | 0 | 36 | 0 | 36 | 0 | 43,084 | 0 | 0 | 0 | 964 | 09/01/2035 |
| 31331S-LJ-0 | FEDERAL FARM CREDIT BANK, BOND | | 09/10/2018 | MATURITY | | 950,000 | 950,000 | 968,934 | 951,275 | 0 | (1,275) | 0 | (1,275) | 0 | 950,000 | 0 | 0 | 0 | 47,025 | 09/10/2018 |
| 31331S-SY-0 | FEDERAL FARM CREDIT BANK, BOND | | 03/29/2018 | MATURITY | | 1,000,000 | 1,000,000 | 991,690 | 999,783 | 0 | 217 | 0 | 217 | 0 | 1,000,000 | 0 | 0 | 0 | 25,350 | 03/29/2018 |
| 3133X0-PF-0 | FEDERAL HOME LOAN BANK, BOND | | 08/15/2018 | MATURITY | | 5,500,000 | 5,500,000 | 5,615,740 | 5,506,761 | 0 | (6,761) | 0 | (6,761) | 0 | 5,500,000 | 0 | 0 | 0 | 295,625 | 08/15/2018 |
| 313637-ZF-0 | FN 109742 | | 12/01/2018 | MBS PAYDOWN | | 8,782 | 8,782 | 8,926 | 0 | 0 | (2) | 0 | (2) | 0 | 8,782 | 0 | 0 | 0 | 65 | 09/01/2048 |
| 31371L-ZS-1 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 46,471 | 46,471 | 45,861 | 46,422 | 0 | 49 | 0 | 49 | 0 | 46,471 | 0 | 0 | 0 | 1,370 | 01/01/2035 |
| 31371M-RQ-2 | FEDERAL NATL MORTGAGE ASSN | | 12/01/2018 | MBS PAYDOWN | | 18,317 | 18,317 | 18,168 | 18,308 | 0 | 10 | 0 | 10 | 0 | 18,317 | 0 | 0 | 0 | 604 | 04/01/2036 |
| 3137AW-QJ-7 | FHMS K023 X1 | | 12/26/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 12,592 | 9,292 | 0 | (9,292) | 0 | (9,292) | 0 | 0 | 0 | 0 | 0 | 1,365 | 08/25/2022 |
| 3137BN-NA-8 | FHLMC MULTIFAMILY STRUCTURED PASS THROUG | | 12/26/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 3,435 | 2,449 | 0 | (2,449) | 0 | (2,449) | 0 | 0 | 0 | 0 | 0 | 418 | 12/25/2022 |
| 3137FA-RG-5 | FHMS K727 X1 | | 12/26/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 11,444 | 11,120 | 0 | (11,120) | 0 | (11,120) | 0 | 0 | 0 | 0 | 0 | 1,217 | 07/25/2024 |
| 3137FB-TC-0 | FHMS K728 X1 | | 12/26/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 3,750 | 3,659 | 0 | (3,659) | 0 | (3,659) | 0 | 0 | 0 | 0 | 0 | 374 | 08/25/2024 |
| 31381S-CW-0 | FN 469085 | | 12/01/2018 | MBS PAYDOWN | | 1,926 | 1,926 | 2,145 | 0 | 0 | (3) | 0 | (3) | 0 | 1,926 | 0 | 0 | 0 | 38 | 09/01/2041 |
| 31402D-GN-4 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 48,892 | 48,892 | 47,983 | 48,818 | 0 | 74 | 0 | 74 | 0 | 48,892 | 0 | 0 | 0 | 1,241 | 08/01/2034 |
| 31402R-FT-1 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 38,827 | 38,827 | 37,905 | 38,753 | 0 | 74 | 0 | 74 | 0 | 38,827 | 0 | 0 | 0 | 930 | 06/01/2035 |
| 31403D-GY-9 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 38,337 | 38,337 | 37,810 | 38,291 | 0 | 45 | 0 | 45 | 0 | 38,337 | 0 | 0 | 0 | 959 | 05/01/2036 |
| 31403D-T3-3 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 37,715 | 37,715 | 36,878 | 37,649 | 0 | 65 | 0 | 65 | 0 | 37,715 | 0 | 0 | 0 | 1,003 | 10/01/2036 |
| 31405G-AU-4 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 32,003 | 32,003 | 31,578 | 31,981 | 0 | 22 | 0 | 22 | 0 | 32,003 | 0 | 0 | 0 | 671 | 07/01/2034 |
| 31407H-HS-8 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 45,861 | 45,861 | 44,843 | 45,775 | 0 | 86 | 0 | 86 | 0 | 45,861 | 0 | 0 | 0 | 1,091 | 10/01/2035 |
| 31407K-L6-4 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 55,908 | 55,908 | 55,087 | 55,814 | 0 | 94 | 0 | 94 | 0 | 55,908 | 0 | 0 | 0 | 1,075 | 09/01/2035 |
| 31408F-6B-0 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 25,735 | 25,735 | 25,264 | 25,683 | 0 | 52 | 0 | 52 | 0 | 25,735 | 0 | 0 | 0 | 612 | 01/01/2036 |
| 31409E-FW-6 | FANNIE MAE MORTGAGE BACKED SECURITY | | 12/01/2018 | MBS PAYDOWN | | 28,884 | 28,884 | 28,487 | 28,863 | 0 | 21 | 0 | 21 | 0 | 28,884 | 0 | 0 | 0 | 1,058 | 04/01/2036 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 386475-EQ-6 | GRAND STRAND SC WTR & SWR AUTH, REV BOND | | 06/01/2018 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 14,310 | 06/01/2018 |
| 49228M-CU-6 | KERN WATER AGY TXB, DIST #4, BOND | | 05/01/2018 | MATURITY | | 445,000 | 445,000 | 445,000 | 445,000 | 0 | 0 | 0 | 0 | 0 | 445,000 | 0 | 0 | 0 | 13,005 | 05/01/2018 |
| 576029-AT-9 | STATE OF MASSACHUSETTS TURNPIKE AU | | 01/01/2018 | SINKING FUND REDEMPTION | | 465,000 | 465,000 | 479,030 | 465,000 | 0 | 0 | 0 | 0 | 0 | 465,000 | 0 | 0 | 0 | 11,625 | 01/01/2020 |
| 626207-MV-3 | MELPWR MUN ELEC TXB-ONE | | 07/01/2018 | SINKING FUND REDEMPTION | | 640,000 | 640,000 | 627,379 | 639,490 | 0 | 510 | 0 | 510 | 0 | 640,000 | 0 | 0 | 0 | 22,181 | 01/01/2019 |
| 649081-AA-4 | NEW VALLEY GEN IV,MKWL/SINK CERTS | | 01/15/2018 | SINKING FUND REDEMPTION | | 249,099 | 249,099 | 246,264 | 249,099 | 0 | 0 | 0 | 0 | 0 | 249,099 | 0 | 0 | 0 | 5,838 | 01/15/2022 |
| 64971M-DE-9 | NEW YORK NY CITY TRANSITIONALFIN AUTH RE | | 08/01/2018 | MATURITY | | 2,075,000 | 2,075,000 | 2,098,116 | 2,076,506 | 0 | (1,506) | 0 | (1,506) | 0 | 2,075,000 | 0 | 0 | 0 | 108,730 | 08/01/2018 |
| 650035-QK-7 | NY ST URBAN DEV CORP REVENUE BOND | | 12/15/2018 | MATURITY | | 440,000 | 440,000 | 439,965 | 439,990 | 0 | 10 | 0 | 10 | 0 | 440,000 | 0 | 0 | 0 | 28,600 | 12/15/2018 |
| 68286#-AA-6 | BGS FBI WESTCHESTER | | 12/05/2018 | SINKING FUND REDEMPTION | | 169,457 | 169,457 | 169,457 | 169,457 | 0 | 0 | 0 | 0 | 0 | 169,457 | 0 | 0 | 0 | 3,382 | 07/05/2032 |
| 744190-AM-1 | PROVO UTAH SALES TAX REV | | 02/15/2018 | MATURITY | | 1,500,000 | 1,500,000 | 1,528,425 | 1,500,339 | 0 | (339) | 0 | (339) | 0 | 1,500,000 | 0 | 0 | 0 | 38,400 | 02/15/2018 |
| 745291-DC-5 | PUERTO RICO PUB FIN CORP REV BOND | D | 06/01/2018 | MATURITY | | 1,000,000 | 1,000,000 | 1,214,350 | 1,013,085 | 0 | (13,085) | 0 | (13,085) | 0 | 1,000,000 | 0 | 0 | 0 | 80,948 | 06/01/2018 |
| 83162C-JW-4 | SBAP 1999-20C 1 | | 09/01/2018 | MBS PAYDOWN | | 21,962 | 21,962 | 22,313 | 21,962 | 0 | 0 | 0 | 0 | 0 | 21,962 | 0 | 0 | 0 | 2,030 | 03/01/2019 |
| 83162C-MQ-3 | SBAP 2002-20K 1, PASS THRU | | 11/01/2018 | MBS PAYDOWN | | 33,900 | 33,900 | 33,769 | 33,894 | 0 | 6 | 0 | 6 | 0 | 33,900 | 0 | 0 | 0 | 1,255 | 11/01/2022 |
| 83162C-MT-7 | SBAP 2003-20A 1, PASS THRU CERTS | | 07/01/2018 | MBS PAYDOWN | | 69,045 | 69,045 | 67,664 | 68,887 | 0 | 158 | 0 | 158 | 0 | 69,045 | 0 | 0 | 0 | 2,640 | 01/01/2023 |
| 83162C-NG-4 | SBAP 2003-20J 1, PASS THROUGH | | 10/01/2018 | MBS PAYDOWN | | 36,385 | 36,385 | 37,082 | 36,481 | 0 | (97) | 0 | (97) | 0 | 36,385 | 0 | 0 | 0 | 1,266 | 10/01/2023 |
| 83162C-NH-2 | SBAP 2003-20K CLASS 1, PASS THROUGH | | 11/01/2018 | MBS PAYDOWN | | 85,314 | 85,314 | 84,127 | 85,162 | 0 | 152 | 0 | 152 | 0 | 85,314 | 0 | 0 | 0 | 3,172 | 11/01/2023 |
| 83162C-PE-7 | SBAP 2004-20L 1 | | 12/01/2018 | MBS PAYDOWN | | 19,835 | 19,835 | 18,960 | 19,736 | 0 | 99 | 0 | 99 | 0 | 19,835 | 0 | 0 | 0 | 690 | 12/01/2024 |
| 83162C-PR-8 | SBAP 2005-20G 1, PART CERTS | | 07/01/2018 | MBS PAYDOWN | | 85,235 | 85,235 | 81,248 | 84,916 | 0 | 319 | 0 | 319 | 0 | 85,235 | 0 | 0 | 0 | 3,234 | 07/01/2025 |
| 83162C-QA-4 | SBAP 2006-20A 1, SBA LOAN | | 07/01/2018 | MBS PAYDOWN | | 111,292 | 111,292 | 111,292 | 111,292 | 0 | 0 | 0 | 0 | 0 | 111,292 | 0 | 0 | 0 | 4,068 | 01/01/2026 |
| 83162C-QG-1 | SBAP 2006-20E 1, SBA LOAN | | 11/01/2018 | MBS PAYDOWN | | 261,079 | 261,079 | 264,020 | 261,431 | 0 | (352) | 0 | (352) | 0 | 261,079 | 0 | 0 | 0 | 11,490 | 05/01/2026 |
| 83162C-QR-7 | SBAP 2006-20K 1, PARTICIPATION CERTS | | 11/01/2018 | MBS PAYDOWN | | 66,182 | 66,182 | 66,182 | 66,182 | 0 | 0 | 0 | 0 | 0 | 66,182 | 0 | 0 | 0 | 2,626 | 11/01/2026 |
| 83162C-QS-5 | SBAP 2006-20L 1 | | 12/01/2018 | MBS PAYDOWN | | 107,751 | 107,751 | 103,865 | 107,512 | 0 | 239 | 0 | 239 | 0 | 107,751 | 0 | 0 | 0 | 4,030 | 12/01/2026 |
| 83162C-QV-8 | SBAP 2007-20B 1, PASS THRU CERTS | | 08/01/2018 | MBS PAYDOWN | | 63,247 | 63,247 | 63,247 | 63,247 | 0 | 0 | 0 | 0 | 0 | 63,247 | 0 | 0 | 0 | 2,610 | 02/01/2027 |
| 83162C-RA-3 | SBAP 2007-20E1 | | 11/01/2018 | MBS PAYDOWN | | 114,066 | 114,066 | 114,272 | 114,090 | 0 | (23) | 0 | (23) | 0 | 114,066 | 0 | 0 | 0 | 4,460 | 05/01/2027 |
| 83162C-SH-7 | SBAP 2009-20B 1, PASS-THROUGH | | 08/01/2018 | MBS PAYDOWN | | 180,972 | 180,972 | 180,972 | 180,972 | 0 | 0 | 0 | 0 | 0 | 180,972 | 0 | 0 | 0 | 6,964 | 02/01/2029 |
| 83162C-SK-0 | SBAP 2009-20C 1 | | 09/01/2018 | MBS PAYDOWN | | 294,390 | 294,390 | 320,241 | 296,477 | 0 | (2,087) | 0 | (2,087) | 0 | 294,390 | 0 | 0 | 0 | 10,526 | 03/01/2029 |
| 83162C-SN-4 | SBA PARTICIPATION CERTS | | 11/01/2018 | MBS PAYDOWN | | 122,761 | 122,761 | 122,761 | 122,761 | 0 | 0 | 0 | 0 | 0 | 122,761 | 0 | 0 | 0 | 4,076 | 05/01/2029 |
| 83162C-SP-9 | SBAP 2009-20F 1, PASS THROUGH CERTS | | 12/01/2018 | MBS PAYDOWN | | 57,996 | 57,996 | 57,996 | 57,996 | 0 | 0 | 0 | 0 | 0 | 57,996 | 0 | 0 | 0 | 2,062 | 06/01/2029 |
| 83162C-TA-1 | SBAP 2010-20A 1 | | 07/01/2018 | MBS PAYDOWN | | 264,857 | 264,857 | 287,204 | 265,891 | 0 | (1,034) | 0 | (1,034) | 0 | 264,857 | 0 | 0 | 0 | 8,506 | 01/01/2030 |
| 83162C-TB-9 | SBAP 2010-20B 1, PASS THRU | | 08/01/2018 | MBS PAYDOWN | | 118,332 | 118,332 | 118,332 | 118,332 | 0 | 0 | 0 | 0 | 0 | 118,332 | 0 | 0 | 0 | 3,889 | 02/01/2030 |
| 83162C-TK-9 | SBAP 2010-20G 1 | | 07/01/2018 | MBS PAYDOWN | | 112,063 | 112,063 | 112,063 | 112,063 | 0 | 0 | 0 | 0 | 0 | 112,063 | 0 | 0 | 0 | 3,429 | 07/01/2030 |
| 83162C-TL-7 | SBAP 2010-20H 1, PAA THROUGH | | 08/01/2018 | MBS PAYDOWN | | 76,604 | 76,604 | 76,604 | 76,604 | 0 | 0 | 0 | 0 | 0 | 76,604 | 0 | 0 | 0 | 1,971 | 08/01/2030 |
| 95648X-AM-7 | WEST VIRGINIA, ECON DEV REV TX BOND | | 07/01/2018 | SINKING FUND REDEMPTION | | 560,000 | 560,000 | 565,516 | 560,002 | 0 | (2) | 0 | (2) | 0 | 560,000 | 0 | 0 | 0 | 30,055 | 07/01/2020 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 26,493,131 | 26,487,332 | 26,894,627 | 25,054,929 | 0 | (49,569) | 0 | (49,569) | 0 | 26,415,924 | 0 | 71,408 | 71,408 | 994,843 | XXX |
| 00028#-AA-2 | AAAM A-1 PASSTHRU TR | | 12/15/2018 | VARIOUS | | 1,080,491 | 1,080,491 | 1,075,724 | 1,076,191 | 0 | 0 | 0 | 0 | 0 | 1,076,191 | 0 | 4,300 | 4,300 | 18,050 | 05/25/2025 |
| 00101J-AK-2 | ADT CORP | | 09/18/2018 | GOLDMAN SACHS & COMPANY | | 1,088,044 | 1,035,000 | 1,130,738 | 1,113,898 | 0 | (13,906) | 0 | (13,906) | 0 | 1,099,992 | 0 | (11,949) | (11,949) | 59,673 | 10/15/2021 |
| 001055-AM-4 | AFLAC INC, MW@20 | | 02/21/2018 | US BANK | | 4,042,181 | 3,995,000 | 3,995,454 | 3,995,354 | 0 | (6) | 0 | (6) | 0 | 3,995,348 | 0 | 46,833 | 46,833 | 38,618 | 11/15/2024 |
| 00105H-DZ-6 | AFC 1999-2 1A | | 12/25/2018 | MBS PAYDOWN | | 78,637 | 78,637 | 72,248 | 0 | 0 | 680 | 0 | 680 | 0 | 78,637 | 0 | 0 | 0 | 726 | 06/25/2029 |
| 001084-AQ-5 | AGCO CORP | | 10/11/2018 | CALLED BY ISSUER at 107.346 | | 1,932,221 | 1,800,000 | 1,949,724 | 1,924,842 | 0 | (25,039) | 0 | (25,039) | 0 | 1,899,803 | 0 | (99,803) | (99,803) | 223,283 | 12/01/2021 |
| 001546-AT-7 | AK STEEL CORP, MW@50 | | 03/26/2018 | MORGAN STANLEY & COMPANY | | 2,226,000 | 2,100,000 | 2,281,125 | 2,271,876 | 0 | (14,258) | 0 | (14,258) | 0 | 2,257,618 | 0 | (31,618) | (31,618) | 110,688 | 07/15/2023 |
| 00206R-AJ-1 | A T & T INC, M/W SR UNSEC | | 02/01/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,925,320 | 3,999,190 | 0 | 810 | 0 | 810 | 0 | 4,000,000 | 0 | 0 | 0 | 110,000 | 02/01/2018 |
| 00206R-AR-3 | AT&T INC, MAKE WHOLE NOTE | | 12/19/2018 | CALLED BY ISSUER at 100.457 | | 4,972,600 | 4,950,000 | 4,977,503 | 4,953,926 | 0 | (3,371) | 0 | (3,371) | 0 | 4,950,554 | 0 | (554) | (554) | 408,590 | 02/15/2019 |
| 00206R-CA-8 | AT&T INC,MW@15 BULLET | | 11/27/2018 | MATURITY | | 1,900,000 | 1,900,000 | 1,902,850 | 1,900,541 | 0 | (541) | 0 | (541) | 0 | 1,900,000 | 0 | 0 | 0 | 45,125 | 11/27/2018 |
| 00206R-EL-2 | AT&T INC | | 02/21/2018 | US BANK | | 1,999,100 | 2,000,000 | 1,996,640 | 1,996,819 | 0 | 62 | 0 | 62 | 0 | 1,996,881 | 0 | 2,219 | 2,219 | 36,644 | 08/14/2024 |
| 00213R-AA-1 | ARLFR 2012-1A A1, FLOATING RATE | | 06/15/2018 | MBS PAYDOWN | | 1,133,526 | 1,133,526 | 1,145,570 | 1,141,556 | 0 | (8,030) | 0 | (8,030) | 0 | 1,133,526 | 0 | 0 | 0 | 18,939 | 12/15/2042 |
| 002824-AU-4 | ABBOTT LABORATORIES, SR UNSECURED | | 03/22/2018 | CALLED BY ISSUER at 102.645 | | 4,095,518 | 3,990,000 | 4,153,371 | 4,017,587 | 0 | (4,850) | 0 | (4,850) | 0 | 4,012,737 | 0 | (22,737) | (22,737) | 202,649 | 04/01/2019 |
| 002824-BE-9 | ABBOTT LABORATORIES, MW@25 | | 10/29/2018 | CALLED BY ISSUER at 100.940 | | 605,639 | 600,000 | 597,174 | 597,580 | 0 | 310 | 0 | 310 | 0 | 597,889 | 0 | 2,111 | 2,111 | 24,225 | 11/30/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 002824-BF-6 | ABBOTT LABORATORIES | | 10/29/2018 | CALLED BY ISSUER at 103.033 | | 2,231,703 | 2,166,000 | 2,188,808 | 0 | 0 | (1,608) | 0 | (1,608) | 0 | 2,187,200 | 0 | (21,200) | (21,200) | 139,708 | 11/30/2026 |
| 00287Y-AY-5 | ABBVIE INC, MW@25 | | 11/27/2018 | SUN TRUST | | 3,676,680 | 4,000,000 | 4,031,790 | 4,028,307 | 0 | (2,844) | 0 | (2,844) | 0 | 4,025,463 | 0 | (348,783) | (348,783) | 133,333 | 05/14/2026 |
| 00724F-AC-5 | ADOBE SYSTEMS INC, MW@25 | | 02/21/2018 | US BANK | | 4,109,518 | 4,153,000 | 4,203,898 | 4,204,802 | 0 | (945) | 0 | (945) | 0 | 4,203,857 | 0 | (94,339) | (94,339) | 74,985 | 02/01/2025 |
| 00928Q-AL-5 | AIRCASTLE LTD,MW@50 BULLET | | 12/15/2018 | MATURITY | | 468,000 | 468,000 | 468,000 | 468,000 | 0 | 0 | 0 | 0 | 0 | 468,000 | 0 | 0 | 0 | 21,645 | 12/15/2018 |
| 009363-AN-2 | AIRGAS INC,MW@12.5 | | 02/15/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,955,480 | 3,998,582 | 0 | 1,418 | 0 | 1,418 | 0 | 4,000,000 | 0 | 0 | 0 | 33,000 | 02/15/2018 |
| 019736-AD-9 | ALLISON TRANSMISSION INC, MW@50 | | 06/27/2018 | BARCLAYS CAPITAL INC FIXED | | 79,600 | 80,000 | 77,600 | 0 | 0 | 34 | 0 | 34 | 0 | 77,634 | 0 | 1,966 | 1,966 | 978 | 10/01/2024 |
| 020002-AH-4 | ALLSTATE CORP., DEB. | | 05/15/2018 | MATURITY | | 3,500,000 | 3,500,000 | 3,250,655 | 3,490,642 | 0 | 9,358 | 0 | 9,358 | 0 | 3,500,000 | 0 | 0 | 0 | 118,125 | 05/15/2018 |
| 02005N-AV-2 | ALLY FINANCIAL INC | | 08/08/2018 | VARIOUS | | 3,435,628 | 3,350,000 | 3,368,628 | 3,364,646 | 0 | (1,125) | 0 | (1,125) | 0 | 3,363,521 | 0 | 72,107 | 72,107 | 147,628 | 09/30/2024 |
| 02005N-BF-6 | ALLY FINANCIAL INC | | 05/07/2018 | VARIOUS | | 4,859,434 | 4,699,000 | 4,730,927 | 4,731,571 | 0 | (954) | 0 | (954) | 0 | 4,730,617 | 0 | 128,817 | 128,817 | 112,513 | 11/20/2025 |
| 02007X-AC-0 | ALLYA 2016-2 A3 | | 12/15/2018 | MBS PAYDOWN | | 641,304 | 641,304 | 641,208 | 641,113 | 0 | 191 | 0 | 191 | 0 | 641,304 | 0 | 0 | 0 | 4,382 | 05/15/2020 |
| 021441-AE-0 | ALTERA CORP,MW@25 BULLET | | 11/15/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,988,750 | 3,997,954 | 0 | 2,046 | 0 | 2,046 | 0 | 4,000,000 | 0 | 0 | 0 | 100,000 | 11/15/2018 |
| 02146T-AB-3 | CWALT 2006-24CB A2 | | 12/01/2018 | MBS PAYDOWN | | 138,604 | 153,027 | 141,970 | 139,109 | 0 | (505) | 0 | (505) | 0 | 138,604 | 0 | 0 | 0 | 5,059 | 06/25/2036 |
| 02146Y-AC-0 | COUNTRYWIDE ALTERNATIVE LOAN TRUST | | 12/20/2018 | MBS PAYDOWN | | 73,843 | 120,220 | 86,444 | 71,226 | 0 | 2,617 | 0 | 2,617 | 0 | 73,843 | 0 | 0 | 0 | 1,601 | 09/20/2046 |
| 023135-AP-1 | AMAZON.COM INC | | 02/21/2018 | US BANK | | 4,307,503 | 3,912,000 | 4,494,528 | 4,490,249 | 0 | (3,619) | 0 | (3,619) | 0 | 4,486,630 | 0 | (179,127) | (179,127) | 39,642 | 12/05/2034 |
| 023764-AA-1 | AMERN AIRLINE 16-2 A PTT | | 12/15/2018 | SINKING FUND REDEMPTION | | 72,750 | 72,750 | 73,114 | 0 | 0 | (14) | 0 | (14) | 0 | 72,750 | 0 | 0 | 0 | 1,944 | 06/15/2028 |
| 023767-AA-4 | AMER AIRLN PT TRS 11-1 | | 07/31/2018 | SINKING FUND REDEMPTION | | 231,285 | 231,285 | 248,631 | 232,953 | 0 | (1,668) | 0 | (1,668) | 0 | 231,285 | 0 | 0 | 0 | 9,045 | 01/31/2021 |
| 023770-AA-8 | AMER AIRLN 15-1 A PTT, MW@25 | | 11/01/2018 | SINKING FUND REDEMPTION | | 581,574 | 581,574 | 588,117 | 581,899 | 0 | (325) | 0 | (325) | 0 | 581,574 | 0 | 0 | 0 | 14,718 | 05/01/2027 |
| 02377B-AA-4 | AMER AIRLN 15-2, MW@30 | | 09/22/2018 | SINKING FUND REDEMPTION | | 303,173 | 303,173 | 302,604 | 303,020 | 0 | 153 | 0 | 153 | 0 | 303,173 | 0 | 0 | 0 | 9,095 | 09/22/2027 |
| 02377B-AB-2 | AMER AIRLN 15-2, MW@20 | | 09/22/2018 | SINKING FUND REDEMPTION | | 47,371 | 47,371 | 47,371 | 47,371 | 0 | 0 | 0 | 0 | 0 | 47,371 | 0 | 0 | 0 | 1,279 | 09/22/2027 |
| 02587T-AE-3 | AMERICAN EXPRESS ISSUANCE TRUST II | | 09/15/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 58,127 | 08/15/2019 |
| 0258M0-DJ-5 | AMERICAN EXPRESS CREDIT, SR UNSECURED | | 07/27/2018 | MATURITY | | 1,000,000 | 1,000,000 | 998,960 | 999,875 | 0 | 125 | 0 | 125 | 0 | 1,000,000 | 0 | 0 | 0 | 21,250 | 07/27/2018 |
| 02665W-AW-1 | AMERICAN HONDA FINANCE, MW@10 | | 07/13/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,998,540 | 1,999,735 | 0 | 265 | 0 | 265 | 0 | 2,000,000 | 0 | 0 | 0 | 32,000 | 07/13/2018 |
| 026930-AA-5 | AHMA 2007-2 A1 | | 12/25/2018 | MBS PAYDOWN | | 523,371 | 523,371 | 475,680 | 519,211 | 0 | 4,160 | 0 | 4,160 | 0 | 523,371 | 0 | 0 | 0 | 5,707 | 03/25/2047 |
| 032654-AJ-4 | ANALOG DEVICES INC, MW@25 | | 02/21/2018 | US BANK | | 2,032,700 | 2,000,000 | 1,995,400 | 1,996,204 | 0 | 57 | 0 | 57 | 0 | 1,996,261 | 0 | 36,439 | 36,439 | 14,300 | 12/15/2025 |
| 03523T-BE-7 | ANHEUSER-BUSCH, MW +80BP | | 03/19/2018 | CALLED BY ISSUER at 103.936 | | 3,118,080 | 3,000,000 | 3,032,100 | 3,004,547 | 0 | (926) | 0 | (926) | 0 | 3,003,621 | 0 | (3,621) | (3,621) | 275,663 | 01/15/2019 |
| 03690A-AC-0 | ANTERO MIDSTREAM PART/FI | | 08/07/2018 | GOLDMAN SACHS & COMPANY | | 1,772,193 | 1,759,000 | 1,778,636 | 1,775,455 | 0 | (1,861) | 0 | (1,861) | 0 | 1,773,594 | 0 | (1,401) | (1,401) | 83,933 | 09/15/2024 |
| 037411-AN-5 | APACHE CORP., SR NOTE | | 02/01/2018 | MATURITY | | 5,600,000 | 5,600,000 | 6,340,122 | 5,605,945 | 0 | (5,945) | 0 | (5,945) | 0 | 5,600,000 | 0 | 0 | 0 | 196,000 | 02/01/2018 |
| 038222-AJ-4 | APPLIED MATERIALS INC, MW@30 | | 02/21/2018 | US BANK | | 7,199,430 | 7,000,000 | 7,003,240 | 7,002,687 | 0 | (46) | 0 | (46) | 0 | 7,002,641 | 0 | 196,789 | 196,789 | 106,167 | 10/01/2025 |
| 039483-AR-3 | ARCHER-DANIELS SR UNSECURED | | 02/21/2018 | US BANK | | 1,183,460 | 1,000,000 | 1,194,950 | 1,139,385 | 0 | (1,280) | 0 | (1,280) | 0 | 1,138,105 | 0 | 45,355 | 45,355 | 20,243 | 05/01/2029 |
| 04248N-AA-1 | ARMY HAWAII FAMILY HSG | | 12/15/2018 | SINKING FUND REDEMPTION | | 22,056 | 22,056 | 23,824 | 0 | 0 | (6) | 0 | (6) | 0 | 22,056 | 0 | 0 | 0 | 609 | 06/15/2050 |
| 043436-AN-4 | ASBURY AUTOMOTIVE GROUP | | 10/19/2018 | VARIOUS | | 2,525,139 | 2,525,000 | 2,665,626 | 2,661,341 | 0 | (22,340) | 33,783 | (56,123) | 0 | 2,605,218 | 0 | (80,079) | (80,079) | 119,639 | 12/15/2024 |
| 046003-JU-4 | ASSOCIATES CORP OF NO AMERICA, DEB. | | 11/01/2018 | MATURITY | | 4,000,000 | 4,000,000 | 4,521,880 | 4,040,064 | 0 | (40,064) | 0 | (40,064) | 0 | 4,000,000 | 0 | 0 | 0 | 278,000 | 11/01/2018 |
| 048303-CD-1 | ATLANTIC CITY ELECTRIC, CALL @ MW | | 11/15/2018 | MATURITY | | 1,500,000 | 1,500,000 | 1,598,345 | 1,511,539 | 0 | (11,539) | 0 | (11,539) | 0 | 1,500,000 | 0 | 0 | 0 | 116,250 | 11/15/2018 |
| 05329W-AJ-1 | AUTONATION INC., M/W CO GUARNT | | 04/15/2018 | MATURITY | | 1,075,000 | 1,075,000 | 1,058,746 | 1,074,250 | 0 | 750 | 0 | 750 | 0 | 1,075,000 | 0 | 0 | 0 | 36,281 | 04/15/2018 |
| 05367A-AE-3 | AVIATION CAPITAL GROUP,144A SR UNSECURED | | 01/31/2018 | MATURITY | | 1,704,000 | 1,704,000 | 1,726,480 | 1,704,398 | 0 | (398) | 0 | (398) | 0 | 1,704,000 | 0 | 0 | 0 | 39,405 | 01/31/2018 |
| 05369A-AA-9 | AVIATION CAPITAL GROUP | | 02/21/2018 | US BANK | | 2,814,870 | 3,000,000 | 2,951,040 | 2,951,880 | 0 | 575 | 0 | 575 | 0 | 2,952,455 | 0 | (137,585) | (137,585) | 35,875 | 11/01/2027 |
| 05377R-BC-7 | AESOP 2012-3A B | | 03/20/2018 | MBS PAYDOWN | | 1,450,000 | 1,450,000 | 1,463,650 | 1,450,519 | 0 | (519) | 0 | (519) | 0 | 1,450,000 | 0 | 0 | 0 | 7,347 | 03/20/2019 |
| 05377R-BD-5 | AESOP 2013-1A A,144A ELIGIBLE | | 09/20/2018 | VARIOUS | | 3,000,000 | 3,000,000 | 2,998,724 | 2,999,874 | 0 | 126 | 0 | 126 | 0 | 3,000,000 | 0 | 0 | 0 | 31,200 | 09/20/2019 |
| 05379B-AN-7 | AVISTA CORP., M/W 1ST MORTGAGE | | 06/01/2018 | MATURITY | | 2,500,000 | 2,500,000 | 2,782,450 | 2,518,440 | 0 | (18,440) | 0 | (18,440) | 0 | 2,500,000 | 0 | 0 | 0 | 74,375 | 06/01/2018 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS INC, MW@25 | | 02/21/2018 | US BANK | | 2,005,900 | 2,000,000 | 1,976,400 | 1,980,511 | 0 | 292 | 0 | 292 | 0 | 1,980,803 | 0 | 25,097 | 25,097 | 14,117 | 12/15/2025 |
| 05526D-BA-2 | BAT CAPITAL CORP | | 02/21/2018 | US BANK | | 6,692,140 | 7,000,000 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 7,000,000 | 0 | (307,860) | (307,860) | 128,645 | 08/15/2027 |
| 05526W-AA-1 | BAMLL 2015-HAUL A1 | | 12/01/2018 | MBS PAYDOWN | | 98,169 | 98,169 | 103,611 | 98,468 | 0 | (299) | 0 | (299) | 0 | 98,169 | 0 | 0 | 0 | 1,829 | 07/05/2043 |
| 05526W-AE-3 | BAMLL 2015-HAUL XA | | 12/07/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 43,085 | 36,593 | 0 | (36,593) | 0 | (36,593) | 0 | 0 | 0 | 0 | 0 | 4,242 | 07/05/2043 |
| 05530V-AB-5 | BCAP 2007-AA3 1A1B | | 12/25/2018 | MBS PAYDOWN | | 299,871 | 299,871 | 290,875 | 0 | 0 | 2,430 | 0 | 2,430 | 0 | 299,871 | 0 | 0 | 0 | 3,154 | 04/25/2037 |
| 05531F-AR-4 | BB&T CORPORATION, | | 02/21/2018 | US BANK | | 4,017,200 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 17,200 | 17,200 | 26,228 | 02/01/2019 |
| 05566S-AA-1 | BURLINGTON NORTH SANTA FE, MKWL/SINK, | | 01/15/2018 | VARIOUS | | 148,320 | 148,320 | 148,503 | 148,343 | 0 | (23) | 0 | (23) | 0 | 148,320 | 0 | 0 | 0 | 6,488 | 01/15/2023 |
| 05567Y-AA-7 | BURLINGTON NO SF 05-4 TRUST | | 10/01/2018 | SINKING FUND REDEMPTION | | 67,807 | 67,807 | 65,095 | 67,735 | 0 | 72 | 0 | 72 | 0 | 67,807 | 0 | 0 | 0 | 1,692 | 04/01/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 05568Y-AA-6 | BNSF RAILWAY CO 2007-1M/W PASS THRU CERT | | 10/01/2018 | SINKING FUND REDEMPTION | | 218,064 | 218,064 | 217,921 | 218,062 | 0 | 2 | 0 | 2 | 0 | 218,064 | 0 | 0 | 0 | 6,568 | 04/01/2024 |
| 056059-AL-2 | BX 2018-IND D | | 12/15/2018 | MBS PAYDOWN | | 11,920 | 11,920 | 11,920 | 0 | 0 | 0 | 0 | 0 | 0 | 11,920 | 0 | 0 | 0 | 54 | 11/15/2035 |
| 05607D-AG-2 | BX 2017-SLCT B | | 11/15/2018 | MBS PAYDOWN | | 906,559 | 906,559 | 908,014 | 750,705 | 0 | (705) | 0 | (705) | 0 | 906,559 | 0 | 0 | 0 | 18,470 | 07/15/2034 |
| 05947U-MJ-4 | BACM 2003-2 H | | 08/01/2018 | MBS PAYDOWN | | 49,804 | 49,804 | 51,298 | 50,542 | 0 | (738) | 0 | (738) | 0 | 49,804 | 0 | 0 | 0 | 1,841 | 03/11/2041 |
| 05950P-AU-7 | BAFC 2006-H 6A1 | | 12/20/2018 | MBS PAYDOWN | | 377,294 | 377,294 | 325,571 | 220,956 | 0 | 3,753 | 0 | 3,753 | 0 | 377,294 | 0 | 0 | 0 | 3,667 | 12/20/2055 |
| 05952A-AG-9 | BANC OF AMERICA COMMERCIAL MORTGAGE | | 03/01/2018 | MBS PAYDOWN | | 926,340 | 926,340 | 943,709 | 931,334 | 0 | (4,994) | 0 | (4,994) | 0 | 926,340 | 0 | 0 | 0 | 8,028 | 02/10/2051 |
| 05952D-AB-4 | BAFC 2007-A 2A1 | | 12/20/2018 | MBS PAYDOWN | | 990,374 | 990,374 | 971,841 | 987,928 | 0 | 2,446 | 0 | 2,446 | 0 | 990,374 | 0 | 0 | 0 | 8,878 | 02/20/2047 |
| 06406H-CE-7 | BANK OF NEW YORK MELLON, SR UNSECURED | | 01/25/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,997,140 | 1,999,963 | 0 | 37 | 0 | 37 | 0 | 2,000,000 | 0 | 0 | 0 | 13,000 | 01/25/2018 |
| 06541X-AG-5 | BANK 2017-BNK7 XA | | 12/17/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 2,603 | 0 | 0 | (2,603) | 0 | (2,603) | 0 | 0 | 0 | 0 | 0 | 126 | 09/15/2060 |
| 067383-AD-1 | BECTON DICKINSON | | 01/15/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,997,460 | 1,999,981 | 0 | 19 | 0 | 19 | 0 | 2,000,000 | 0 | 0 | 0 | 13,750 | 01/15/2018 |
| 071813-BQ-1 | BAXTER INTERNATIONAL INC, MW@20 | | 02/21/2018 | US BANK | | 3,324,322 | 3,636,000 | 3,324,116 | 3,352,475 | 0 | 3,880 | 0 | 3,880 | 0 | 3,356,355 | 0 | (32,033) | (32,033) | 48,844 | 08/15/2026 |
| 07330M-AB-3 | BRANCH BANKING & TRUST | | 02/21/2018 | US BANK | | 5,006,150 | 5,000,000 | 4,996,650 | 4,997,315 | 0 | 42 | 0 | 42 | 0 | 4,997,357 | 0 | 8,793 | 8,793 | 78,038 | 09/16/2025 |
| 07386H-YH-8 | BALTA 2005-9 26A1 | | 11/01/2018 | MBS PAYDOWN | | 225,738 | 234,925 | 213,629 | 223,417 | 0 | 2,321 | 0 | 2,321 | 0 | 225,738 | 0 | 0 | 0 | 3,616 | 11/25/2035 |
| 073902-RU-4 | THE BEAR STEARNS CO. SR UNSEC | | 02/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 2,013,980 | 2,000,159 | 0 | (159) | 0 | (159) | 0 | 2,000,000 | 0 | 0 | 0 | 72,500 | 02/01/2018 |
| 075887-AT-6 | BECTON DICKINSON, M/W NOTE | | 04/15/2018 | MATURITY | | 4,000,000 | 4,000,000 | 4,009,680 | 4,000,260 | 0 | (260) | 0 | (260) | 0 | 4,000,000 | 0 | 0 | 0 | 98,000 | 04/15/2018 |
| 075887-AX-7 | BECTON DICKINSON, M/W SR UNSECURED | | 02/21/2018 | US BANK | | 3,656,940 | 3,500,000 | 3,428,930 | 3,437,157 | 0 | 197 | 0 | 197 | 0 | 3,437,354 | 0 | 219,586 | 219,586 | 48,125 | 11/12/2040 |
| 075887-CA-5 | BECTON DICKINSON AND CO | | 02/21/2018 | US BANK | | 15,378,045 | 15,010,000 | 15,917,397 | 15,430,078 | 0 | 766 | 0 | 766 | 0 | 15,430,845 | 0 | (52,799) | (52,799) | 95,397 | 01/15/2021 |
| 077454-AG-1 | BELDEN INC,MW@50 CALLABLE | | 04/05/2018 | CALLED BY ISSUER at 105.730 | | 2,114,600 | 2,000,000 | 2,011,868 | 2,010,330 | 0 | (535) | 0 | (535) | 0 | 2,009,796 | 0 | (9,796) | (9,796) | 190,433 | 07/15/2024 |
| 097023-BH-7 | BOEING CO, MW@15 | | 02/21/2018 | US BANK | | 981,230 | 1,000,000 | 984,740 | 989,091 | 0 | 200 | 0 | 200 | 0 | 989,292 | 0 | (8,062) | (8,062) | 8,788 | 10/30/2024 |
| 09739D-AC-4 | BOISE CASCADE COMPANY, MW@50 | | 09/06/2018 | U.S. BANCORP INVESTMENTS, INC. | | 2,695,325 | 2,620,000 | 2,644,463 | 2,640,065 | 0 | (2,670) | 0 | (2,670) | 0 | 2,637,395 | 0 | 57,930 | 57,930 | 151,059 | 09/01/2024 |
| 10373Q-AA-8 | BP CAPITAL MARKETS AMERICA, NOTE | | 06/15/2018 | MATURITY | | 8,000,000 | 8,000,000 | 7,589,280 | 7,979,422 | 0 | 20,578 | 0 | 20,578 | 0 | 8,000,000 | 0 | 0 | 0 | 168,000 | 06/15/2018 |
| 109641-AG-5 | BRINKER INTERNATIONAL IN, MW@35 | | 02/09/2018 | BANK OF AMERICA - MERRIL LYNCH | | 5,376,000 | 5,600,000 | 5,320,000 | 5,356,125 | 0 | 4,677 | 0 | 4,677 | 0 | 5,360,803 | 0 | 15,197 | 15,197 | 53,044 | 05/15/2023 |
| 114259-AN-4 | BROOKLYN UNION GAS CO, MW@25 | | 02/21/2018 | US BANK | | 2,960,580 | 3,000,000 | 3,144,420 | 3,123,273 | 0 | (1,920) | 0 | (1,920) | 0 | 3,121,353 | 0 | (160,773) | (160,773) | 45,711 | 03/10/2026 |
| 115637-AL-4 | BROWN-FORMAN CORP, MW@15 | | 02/21/2018 | US BANK | | 2,788,170 | 3,000,000 | 3,043,050 | 3,040,553 | 0 | (143) | 0 | (143) | 0 | 3,040,410 | 0 | (252,240) | (252,240) | 67,500 | 01/15/2043 |
| 118230-AG-6 | BUCKEYE PARTNERS LP,MW@35 | | 01/15/2018 | MATURITY | | 1,070,000 | 1,070,000 | 1,211,497 | 1,071,407 | 0 | (1,407) | 0 | (1,407) | 0 | 1,070,000 | 0 | 0 | 0 | 32,368 | 01/15/2018 |
| 118230-AL-5 | BUCKEYE PARTNERS LP,MW@20 CALLABLE | | 11/15/2018 | MATURITY | | 3,000,000 | 3,000,000 | 2,990,100 | 2,998,175 | 0 | 1,825 | 0 | 1,825 | 0 | 3,000,000 | 0 | 0 | 0 | 79,500 | 11/15/2018 |
| 12189P-AD-4 | BURLINGTON NORTH SANTA FE, M/W/SINK PASS | | 07/02/2018 | VARIOUS | | 43,575 | 43,575 | 46,344 | 43,799 | 0 | (224) | 0 | (224) | 0 | 43,575 | 0 | 0 | 0 | 1,793 | 07/02/2018 |
| 12189P-AE-2 | BURLINGTON N SANTA FE, P/T CERT | | 07/02/2018 | SINKING FUND REDEMPTION | | 581,214 | 581,214 | 670,645 | 581,965 | 0 | (751) | 0 | (751) | 0 | 581,214 | 0 | 0 | 0 | 21,789 | 01/02/2020 |
| 12189P-AF-9 | BURLINGTON NORTH SANTA FE, P/T CERT. | | 07/02/2018 | SINKING FUND REDEMPTION | | 369,659 | 369,659 | 401,426 | 370,121 | 0 | (462) | 0 | (462) | 0 | 369,659 | 0 | 0 | 0 | 14,850 | 01/02/2021 |
| 12189P-AG-7 | BURLINGTON NORTH SANTA FE, M/W, PT CERT | | 07/15/2018 | SINKING FUND REDEMPTION | | 185,536 | 185,536 | 206,067 | 185,583 | 0 | (47) | 0 | (47) | 0 | 185,536 | 0 | 0 | 0 | 7,772 | 01/15/2021 |
| 12189P-AL-6 | BURLINGTON NORTH SANTA FE,SINKS, CERTS | | 07/16/2018 | SINKING FUND REDEMPTION | | 185,783 | 185,783 | 202,790 | 185,787 | 0 | (4) | 0 | (4) | 0 | 185,783 | 0 | 0 | 0 | 5,528 | 01/15/2022 |
| 12189P-AM-4 | BURLINGTON NORTH SANTA FE,PASS THRU CERT | | 01/15/2018 | SINKING FUND REDEMPTION | | 336,808 | 336,808 | 337,933 | 336,808 | 0 | 0 | 0 | 0 | 0 | 336,808 | 0 | 0 | 0 | 8,656 | 01/15/2021 |
| 12200B-AA-6 | BURLINGTON NORTH SANTA FE 04-1 TRUST | | 07/15/2018 | SINKING FUND REDEMPTION | | 465,226 | 465,226 | 483,641 | 465,257 | 0 | (31) | 0 | (31) | 0 | 465,226 | 0 | 0 | 0 | 11,966 | 01/15/2021 |
| 12467A-AD-0 | C&S GROUP ENTERPRISES LL,MW@50 | | 04/12/2018 | VARIOUS | | 2,089,458 | 2,213,000 | 2,177,630 | 2,182,127 | 0 | 1,039 | 0 | 1,039 | 0 | 2,183,166 | 0 | (93,708) | (93,708) | 88,119 | 07/15/2022 |
| 12532A-BD-0 | CFCRE 2016-C6 XA | | 12/12/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 5,089 | 4,499 | 0 | (4,499) | 0 | (4,499) | 0 | 0 | 0 | 0 | 0 | 402 | 11/10/2049 |
| 125634-AG-0 | CLI FUNDING LLC,144A ELEGIBLE, CALLABLE | | 12/18/2018 | MBS PAYDOWN | | 486,667 | 486,667 | 473,074 | 484,699 | 0 | 1,967 | 0 | 1,967 | 0 | 486,667 | 0 | 0 | 0 | 8,015 | 03/18/2028 |
| 125634-AJ-4 | CLIF 2013 -2A CALLABLE, 144A ELIG NOTE | | 12/18/2018 | MBS PAYDOWN | | 471,567 | 471,567 | 467,380 | 470,828 | 0 | 738 | 0 | 738 | 0 | 471,567 | 0 | 0 | 0 | 6,531 | 06/18/2028 |
| 125896-BC-3 | CMS ENERGY CORP., M/W SR NOTE | | 06/29/2018 | CALLED BY ISSUER at 105.317 | | 270,665 | 257,000 | 280,451 | 261,664 | 0 | (1,530) | 0 | (1,530) | 0 | 260,134 | 0 | (3,134) | (3,134) | 25,783 | 06/15/2019 |
| 125896-BE-9 | CMS ENERGY CORP., M/W SR NOTES | | 10/22/2018 | CALLED BY ISSUER at 103.775 | | 337,269 | 325,000 | 326,074 | 325,315 | 0 | (119) | 0 | (119) | 0 | 325,196 | 0 | (196) | (196) | 37,039 | 02/01/2020 |
| 12591Q-AS-1 | COMM 2014-UBS4 XA | | 12/12/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 14,090 | 11,964 | 0 | (11,964) | 0 | (11,964) | 0 | 0 | 0 | 0 | 0 | 1,687 | 08/10/2047 |
| 12593V-AA-7 | CSMC 2015-GLPA A | | 09/01/2018 | MBS PAYDOWN | | 70,179 | 70,179 | 78,009 | 70,682 | 0 | (503) | 0 | (503) | 0 | 70,179 | 0 | 0 | 0 | 2,106 | 11/15/2037 |
| 12594M-BD-9 | COMM MORTGAGE TRUST | | 12/12/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 4,294 | 3,754 | 0 | (3,754) | 0 | (3,754) | 0 | 0 | 0 | 0 | 0 | 370 | 10/10/2049 |
| 126307-AQ-0 | CSC HOLDINGS LLC, MW@50 | | 04/19/2018 | VARIOUS | | 649,030 | 670,000 | 677,243 | 676,389 | 0 | (205) | 0 | (205) | 0 | 676,184 | 0 | (27,154) | (27,154) | 18,272 | 04/15/2027 |
| 126458-AD-0 | CTR PARTNERSHIP/CARETRST | | 04/24/2018 | VARIOUS | | 207,539 | 208,000 | 214,430 | 213,955 | 0 | (296) | 0 | (296) | 0 | 213,659 | 0 | (6,120) | (6,120) | 4,235 | 06/01/2025 |
| 126650-AW-0 | CVS CORP.,144A M/W/SINK, PASS THRU CERTS | | 12/10/2018 | SINKING FUND REDEMPTION | | 151,840 | 151,840 | 154,143 | 151,946 | 0 | (105) | 0 | (105) | 0 | 151,840 | 0 | 0 | 0 | 4,393 | 01/11/2027 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 126650-BC-3 | CVS CORP. | | 12/10/2018 | SINKING FUND REDEMPTION | | 390,582 | 390,582 | 409,477 | 391,447 | 0 | (866) | 0 | (866) | 0 | 390,582 | 0 | 0 | 0 | 12,551 | 01/10/2028 |
| 126650-BP-4 | CVS LEASE PASS THROUGH | | 12/10/2018 | SINKING FUND REDEMPTION | | 117,868 | 117,868 | 120,008 | 117,960 | 0 | (92) | 0 | (92) | 0 | 117,868 | 0 | 0 | 0 | 3,889 | 12/10/2028 |
| 126650-BY-5 | CVS PASS-THROUGH TRUST,144A, SINKABLE | | 12/10/2018 | SINKING FUND REDEMPTION | | 32,373 | 32,373 | 32,373 | 32,373 | 0 | 0 | 0 | 0 | 0 | 32,373 | 0 | 0 | 0 | 1,049 | 01/10/2034 |
| 126650-CF-5 | CVS CAREMARK CORP, MW@20 | | 02/21/2018 | US BANK | | 974,410 | 1,000,000 | 990,780 | 993,553 | 0 | 120 | 0 | 120 | 0 | 993,674 | 0 | (19,264) | (19,264) | 17,719 | 08/12/2024 |
| 126650-CL-2 | CVS HEALTH CORP, MW@25 | | 02/21/2018 | US BANK | | 2,954,970 | 3,000,000 | 2,969,820 | 2,976,143 | 0 | 378 | 0 | 378 | 0 | 2,976,521 | 0 | (21,551) | (21,551) | 68,135 | 07/20/2025 |
| 12665V-AA-0 | CVS PASS-THROUGH TR 2014 | | 12/10/2018 | SINKING FUND REDEMPTION | | 32,602 | 32,602 | 32,602 | 32,602 | 0 | 0 | 0 | 0 | 0 | 32,602 | 0 | 0 | 0 | 740 | 08/10/2036 |
| 126670-JD-1 | CWL 2005-IM3 A3 | | 12/25/2018 | MBS PAYDOWN | | 416,877 | 463,507 | 420,512 | 414,832 | 0 | 2,046 | 0 | 2,046 | 0 | 416,877 | 0 | 0 | 0 | 6,043 | 03/25/2036 |
| 12667H-AD-3 | CWL 2006-20 2A3 | | 12/25/2018 | VARIOUS | | 147,357 | 147,357 | 132,829 | 144,943 | 0 | 2,414 | 0 | 2,414 | 0 | 147,357 | 0 | 0 | 0 | 1,632 | 04/25/2047 |
| 12668B-EG-4 | CWALT 2005-85CB 2A2 | | 12/01/2018 | MBS PAYDOWN | | 55,258 | 61,260 | 60,667 | 55,485 | 0 | (228) | 0 | (228) | 0 | 55,258 | 0 | 0 | 0 | 1,775 | 02/25/2036 |
| 127055-AJ-0 | CABOT CORP,M/W SR UNSECURED | | 01/15/2018 | MATURITY | | 9,279,000 | 9,279,000 | 9,425,725 | 9,280,200 | 0 | (1,200) | 0 | (1,200) | 0 | 9,279,000 | 0 | 0 | 0 | 118,307 | 01/15/2018 |
| 131347-CC-8 | CALPINE CORP, MW@50 | | 05/14/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,706,375 | 1,700,000 | 1,791,375 | 1,768,846 | 0 | (8,451) | 0 | (8,451) | 0 | 1,760,395 | 0 | (54,020) | (54,020) | 83,507 | 01/15/2024 |
| 131347-CK-0 | CALPINE CORP | | 06/26/2018 | VARIOUS | | 1,334,796 | 1,400,000 | 1,375,500 | 1,376,520 | 0 | 921 | 0 | 921 | 0 | 1,377,440 | 0 | (42,644) | (42,644) | 36,518 | 06/01/2026 |
| 13342B-AC-9 | CAMERON INTL CORP., MAKE WHOLE SR NOTE | | 07/15/2018 | MATURITY | | 15,000,000 | 15,000,000 | 14,728,850 | 14,981,114 | 0 | 18,886 | 0 | 18,886 | 0 | 15,000,000 | 0 | 0 | 0 | 956,250 | 07/15/2018 |
| 140420-NE-6 | CAPITAL ONE BANK USA NA,CALLABLE | | 10/22/2018 | CALLED BY ISSUER at 100.000 | | 3,900,000 | 3,900,000 | 3,902,679 | 3,900,450 | 0 | (469) | 0 | (469) | 0 | 3,899,981 | 0 | 19 | 19 | 77,095 | 11/21/2018 |
| 14042E-3Y-4 | CAPITAL ONE NA | | 02/21/2018 | US BANK | | 2,976,240 | 3,000,000 | 2,998,170 | 2,999,021 | 0 | 36 | 0 | 36 | 0 | 2,999,057 | 0 | (22,817) | (22,817) | 51,133 | 07/23/2021 |
| 14727Q-AA-3 | CFMT 2018-RM2 A | | 12/25/2018 | MBS PAYDOWN | | 5,878 | 5,878 | 5,850 | 0 | 0 | 11 | 0 | 11 | 0 | 5,878 | 0 | 0 | 0 | 10 | 10/25/2068 |
| 14912L-4D-0 | CATERPILLAR FIN SERV CRP, MTN NOTE | | 10/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 2,134,760 | 2,013,472 | 0 | (13,472) | 0 | (13,472) | 0 | 2,000,000 | 0 | 0 | 0 | 141,392 | 10/01/2018 |
| 14912L-6G-1 | CATERPILLAR FINANCIAL SE | | 02/21/2018 | US BANK | | 1,992,440 | 2,000,000 | 1,997,800 | 1,998,404 | 0 | 29 | 0 | 29 | 0 | 1,998,433 | 0 | (5,993) | (5,993) | 14,444 | 12/01/2024 |
| 14986D-AH-3 | CD 2006-CD3 AM | | 06/01/2018 | MBS PAYDOWN | | 77,069 | 77,069 | 78,312 | 77,198 | 0 | (129) | 0 | (129) | 0 | 77,069 | 0 | 0 | 0 | 2,002 | 10/15/2048 |
| 151020-AS-3 | CELGENE CORP, MW@30 | | 02/21/2018 | US BANK | | 3,006,690 | 3,000,000 | 2,971,020 | 2,976,936 | 0 | 359 | 0 | 359 | 0 | 2,977,296 | 0 | 29,394 | 29,394 | 60,063 | 08/15/2025 |
| 156700-AR-7 | CENTURYLINK INC | | 01/24/2018 | MORGAN STANLEY & COMPANY | | 5,214,750 | 5,100,000 | 5,478,250 | 5,415,946 | 0 | (5,931) | 0 | (5,931) | 0 | 5,410,016 | 0 | (195,266) | (195,266) | 37,464 | 06/15/2021 |
| 156700-AS-5 | CENTURYLINK INC, SR UNSECURED | | 08/16/2018 | MORGAN STANLEY & COMPANY | | 1,511,875 | 1,475,000 | 1,485,728 | 1,485,291 | 0 | (1,388) | 0 | (1,388) | 0 | 1,483,903 | 0 | 27,972 | 27,972 | 79,609 | 03/15/2022 |
| 16165Y-AB-8 | CFLX 2007-M1 1A2 | | 12/25/2018 | MBS PAYDOWN | | 140,227 | 165,502 | 137,142 | 136,530 | 0 | 3,697 | 0 | 3,697 | 0 | 140,227 | 0 | 0 | 0 | 1,819 | 08/25/2037 |
| 16411Q-AB-7 | CHENIERE ENERGY PARTNERS | | 09/07/2018 | VARIOUS | | 3,572,868 | 3,579,000 | 3,594,089 | 3,593,338 | 0 | (1,814) | 0 | (1,814) | 0 | 3,591,524 | 0 | (18,657) | (18,657) | 179,537 | 10/01/2025 |
| 171232-AD-3 | CHUBB CORP., DEB. | | 08/15/2018 | MATURITY | | 1,500,000 | 1,500,000 | 1,355,265 | 1,491,073 | 0 | 8,927 | 0 | 8,927 | 0 | 1,500,000 | 0 | 0 | 0 | 99,000 | 08/15/2018 |
| 172967-KG-5 | CITIGROUP INC | | 02/21/2018 | US BANK | | 4,960,100 | 5,000,000 | 4,993,350 | 4,994,474 | 0 | 83 | 0 | 83 | 0 | 4,994,556 | 0 | (34,456) | (34,456) | 112,542 | 01/12/2026 |
| 17325C-AG-0 | CGCMT 2016-SMPL D | | 09/01/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 999,983 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 26,400 | 09/10/2031 |
| 18451Q-AM-0 | CLEAR CHANNEL WORLDWIDE | | 04/20/2018 | VARIOUS | | 1,552,460 | 1,513,000 | 1,554,608 | 1,550,278 | 0 | (3,707) | 0 | (3,707) | 0 | 1,546,571 | 0 | 5,889 | 5,889 | 42,774 | 11/15/2022 |
| 192108-BB-3 | COEUR MINING INC | | 01/24/2018 | VARIOUS | | 2,243,725 | 2,255,000 | 2,267,470 | 2,266,177 | 0 | (126) | 0 | (126) | 0 | 2,266,051 | 0 | (22,326) | (22,326) | 18,719 | 06/01/2024 |
| 19240C-AA-1 | COGENT COMMUNICATIONS GR, MW@25 | | 10/30/2018 | BARCLAYS CAPITAL INC FIXED | | 1,132,031 | 1,125,000 | 1,143,484 | 1,141,074 | 0 | (3,236) | 0 | (3,236) | 0 | 1,137,838 | 0 | (5,807) | (5,807) | 70,547 | 03/01/2022 |
| 19626M-AC-9 | CSH 2016-1A B | | 11/17/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 31,751 | 07/17/2033 |
| 197677-AH-0 | HCA INC | | 01/02/2018 | JANNEY MONTGOMERY SCOTT | | 430,553 | 417,000 | 364,875 | 364,977 | 0 | 0 | 0 | 0 | 0 | 364,977 | 0 | 65,575 | 65,575 | 4,257 | 11/15/2095 |
| 199575-AW-1 | COLUMBUS SOUTHERN POWER | | 05/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,995,480 | 1,999,799 | 0 | 201 | 0 | 201 | 0 | 2,000,000 | 0 | 0 | 0 | 60,500 | 05/01/2018 |
| 20030N-AR-2 | COMCAST CORP, M/W CO GUARNT | | 02/15/2018 | MATURITY | | 3,003,000 | 3,003,000 | 3,031,626 | 3,003,422 | 0 | (422) | 0 | (422) | 0 | 3,003,000 | 0 | 0 | 0 | 88,213 | 02/15/2018 |
| 20030N-AW-1 | COMCAST CORP.,M/W CO GUARNT | | 05/15/2018 | MATURITY | | 3,000,000 | 3,000,000 | 3,280,680 | 3,016,781 | 0 | (16,781) | 0 | (16,781) | 0 | 3,000,000 | 0 | 0 | 0 | 85,500 | 05/15/2018 |
| 20030N-BS-9 | COMCAST CORP, MW@25 | | 02/21/2018 | US BANK | | 2,904,480 | 3,000,000 | 2,994,360 | 2,995,289 | 0 | 70 | 0 | 70 | 0 | 2,995,359 | 0 | (90,879) | (90,879) | 44,625 | 03/01/2026 |
| 20030N-BT-7 | COMCAST CORP, MW@15 | | 02/21/2018 | US BANK | | 1,779,820 | 2,000,000 | 1,936,000 | 1,938,878 | 0 | 331 | 0 | 331 | 0 | 1,939,209 | 0 | (159,389) | (159,389) | 38,400 | 07/15/2036 |
| 20030N-BY-6 | COMCAST CORP, MW@15 | | 02/21/2018 | US BANK | | 1,941,420 | 2,000,000 | 1,993,160 | 1,993,760 | 0 | 82 | 0 | 82 | 0 | 1,993,842 | 0 | (52,422) | (52,422) | 36,667 | 02/01/2027 |
| 20047B-AE-8 | COMM 2004-LB2A H | | 12/01/2018 | MBS PAYDOWN | | 70,000 | 70,000 | 73,850 | 71,601 | 0 | (1,601) | 0 | (1,601) | 0 | 70,000 | 0 | 0 | 0 | 3,256 | 03/10/2039 |
| 201736-AB-1 | CMLBC 2001-CMLB A2 | | 12/01/2018 | MBS PAYDOWN | | 819,545 | 819,545 | 837,985 | 0 | 0 | (5,890) | 0 | (5,890) | 0 | 819,545 | 0 | 0 | 0 | 19,516 | 06/20/2031 |
| 205887-BG-6 | CONAGRA FOODS INC,M/W SR UNSECURED | | 03/15/2018 | MATURITY | | 3,000,000 | 3,000,000 | 3,019,320 | 3,000,757 | 0 | (757) | 0 | (757) | 0 | 3,000,000 | 0 | 0 | 0 | 31,500 | 03/15/2018 |
| 209111-ET-6 | CONSOLIDATED EDISON CO OF NY,M/W DEB | | 04/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,999,120 | 1,999,971 | 0 | 29 | 0 | 29 | 0 | 2,000,000 | 0 | 0 | 0 | 58,500 | 04/01/2018 |
| 209111-EV-1 | CONS EDISON CO OF NY, M/W SR NOTE | | 12/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 2,219,980 | 2,025,952 | 0 | (25,952) | 0 | (25,952) | 0 | 2,000,000 | 0 | 0 | 0 | 142,500 | 12/01/2018 |
| 209111-FM-0 | CONSOLIDATED EDISON CO O | | 02/21/2018 | US BANK | | 2,903,940 | 3,000,000 | 2,999,220 | 2,999,228 | 0 | 9 | 0 | 9 | 0 | 2,999,237 | 0 | (95,297) | (95,297) | 24,740 | 11/15/2027 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC | | 02/21/2018 | US BANK | | 1,914,482 | 1,980,000 | 1,993,900 | 1,993,282 | 0 | (173) | 0 | (173) | 0 | 1,993,109 | 0 | (78,627) | (78,627) | 19,635 | 05/09/2027 |
| 21036P-AW-8 | CONSTELLATION BRANDS INC | | 02/21/2018 | US BANK | | 2,902,920 | 3,000,000 | 2,983,350 | 2,983,771 | 0 | 438 | 0 | 438 | 0 | 2,984,209 | 0 | (81,289) | (81,289) | 22,967 | 11/07/2022 |
| 210518-CS-3 | CONSUMERS ENERGY, IST MORTGAGE | | 11/30/2018 | CALLED BY ISSUER at 102.781 | | 1,027,815 | 1,000,000 | 999,520 | 999,904 | 0 | 50 | 0 | 50 | 0 | 999,954 | 0 | 46 | 46 | 108,587 | 09/15/2019 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 210795-PZ-7 | CONTL AIRLINES 2012-1 A | | 10/11/2018 | SINKING FUND REDEMPTION | | 7,383 | 7,383 | 7,612 | 0 | 0 | (11) | 0 | (11) | 0 | 7,383 | 0 | 0 | 0 | 230 | 04/11/2024 |
| 21079V-AA-1 | CONTL AIRLINES 2010-A, MW@50 | | 07/12/2018 | SINKING FUND REDEMPTION | | 60,784 | 60,784 | 64,408 | 61,096 | 0 | (313) | 0 | (313) | 0 | 60,784 | 0 | 0 | 0 | 2,205 | 01/12/2021 |
| 210805-BU-0 | CONTINENTAL AIRLINES, INC., P/T 1997-4 | | 01/02/2018 | MATURITY | | 20,185 | 20,185 | 21,650 | 20,186 | 0 | (1) | 0 | (1) | 0 | 20,185 | 0 | 0 | 0 | 696 | 01/02/2018 |
| 212015-AH-4 | CONTINENTAL RESOURCES | | 08/16/2018 | CALLED BY ISSUER at 101.667 | | 447,335 | 440,000 | 441,375 | 0 | 0 | (88) | 0 | (88) | 0 | 441,068 | 0 | (1,068) | (1,068) | 16,563 | 09/15/2022 |
| 21688A-AE-2 | RABOBANK NEDERLAND NY | | 02/21/2018 | US BANK | | 4,928,900 | 5,000,000 | 4,999,850 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | (71,100) | (71,100) | 42,188 | 05/21/2025 |
| 21870K-AA-6 | CORE 2015-WEST A | | 08/01/2018 | MBS PAYDOWN | | 21,361 | 21,361 | 22,215 | 21,415 | 0 | (54) | 0 | (54) | 0 | 21,361 | 0 | 0 | 0 | 481 | 02/10/2037 |
| 21871V-AA-1 | COLONY AMERICAN | | 12/01/2018 | MBS PAYDOWN | | 628,781 | 628,781 | 628,767 | 628,781 | 0 | 0 | 0 | 0 | 0 | 628,781 | 0 | 0 | 0 | 15,653 | 10/15/2049 |
| 225310-AK-7 | CREDIT ACCEPTANC | | 09/13/2018 | VARIOUS | | 508,200 | 484,000 | 504,570 | 496,491 | 0 | (2,525) | 0 | (2,525) | 0 | 493,965 | 0 | 14,235 | 14,235 | 35,650 | 03/15/2023 |
| 225470-XB-4 | CSMC 2006-OMA B1 | | 12/01/2018 | MBS PAYDOWN | | 374,037 | 374,037 | 409,351 | 379,685 | 0 | (5,648) | 0 | (5,648) | 0 | 374,037 | 0 | 0 | 0 | 12,163 | 05/15/2023 |
| 228255-AH-8 | CROWN CORK & SEAL CO, DEB M/W +15 BPS | | 03/20/2018 | VARIOUS | | 1,190,993 | 1,062,000 | 1,003,388 | 1,021,035 | 0 | 700 | 0 | 700 | 0 | 1,021,735 | 0 | 169,258 | 169,258 | 20,609 | 12/15/2026 |
| 23243A-AD-8 | CWALT 2006-OA12 A2 | | 12/20/2018 | MBS PAYDOWN | | 141,376 | 192,655 | 127,200 | 139,243 | 0 | 2,133 | 0 | 2,133 | 0 | 141,376 | 0 | 0 | 0 | 2,137 | 09/20/2046 |
| 23305X-AE-1 | DBUBS 2011-LC2A XA | | 12/12/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 12,777 | 8,391 | 0 | (8,391) | 0 | (8,391) | 0 | 0 | 0 | 0 | 0 | 876 | 07/10/2044 |
| 23305X-AS-0 | DBUBS 2011-LC2A A1FL | | 12/12/2018 | MBS PAYDOWN | | 103,276 | 103,276 | 101,791 | 102,751 | 0 | 525 | 0 | 525 | 0 | 103,276 | 0 | 0 | 0 | 1,749 | 07/12/2044 |
| 233851-AU-8 | DAIMLER FINANCE NA LLC,144A SR UNSECURED | | 01/11/2018 | MATURITY | | 1,000,000 | 1,000,000 | 995,830 | 999,976 | 0 | 24 | 0 | 24 | 0 | 1,000,000 | 0 | 0 | 0 | 9,375 | 01/11/2018 |
| 233851-BA-1 | DAIMLER FINANCE NA LLC,M/W 144A UNSECURE | | 08/01/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,990,080 | 3,998,781 | 0 | 1,219 | 0 | 1,219 | 0 | 4,000,000 | 0 | 0 | 0 | 95,000 | 08/01/2018 |
| 235851-AQ-5 | DANAHER CORP, MW@20 | | 02/21/2018 | US BANK | | 3,001,140 | 3,000,000 | 2,995,710 | 2,996,572 | 0 | 54 | 0 | 54 | 0 | 2,996,626 | 0 | 4,514 | 4,514 | 43,550 | 09/15/2025 |
| 23918K-AR-9 | DAVITA INC | | 08/09/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,636,250 | 1,700,000 | 1,676,675 | 1,676,979 | 0 | 1,653 | 0 | 1,653 | 0 | 1,678,633 | 0 | (42,383) | (42,383) | 66,583 | 05/01/2025 |
| 24422E-QV-4 | JOHN DEERE CAP CORP., MTN SR NOTE | | 09/10/2018 | MATURITY | | 1,780,000 | 1,780,000 | 1,951,556 | 1,795,690 | 0 | (15,690) | 0 | (15,690) | 0 | 1,780,000 | 0 | 0 | 0 | 102,919 | 09/10/2018 |
| 247358-AA-2 | DELTA AIR LINES 2012-1A, MW@50 | | 11/07/2018 | SINKING FUND REDEMPTION | | 1,723,030 | 1,723,030 | 1,820,264 | 1,619,188 | 0 | (18,618) | 0 | (18,618) | 0 | 1,723,030 | 0 | 0 | 0 | 59,808 | 05/07/2020 |
| 247361-ZH-4 | DELTA AIR LINES 2010-2A, MW@50 | | 11/23/2018 | SINKING FUND REDEMPTION | | 4,570,418 | 4,570,418 | 4,789,211 | 4,639,936 | 0 | (69,518) | 0 | (69,518) | 0 | 4,570,418 | 0 | 0 | 0 | 201,779 | 05/23/2019 |
| 24736W-AA-8 | DELTA AIR LINES 2011-1, MW@50 | | 10/15/2018 | SINKING FUND REDEMPTION | | 443,382 | 443,382 | 469,622 | 449,990 | 0 | (6,608) | 0 | (6,608) | 0 | 443,382 | 0 | 0 | 0 | 17,624 | 04/15/2019 |
| 24736X-AA-6 | DELTA AIR LINES 2015-1AA, MW@20 | | 07/30/2018 | SINKING FUND REDEMPTION | | 43,831 | 43,831 | 43,831 | 43,831 | 0 | 0 | 0 | 0 | 0 | 43,831 | 0 | 0 | 0 | 1,192 | 07/30/2027 |
| 24736Y-AA-4 | DELTA AIR LINES 2015-1A, MW@25 | | 07/30/2018 | SINKING FUND REDEMPTION | | 243,222 | 243,222 | 244,759 | 231,475 | 0 | (7) | 0 | (7) | 0 | 243,222 | 0 | 0 | 0 | 6,954 | 07/30/2027 |
| 25150W-AA-2 | DEUTSCHE ALT - A SECURITIES INC MORTGAGE | | 12/25/2018 | MBS PAYDOWN | | 115,265 | 115,265 | 90,339 | 113,046 | 0 | 2,219 | 0 | 2,219 | 0 | 115,265 | 0 | 0 | 0 | 1,148 | 07/25/2047 |
| 25151T-AC-4 | DEUTSCHE ALT- A | | 12/25/2018 | MBS PAYDOWN | | 600,770 | 600,770 | 424,669 | 589,937 | 0 | 10,833 | 0 | 10,833 | 0 | 600,770 | 0 | 0 | 0 | 3,877 | 03/25/2037 |
| 25151X-AA-9 | DBALT 2007-OA4 1A1A | | 12/25/2018 | MBS PAYDOWN | | 189,854 | 189,854 | 179,412 | 0 | 0 | 1,576 | 0 | 1,576 | 0 | 189,854 | 0 | 0 | 0 | 1,464 | 08/25/2047 |
| 253651-AC-7 | DIEBOLD NIXDORF INC | | 08/14/2018 | BAIRD, RW | | 328,020 | 462,000 | 481,395 | 0 | 0 | (1,982) | 0 | (1,982) | 0 | 479,412 | 0 | (151,392) | (151,392) | 32,834 | 04/15/2024 |
| 25468P-CP-9 | WALT DISNEY COMPANY/THE, MW@15 | | 02/21/2018 | US BANK | | 5,245,100 | 5,000,000 | 5,668,100 | 5,625,013 | 0 | (2,339) | 0 | (2,339) | 0 | 5,622,674 | 0 | (377,574) | (377,574) | 112,413 | 08/16/2041 |
| 25470X-AL-9 | DISH DBS CORP, MW@50 | | 04/10/2018 | VARIOUS | | 1,058,000 | 1,150,000 | 1,109,750 | 1,110,004 | 0 | 1,945 | 0 | 1,945 | 0 | 1,111,949 | 0 | (53,949) | (53,949) | 32,980 | 03/15/2023 |
| 25470X-AY-1 | DISH DBS CORP, MW@50 | | 06/15/2018 | VARIOUS | | 2,536,946 | 2,604,000 | 2,939,808 | 2,747,457 | 0 | (504) | 54,770 | (55,274) | 0 | 2,692,183 | 0 | (155,237) | (155,237) | 142,646 | 07/01/2026 |
| 260543-CJ-0 | DOW CHEMICAL, MW@20 | | 02/21/2018 | US BANK | | 3,983,960 | 4,000,000 | 3,949,200 | 3,963,911 | 0 | 656 | 0 | 656 | 0 | 3,964,567 | 0 | 19,393 | 19,393 | 54,444 | 10/01/2024 |
| 26150T-AA-7 | DRAWBRIDGE SPEC OPPOR FU,MW@50 | | 02/22/2018 | WELLS FARGO BANKS | | 2,647,800 | 2,577,000 | 2,552,255 | 2,563,314 | 0 | 427 | 0 | 427 | 0 | 2,563,741 | 0 | 84,059 | 84,059 | 65,170 | 08/01/2021 |
| 263534-BG-3 | DUPONT (E.I.) DE NEMOIRS, M/W, DEB. | | 11/29/2018 | TENDER OFFER | | 8,612,030 | 7,000,000 | 7,107,060 | 7,049,853 | 0 | (4,638) | 0 | (4,638) | 0 | 7,045,215 | 0 | (45,215) | (45,215) | 2,236,391 | 01/15/2028 |
| 263534-BT-5 | DU PONT E I DE NEMOURS,MW SR NOTE | | 07/15/2018 | MATURITY | | 6,000,000 | 6,000,000 | 6,200,076 | 6,014,160 | 0 | (14,160) | 0 | (14,160) | 0 | 6,000,000 | 0 | 0 | 0 | 360,000 | 07/15/2018 |
| 263534-CB-3 | DUPONT (E.I.) DE NEMOURS, M/W SR NOTE | | 11/29/2018 | TENDER OFFER | | 2,948,100 | 3,000,000 | 2,958,090 | 2,985,745 | 0 | 4,107 | 0 | 4,107 | 0 | 2,989,853 | 0 | 10,147 | 10,147 | 97,329 | 01/15/2021 |
| 263534-CE-7 | DUPONT (E.I.) DE NEMOIRS, M/W UNSECURED | | 11/29/2018 | TENDER OFFER | | 2,993,370 | 3,000,000 | 3,001,770 | 3,000,664 | 0 | (177) | 0 | (177) | 0 | 3,000,487 | 0 | (487) | (487) | 141,412 | 04/01/2021 |
| 263534-CX-3 | DUPONT (E.I.) DE NEMOURS, SR UNSECURED | | 11/29/2018 | TENDER OFFER | | 1,940,000 | 2,000,000 | 1,999,300 | 1,999,617 | 0 | 64 | 0 | 64 | 0 | 1,999,681 | 0 | 319 | 319 | 12,178 | 02/15/2023 |
| 26439X-AH-6 | DCP MIDSTREAM OPERATING | | 06/08/2018 | CITIGROUP GLOBAL MARKETS | | 235,320 | 222,000 | 235,598 | 235,525 | 0 | (179) | 0 | (179) | 0 | 235,346 | 0 | (26) | (26) | 8,711 | 11/03/2036 |
| 26442C-AD-6 | DUKE ENERGY CAROLINAS,M/W IST MTGE | | 04/15/2018 | MATURITY | | 1,500,000 | 1,500,000 | 1,497,795 | 1,499,920 | 0 | 80 | 0 | 80 | 0 | 1,500,000 | 0 | 0 | 0 | 38,250 | 04/15/2018 |
| 26867L-AL-4 | EMD FINANCE LLC, MW@20 | | 02/21/2018 | US BANK | | 5,593,188 | 5,720,000 | 5,639,857 | 5,656,331 | 0 | 1,048 | 0 | 1,048 | 0 | 5,657,379 | 0 | (64,192) | (64,192) | 78,491 | 03/19/2025 |
| 278642-AP-8 | EBAY INC, MW@25 | | 03/09/2018 | MATURITY | | 1,000,000 | 1,000,000 | 998,970 | 999,901 | 0 | 99 | 0 | 99 | 0 | 1,000,000 | 0 | 0 | 0 | 12,500 | 03/09/2018 |
| 29078E-AA-3 | EMBARQ CORP, MW@40 | | 06/04/2018 | VARIOUS | | 2,896,900 | 3,045,000 | 3,182,025 | 3,178,275 | 0 | (1,447) | 0 | (1,447) | 0 | 3,176,827 | 0 | (279,927) | (279,927) | 122,936 | 06/01/2036 |
| 29271L-AE-4 | ENDO FIN LLC/ENDO FINCO,MW@50 | | 09/25/2018 | VARIOUS | | 1,384,663 | 1,600,000 | 1,378,741 | 1,393,038 | 0 | 23,671 | 0 | 23,671 | 0 | 1,416,710 | 0 | (32,047) | (32,047) | 99,760 | 01/15/2023 |
| 29275Y-AB-8 | ENERSYS, MW@50 | | 03/06/2018 | WELLS FARGO BANKS | | 424,338 | 415,000 | 411,475 | 412,409 | 0 | 77 | 0 | 77 | 0 | 412,485 | 0 | 11,852 | 11,852 | 7,378 | 04/30/2023 |
| 29362U-AB-0 | ENTEGRIS INC | | 02/07/2018 | GOLDMAN SACHS & COMPANY | | 1,647,135 | 1,650,000 | 1,662,375 | 1,662,086 | 0 | (211) | 0 | (211) | 0 | 1,661,874 | 0 | (14,739) | (14,739) | 18,653 | 02/10/2026 |
| 29364W-AJ-7 | ENTERGY LOUISIANA LLC,M/W IST MTGE | | 09/01/2018 | MATURITY | | 1,000,000 | 1,000,000 | 999,310 | 999,943 | 0 | 57 | 0 | 57 | 0 | 1,000,000 | 0 | 0 | 0 | 65,000 | 09/01/2018 |
| 29736R-AG-5 | ESTEE LAUDER CO INC, MW@25 | | 02/21/2018 | US BANK | | 1,272,030 | 1,212,000 | 1,372,020 | 1,367,997 | 0 | (480) | 0 | (480) | 0 | 1,367,516 | 0 | (95,486) | (95,486) | 9,721 | 06/15/2045 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 30291D-AA-4 | FRS LLC,144A ELIGIBLE | | 12/15/2018 | MBS PAYDOWN | | 329,936 | 329,936 | 326,534 | 329,173 | 0 | 763 | 0 | 763 | 0 | 329,936 | 0 | 0 | 0 | 3,223 | 04/15/2043 |
| 30291D-AB-2 | FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG | | 07/15/2018 | MBS PAYDOWN | | 17,687 | 17,687 | 17,636 | 17,681 | 0 | 6 | 0 | 6 | 0 | 17,687 | 0 | 0 | 0 | 202 | 04/15/2043 |
| 313305-AA-2 | FEDEX CORP 2012 PASS TST,144A,M/W/SINK | | 01/15/2018 | MATURITY | | 288,399 | 288,399 | 289,481 | 288,399 | 0 | 0 | 0 | 0 | 0 | 288,399 | 0 | 0 | 0 | 3,785 | 01/15/2018 |
| 31331F-AX-9 | FEDERAL EXPRESS CORP., P/T CERT, SRS 981 | | 01/15/2018 | SINKING FUND REDEMPTION | | 427,641 | 427,641 | 434,141 | 427,641 | 0 | 0 | 0 | 0 | 0 | 427,641 | 0 | 0 | 0 | 14,369 | 01/15/2022 |
| 31331F-AY-7 | FEDERAL EXPRESS CORP P/T CERT SRS 981B | | 01/15/2018 | SINKING FUND REDEMPTION | | 883,324 | 883,324 | 907,524 | 883,324 | 0 | 0 | 0 | 0 | 0 | 883,324 | 0 | 0 | 0 | 30,232 | 01/15/2019 |
| 316773-AD-2 | FIFTH THIRD BANCORP.SUBNOTE | | 06/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,268,200 | 1,268,200 | 0 | 0 | 0 | 0 | 0 | 1,268,200 | 0 | 731,800 | 731,800 | 45,000 | 06/01/2018 |
| 341099-CK-3 | FLORIDA POWER CORP,M/W 1ST MTGE | | 06/15/2018 | MATURITY | | 5,600,000 | 5,600,000 | 6,023,549 | 5,625,868 | 0 | (25,868) | 0 | (25,868) | 0 | 5,600,000 | 0 | 0 | 0 | 158,200 | 06/15/2018 |
| 343412-AB-8 | FLUOR CORP, MW SR UNSECURED | | 09/24/2018 | CALLED BY ISSUER at 100.657 | | 13,618,892 | 13,530,000 | 14,131,799 | 13,842,639 | 0 | (59,185) | 0 | (59,185) | 0 | 13,783,454 | 0 | (253,454) | (253,454) | 556,946 | 09/15/2021 |
| 34354P-AC-9 | FLOWSERVE CORP, SR UNSECURED | | 02/21/2018 | US BANK | | 11,463,483 | 11,535,000 | 11,627,529 | 11,581,777 | 0 | (1,377) | 0 | (1,377) | 0 | 11,580,400 | 0 | (116,917) | (116,917) | 174,948 | 09/15/2022 |
| 344868-AA-2 | FOOTBALL TRUST V,144A M/W PASS THRU CTFS | | 08/17/2018 | SINKING FUND REDEMPTION | | 1,023,952 | 1,023,952 | 1,023,952 | 1,023,952 | 0 | 0 | 0 | 0 | 0 | 1,023,952 | 0 | 0 | 0 | 49,704 | 10/05/2020 |
| 34532E-AD-7 | FORDO 2016-B A3 | | 12/15/2018 | MBS PAYDOWN | | 325,866 | 325,866 | 325,835 | 325,730 | 0 | 137 | 0 | 137 | 0 | 325,866 | 0 | 0 | 0 | 2,531 | 10/15/2020 |
| 345838-AE-6 | FOREST LABORATORIES INC, MW@50 | | 02/21/2018 | US BANK | | 3,129,240 | 3,000,000 | 3,273,840 | 3,144,973 | 0 | (6,686) | 0 | (6,686) | 0 | 3,138,287 | 0 | (9,047) | (9,047) | 75,563 | 02/15/2021 |
| 34706Q-AA-6 | FCRE 2016-1A A1 | | 05/21/2018 | MBS PAYDOWN | | 166,023 | 166,023 | 166,023 | 166,023 | 0 | 0 | 0 | 0 | 0 | 166,023 | 0 | 0 | 0 | 1,879 | 09/21/2032 |
| 354613-AK-7 | FRANKLIN RESOURCES INC, MW@15 | | 02/21/2018 | US BANK | | 7,732,000 | 8,000,000 | 7,721,350 | 7,776,723 | 0 | 3,793 | 0 | 3,793 | 0 | 7,780,516 | 0 | (48,516) | (48,516) | 89,300 | 03/30/2025 |
| 35671D-BD-6 | FREEPORT-MCMORAN C & G,MW | | 03/15/2018 | MATURITY | | 1,000,000 | 1,000,000 | 999,900 | 999,996 | 0 | 4 | 0 | 4 | 0 | 1,000,000 | 0 | 0 | 0 | 11,875 | 03/15/2018 |
| 361448-AP-8 | GATX CORP,MW@25 BULLET | | 06/11/2018 | CALLED BY ISSUER at 100.030 | | 7,402,255 | 7,400,000 | 7,377,684 | 7,397,188 | 0 | 2,151 | 0 | 2,151 | 0 | 7,399,340 | 0 | 660 | 660 | 154,083 | 07/30/2018 |
| 36159X-AF-7 | GECMC 2007-C1 A1A | | 04/01/2018 | MBS PAYDOWN | | 93,073 | 93,073 | 95,091 | 93,577 | 0 | (504) | 0 | (504) | 0 | 93,073 | 0 | 0 | 0 | 1,675 | 12/10/2049 |
| 36162J-AB-2 | GEO GROUP INC/THE | | 01/04/2018 | WELLS FARGO BANKS | | 575,071 | 559,000 | 584,155 | 574,373 | 0 | 0 | 0 | 0 | 0 | 574,373 | 0 | 699 | 699 | 7,733 | 04/15/2026 |
| 3622MH-AB-2 | GSAMP 2007-FM2 A2A | | 12/25/2018 | MBS PAYDOWN | | 101,047 | 101,047 | 60,376 | 99,561 | 0 | 1,486 | 0 | 1,486 | 0 | 101,047 | 0 | 0 | 0 | 988 | 01/25/2037 |
| 362338-AQ-8 | GTE SOUTHWEST INC., 1ST MTGE | | 06/18/2018 | BAIRD, RW | | 1,985,000 | 2,000,000 | 2,307,700 | 2,218,266 | 0 | (4,403) | 0 | (4,403) | 0 | 2,213,862 | 0 | (228,862) | (228,862) | 101,528 | 11/15/2031 |
| 362341-XG-9 | GSR 2005-AR7 6A1 | | 12/01/2018 | MBS PAYDOWN | | 248,351 | 248,351 | 244,625 | 248,351 | 0 | 0 | 0 | 0 | 0 | 248,351 | 0 | 0 | 0 | 5,992 | 11/25/2035 |
| 362437-AD-7 | GSAMP 2006-HE5 A2C | | 12/25/2018 | MBS PAYDOWN | | 343,731 | 343,731 | 317,736 | 339,146 | 0 | 4,585 | 0 | 4,585 | 0 | 343,731 | 0 | 0 | 0 | 3,454 | 08/25/2036 |
| 36245D-AD-2 | GSAMP 2006-FM2 A2C | | 12/25/2018 | MBS PAYDOWN | | 269,984 | 269,984 | 133,635 | 266,539 | 0 | 3,445 | 0 | 3,445 | 0 | 269,984 | 0 | 0 | 0 | 2,613 | 09/25/2036 |
| 36248P-AL-4 | GS MORTGAGE SECURITIES TRUST | | 06/01/2018 | MBS PAYDOWN | | 1,225,000 | 1,225,000 | 1,174,852 | 1,194,405 | 0 | 30,595 | 0 | 30,595 | 0 | 1,225,000 | 0 | 0 | 0 | 71,676 | 01/10/2031 |
| 36298X-AA-0 | GSMPS 2006-RP2 1AF1 | | 12/25/2018 | MBS PAYDOWN | | 298,714 | 336,385 | 284,666 | 0 | 0 | 568 | 0 | 568 | 0 | 298,714 | 0 | 0 | 0 | 2,175 | 04/25/2036 |
| 36804P-AF-3 | GATX CORPORATION, PASS THRU CERTS | | 07/02/2018 | SINKING FUND REDEMPTION | | 60,225 | 60,225 | 60,225 | 60,225 | 0 | 0 | 0 | 0 | 0 | 60,225 | 0 | 0 | 0 | 2,556 | 01/02/2025 |
| 369550-AZ-1 | GENERAL DYNAMICS CORP | | 02/21/2018 | US BANK | | 1,855,960 | 2,000,000 | 1,956,620 | 1,957,758 | 0 | 532 | 0 | 532 | 0 | 1,958,290 | 0 | (102,330) | (102,330) | 22,896 | 11/15/2027 |
| 369604-BH-5 | GENERAL ELECTRIC CO, MW@15 | | 11/27/2018 | VARIOUS | | 7,637,395 | 9,500,000 | 9,659,790 | 9,652,777 | 0 | (2,846) | 0 | (2,846) | 0 | 9,649,931 | 0 | (2,012,536) | (2,012,536) | 512,000 | 03/11/2044 |
| 37045X-AB-2 | GENERAL MOTORS FINL CO,MW | | 06/01/2018 | MATURITY | | 1,700,000 | 1,700,000 | 1,752,625 | 1,704,114 | 0 | (4,114) | 0 | (4,114) | 0 | 1,700,000 | 0 | 0 | 0 | 57,375 | 06/01/2018 |
| 373334-JK-8 | GEORGIA POWER CO CALL @MW +25BP | | 04/27/2018 | CALLED BY ISSUER at 100.321 | | 2,106,741 | 2,100,000 | 2,257,206 | 2,109,009 | 0 | (6,967) | 0 | (6,967) | 0 | 2,102,042 | 0 | (2,042) | (2,042) | 52,731 | 06/01/2018 |
| 375558-AZ-6 | GILEAD SCIENCES INC, MW@20 | | 02/21/2018 | US BANK | | 2,001,820 | 2,000,000 | 1,998,120 | 1,998,753 | 0 | 22 | 0 | 22 | 0 | 1,998,774 | 0 | 3,046 | 3,046 | 38,889 | 02/01/2025 |
| 377372-AD-9 | GLAXOSMITHKLINE CAP INC., M/W CO GUARNT | | 05/15/2018 | MATURITY | | 9,400,000 | 9,400,000 | 10,005,192 | 9,452,264 | 0 | (52,264) | 0 | (52,264) | 0 | 9,400,000 | 0 | 0 | 0 | 265,550 | 05/15/2018 |
| 38021F-AA-9 | GOAL 2015-1 A | | 12/25/2018 | MBS PAYDOWN | | 137,403 | 137,403 | 129,502 | 136,354 | 0 | 1,049 | 0 | 1,049 | 0 | 137,403 | 0 | 0 | 0 | 1,698 | 09/25/2041 |
| 38141G-FM-1 | GOLDMAN SACHS GROUP INC,SR UNSECURED | | 04/01/2018 | MATURITY | | 2,700,000 | 2,700,000 | 2,916,702 | 2,707,919 | 0 | (7,919) | 0 | (7,919) | 0 | 2,700,000 | 0 | 0 | 0 | 83,025 | 04/01/2018 |
| 38147M-AA-3 | GOLDMAN SACHS GROUP INC,SR UNSECURED | | 07/19/2018 | MATURITY | | 7,750,000 | 7,750,000 | 7,843,683 | 7,761,417 | 0 | (11,417) | 0 | (11,417) | 0 | 7,750,000 | 0 | 0 | 0 | 224,750 | 07/19/2018 |
| 38238Q-AM-8 | B.F. GOODRICH CO. (THE), MTN, SRS. A | | 02/01/2018 | MATURITY | | 1,000,000 | 1,000,000 | 1,002,200 | 1,000,018 | 0 | (18) | 0 | (18) | 0 | 1,000,000 | 0 | 0 | 0 | 34,000 | 02/01/2018 |
| 39121J-A*-1 | GREAT RIVER ENERGY, 1ST MORT,SERIES 2009 | | 07/03/2018 | SINKING FUND REDEMPTION | | 279,070 | 279,070 | 279,070 | 279,070 | 0 | 0 | 0 | 0 | 0 | 279,070 | 0 | 0 | 0 | 16,214 | 07/01/2021 |
| 39121J-AH-3 | GREAT RIVER ENERGY, 144A 1ST MTGE | | 07/01/2018 | SINKING FUND REDEMPTION | | 70,000 | 70,000 | 70,000 | 70,000 | 0 | 0 | 0 | 0 | 0 | 70,000 | 0 | 0 | 0 | 3,135 | 07/01/2030 |
| 398545-AA-1 | GRINDING MED/MC GRINDING, MW@50 | | 10/12/2018 | VARIOUS | | 1,718,509 | 1,649,000 | 1,741,563 | 1,726,438 | 0 | (12,641) | 0 | (12,641) | 0 | 1,713,797 | 0 | 4,712 | 4,712 | 91,675 | 12/15/2023 |
| 40414L-AF-6 | HCP INC, SR UNSECURE | | 11/08/2018 | CALLED BY ISSUER at 100.000 | | 2,250,000 | 2,250,000 | 2,246,143 | 2,249,339 | 0 | 519 | 0 | 519 | 0 | 2,249,858 | 0 | 142 | 142 | 107,109 | 02/01/2019 |
| 40428H-PH-9 | HSBC BANK PLC, SR UNSECURED | | 01/16/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,994,280 | 1,999,951 | 0 | 49 | 0 | 49 | 0 | 2,000,000 | 0 | 0 | 0 | 16,250 | 01/16/2018 |
| 41162D-AF-6 | HVMLT 2006-12 2A2A | | 12/19/2018 | MBS PAYDOWN | | 143,037 | 143,037 | 134,902 | 142,206 | 0 | 832 | 0 | 832 | 0 | 143,037 | 0 | 0 | 0 | 1,367 | 01/19/2038 |
| 412690-AF-6 | HARLAND CLARKE HOLDINGS | | 06/14/2018 | VARIOUS | | 1,429,614 | 1,430,000 | 1,480,000 | 1,474,773 | 0 | (5,583) | 0 | (5,583) | 0 | 1,469,191 | 0 | (39,576) | (39,576) | 97,553 | 08/15/2022 |
| 412822-AD-0 | HARLEY-DAVIDSON INC, MW@20 | | 11/28/2018 | BANK OF NEW YORK (CUSTODIAN) | | 1,770,018 | 1,863,000 | 1,963,546 | 1,946,593 | 0 | (9,516) | 0 | (9,516) | 0 | 1,937,077 | 0 | (167,060) | (167,060) | 87,302 | 07/28/2025 |
| 413875-AM-7 | HARRIS CORP., M/W SR UNSECURED | | 06/22/2018 | CALLED BY ISSUER at 103.785 | | 2,698,403 | 2,600,000 | 2,636,868 | 2,612,661 | 0 | (1,930) | 0 | (1,930) | 0 | 2,610,731 | 0 | (10,731) | (10,731) | 157,827 | 12/15/2020 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 419838-AA-5 | HAWAIIAN AIRLINES 13-1A, MW@35 | | 07/15/2018 | SINKING FUND REDEMPTION | | 253,819 | 253,819 | 257,496 | 165,912 | 0 | (40) | 0 | (40) | 0 | 253,819 | 0 | 0 | 0 | 6,537 | 01/15/2026 |
| 42806L-AB-7 | HERC RENTALS INC | | 01/08/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,455,285 | 1,317,000 | 1,430,985 | 1,422,640 | 0 | (538) | 0 | (538) | 0 | 1,422,102 | 0 | 33,184 | 33,184 | 11,057 | 06/01/2024 |
| 43283Q-AB-6 | HILTON GRAND VACA LLC/IN | | 02/08/2018 | WELLS FARGO BANKS | | 3,554,625 | 3,278,000 | 3,318,393 | 3,313,159 | 0 | (554) | 0 | (554) | 0 | 3,312,604 | 0 | 242,021 | 242,021 | 38,861 | 12/01/2024 |
| 435765-AG-7 | HOLLY ENERGY PARTNERS LP, MW@50 | | 08/20/2018 | VARIOUS | | 421,345 | 412,000 | 417,832 | 416,625 | 0 | (576) | 0 | (576) | 0 | 416,049 | 0 | 5,296 | 5,296 | 26,140 | 08/01/2024 |
| 437076-BM-3 | HOME DEPOT INC, MW@20 | | 02/21/2018 | US BANK | | 2,907,120 | 3,000,000 | 2,980,680 | 2,983,937 | 0 | 238 | 0 | 238 | 0 | 2,984,175 | 0 | (77,055) | (77,055) | 35,000 | 04/01/2026 |
| 438516-BL-9 | HONEYWELL INTERNATIONAL, MW@15 | | 02/21/2018 | US BANK | | 4,615,250 | 5,000,000 | 4,808,750 | 4,813,330 | 0 | 2,574 | 0 | 2,574 | 0 | 4,815,904 | 0 | (200,654) | (200,654) | 38,194 | 11/01/2026 |
| 444454-AD-4 | HUGHES SATELLITE SYSTEMS | | 04/11/2018 | VARIOUS | | 4,480,063 | 4,500,000 | 4,555,000 | 4,552,255 | 0 | (1,380) | 0 | (1,380) | 0 | 4,550,875 | 0 | (70,813) | (70,813) | 164,673 | 08/01/2026 |
| 448579-AF-9 | HYATT HOTELS CORP, MW@50 | | 02/21/2018 | US BANK | | 3,183,330 | 3,000,000 | 2,997,600 | 2,997,923 | 0 | 29 | 0 | 29 | 0 | 2,997,951 | 0 | 185,379 | 185,379 | 63,050 | 03/15/2026 |
| 44857T-AL-2 | HYATT 2017-HYT2 D | | 12/15/2018 | MBS PAYDOWN | | 4,000,000 | 4,000,000 | 3,978,616 | 3,981,227 | 0 | 18,773 | 0 | 18,773 | 0 | 4,000,000 | 0 | 0 | 0 | 153,551 | 08/15/2020 |
| 44891A-AD-9 | HYUNDAI CAPITAL AMERICA, MW@25 | | 02/21/2018 | US BANK | | 4,963,000 | 5,000,000 | 4,997,000 | 4,998,247 | 0 | 83 | 0 | 83 | 0 | 4,998,330 | 0 | (35,330) | (35,330) | 46,250 | 10/30/2020 |
| 44891A-AH-0 | HYUNDAI CAPITAL AMERICA, MW@20 | | 02/21/2018 | US BANK | | 2,917,380 | 3,000,000 | 2,936,490 | 2,950,386 | 0 | 1,906 | 0 | 1,906 | 0 | 2,952,292 | 0 | (34,912) | (34,912) | 13,475 | 06/15/2021 |
| 449230-AG-9 | HYUNDAI CAPITAL AMERICA,144A UNSEC | | 08/09/2018 | MATURITY | | 4,900,000 | 4,900,000 | 4,969,228 | 4,909,250 | 0 | (9,250) | 0 | (9,250) | 0 | 4,900,000 | 0 | 0 | 0 | 140,875 | 08/09/2018 |
| 452308-AT-6 | ILLINOIS TOOL WORKS INC, MW@15 | | 02/21/2018 | US BANK | | 3,608,931 | 3,530,000 | 3,657,080 | 3,616,819 | 0 | (1,854) | 0 | (1,854) | 0 | 3,614,964 | 0 | (6,033) | (6,033) | 58,343 | 03/01/2024 |
| 45257B-AD-2 | IMSA 2006-4 A2C | | 12/25/2018 | MBS PAYDOWN | | 0 | 29,939 | 22,586 | (68) | 0 | 68 | 0 | 68 | 0 | 0 | 0 | 0 | 0 | 272 | 01/25/2037 |
| 456610-AA-2 | INDYMAC INDX MORTGAGE LOAN TRUST | | 12/25/2018 | MBS PAYDOWN | | 157,669 | 165,772 | 130,753 | 154,469 | 0 | 3,200 | 0 | 3,200 | 0 | 157,669 | 0 | 0 | 0 | 1,780 | 07/25/2036 |
| 45670L-AA-5 | IMSC 2007-HOA1 A11 | | 12/25/2018 | MBS PAYDOWN | | 149,979 | 161,500 | 105,631 | 145,275 | 0 | 4,704 | 0 | 4,704 | 0 | 149,979 | 0 | 0 | 0 | 1,658 | 07/25/2047 |
| 45687A-AA-0 | INGERSOLL-RAND GL HLD CO,M/W CO GUARNT | | 03/15/2018 | CALLED BY ISSUER at 101.862 | | 5,093,089 | 5,000,000 | 4,657,810 | 4,968,907 | 0 | 10,102 | 0 | 10,102 | 0 | 4,979,009 | 0 | 20,991 | 20,991 | 293,610 | 08/15/2018 |
| 458140-AS-9 | INTEL CORP, MW@25 | | 02/21/2018 | US BANK | | 2,045,560 | 2,000,000 | 1,997,020 | 1,997,645 | 0 | 38 | 0 | 38 | 0 | 1,997,682 | 0 | 47,878 | 47,878 | 41,522 | 07/29/2025 |
| 459200-GM-7 | IBM CORP MAKE WHOLE NOTE | | 10/15/2018 | MATURITY | | 1,895,000 | 1,895,000 | 2,248,019 | 1,930,588 | 0 | (35,588) | 0 | (35,588) | 0 | 1,895,000 | 0 | 0 | 0 | 144,494 | 10/15/2018 |
| 460146-CG-6 | INTL PAPER CO., CALLABLE SR UNSECURED | | 12/21/2018 | CALLED BY ISSUER at 104.766 | | 5,129,359 | 4,896,000 | 5,269,914 | 5,100,014 | 0 | (48,800) | 0 | (48,800) | 0 | 5,051,214 | 0 | (155,214) | (155,214) | 547,315 | 02/15/2022 |
| 460599-AC-7 | INTERNATIONAL GAME TECH, MW@50 | | 12/13/2018 | VARIOUS | | 3,655,193 | 3,425,000 | 3,779,525 | 3,754,824 | 0 | (23,764) | 0 | (23,764) | 0 | 3,731,061 | 0 | (75,868) | (75,868) | 208,606 | 02/15/2025 |
| 46187X-AA-3 | IHSFR 2018-SFR4 A | | 12/17/2018 | MBS PAYDOWN | | 14,892 | 14,892 | 14,892 | 0 | 0 | 0 | 0 | 0 | 0 | 14,892 | 0 | 0 | 0 | 57 | 01/17/2038 |
| 465685-AL-9 | ITC HOLDINGS CORP | | 02/21/2018 | US BANK | | 2,919,450 | 3,000,000 | 2,997,480 | 2,997,542 | 0 | 66 | 0 | 66 | 0 | 2,997,608 | 0 | (78,158) | (78,158) | 21,825 | 11/15/2022 |
| 465962-AB-4 | JPMCC 2016-FLRR BFL | | 10/15/2018 | MBS PAYDOWN | | 3,200,000 | 3,200,000 | 3,188,750 | 3,203,746 | 0 | (3,746) | 0 | (3,746) | 0 | 3,200,000 | 0 | 0 | 0 | 86,835 | 01/15/2033 |
| 46625H-GY-0 | JP MORGAN CHASE & CO. SR NOTE | | 01/15/2018 | MATURITY | | 1,000,000 | 1,000,000 | 1,042,450 | 1,000,212 | 0 | (212) | 0 | (212) | 0 | 1,000,000 | 0 | 0 | 0 | 30,000 | 01/15/2018 |
| 46625H-JZ-4 | JPMORGAN CHASE & CO | | 02/21/2018 | US BANK | | 4,048,560 | 4,000,000 | 3,997,920 | 3,998,378 | 0 | 21 | 0 | 21 | 0 | 3,998,399 | 0 | 50,161 | 50,161 | 30,250 | 12/15/2026 |
| 46625H-NJ-5 | JPMORGAN CHASE & CO | | 02/21/2018 | US BANK | | 2,035,580 | 2,000,000 | 1,993,100 | 1,994,161 | 0 | 67 | 0 | 67 | 0 | 1,994,228 | 0 | 41,352 | 41,352 | 33,056 | 10/01/2027 |
| 46625H-RY-8 | JPMORGAN CHASE & CO, MW@20 | | 02/21/2018 | US BANK | | 3,987,120 | 4,000,000 | 4,007,460 | 4,006,885 | 0 | (89) | 0 | (89) | 0 | 4,006,796 | 0 | (19,676) | (19,676) | 84,044 | 02/01/2028 |
| 466275-AA-2 | JPALT 2007-S1 A1 | | 12/25/2018 | MBS PAYDOWN | | 1,125,649 | 1,125,649 | 1,102,081 | 1,118,199 | 0 | 7,450 | 0 | 7,450 | 0 | 1,125,649 | 0 | 0 | 0 | 11,172 | 04/25/2047 |
| 466313-AD-5 | JABIL CIRCUIT INC. M/W SR UNSECURED | | 02/08/2018 | CALLED BY ISSUER at 100.649 | | 1,006,485 | 1,000,000 | 1,140,125 | 1,004,814 | 0 | (2,407) | 0 | (2,407) | 0 | 1,002,407 | 0 | (2,407) | (2,407) | 39,256 | 03/15/2018 |
| 46634S-AE-5 | JPMCC 2012-C6 XA | | 12/17/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 10,739 | 7,318 | 0 | (7,318) | 0 | (7,318) | 0 | 0 | 0 | 0 | 0 | 1,207 | 05/15/2045 |
| 46638U-AE-6 | JPMCC 2012-C8 XA | | 12/17/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 30,225 | 20,171 | 0 | (20,171) | 0 | (20,171) | 0 | 0 | 0 | 0 | 0 | 6,124 | 10/15/2045 |
| 46641P-AG-7 | JPMCC 2014-FL4 B | | 05/15/2018 | MBS PAYDOWN | | 2,598,345 | 2,598,345 | 2,598,345 | 2,598,345 | 0 | 0 | 0 | 0 | 0 | 2,598,345 | 0 | 0 | 0 | 37,163 | 12/15/2030 |
| 46642N-BF-2 | JPMBB 2014-C22 XA | | 12/17/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 3,689 | 2,984 | 0 | (2,984) | 0 | (2,984) | 0 | 0 | 0 | 0 | 0 | 331 | 09/15/2047 |
| 46646R-AL-7 | JPMDB 2016-C4 XA | | 12/17/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 3,012 | 2,686 | 0 | (2,686) | 0 | (2,686) | 0 | 0 | 0 | 0 | 0 | 239 | 12/15/2049 |
| 46648K-AW-6 | JPMDB 2017-C7 XA | | 12/17/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 1,278 | 0 | 0 | (1,278) | 0 | (1,278) | 0 | 0 | 0 | 0 | 0 | 60 | 10/15/2050 |
| 47215B-AD-9 | JERSEY CENTRAL POWER & LIGHT | | 12/05/2018 | MBS PAYDOWN | | 303,205 | 303,205 | 302,934 | 303,022 | 0 | 183 | 0 | 183 | 0 | 303,205 | 0 | 0 | 0 | 13,514 | 06/05/2023 |
| 472319-AK-8 | JEFFERIES GROUP INC,M/W SR UNSECURED | | 04/13/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,990,900 | 3,999,567 | 0 | 433 | 0 | 433 | 0 | 4,000,000 | 0 | 0 | 0 | 102,500 | 04/13/2018 |
| 478160-AU-8 | JOHNSON & JOHNSON, M/W SR NOTE | | 07/15/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,995,880 | 1,999,728 | 0 | 272 | 0 | 272 | 0 | 2,000,000 | 0 | 0 | 0 | 103,000 | 07/15/2018 |
| 478375-AP-3 | JOHNSON CONTROLS INTL PL | | 01/15/2018 | MATURITY | | 5,455,000 | 5,455,000 | 5,568,668 | 5,455,750 | 0 | (750) | 0 | (750) | 0 | 5,455,000 | 0 | 0 | 0 | 102,281 | 01/15/2018 |
| 478375-AR-9 | JOHNSON CONTROLS INTL PL | | 02/21/2018 | US BANK | | 6,066,420 | 6,000,000 | 5,972,880 | 5,977,821 | 0 | 321 | 0 | 321 | 0 | 5,978,142 | 0 | 88,278 | 88,278 | 121,550 | 02/14/2026 |
| 487836-BE-7 | KELLOG CO., M/W SR UNSECURED | | 05/21/2018 | MATURITY | | 1,000,000 | 1,000,000 | 997,510 | 999,847 | 0 | 153 | 0 | 153 | 0 | 1,000,000 | 0 | 0 | 0 | 16,250 | 05/21/2018 |
| 487836-BS-6 | KELLOGG CO, MW@20 | | 02/21/2018 | US BANK | | 4,865,900 | 5,000,000 | 4,995,500 | 4,996,201 | 0 | 83 | 0 | 83 | 0 | 4,996,284 | 0 | (130,384) | (130,384) | 29,444 | 12/01/2023 |
| 489170-AD-2 | KENNAMETAL INC, M/W SR UNSECURED, CALLAB | | 07/09/2018 | CALLED BY ISSUER at 100.000 | | 17,852,000 | 17,852,000 | 17,632,248 | 17,782,566 | 0 | 19,340 | 0 | 19,340 | 0 | 17,801,906 | 0 | 50,094 | 50,094 | 325,898 | 11/01/2019 |
| 491674-BK-2 | KENTUCKY UTILITIES CO, MW@20 | | 02/21/2018 | US BANK | | 2,945,580 | 3,000,000 | 3,086,160 | 3,084,689 | 0 | (1,387) | 0 | (1,387) | 0 | 3,083,302 | 0 | (137,722) | (137,722) | 38,500 | 10/01/2025 |
| 49326E-EE-9 | KEYCORP, CALLABLE | | 12/13/2018 | MATURITY | | 3,900,000 | 3,900,000 | 3,903,205 | 3,900,585 | 0 | (585) | 0 | (585) | 0 | 3,900,000 | 0 | 0 | 0 | 89,700 | 12/13/2018 |
| 49327M-2A-1 | KEY BANK NA, SR UNSECURED | | 02/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,998,080 | 1,999,967 | 0 | 33 | 0 | 33 | 0 | 2,000,000 | 0 | 0 | 0 | 16,500 | 02/01/2018 |
| 494368-AT-0 | KIMBERLY-CLARK CORP., M/W DEB | | 07/15/2018 | MATURITY | | 13,275,000 | 13,275,000 | 14,520,925 | 13,342,509 | 0 | (67,509) | 0 | (67,509) | 0 | 13,275,000 | 0 | 0 | 0 | 829,688 | 07/15/2018 |
| 514665-AA-6 | LAND OLAKES CAP TRST 1,M/W 144A | | 07/31/2018 | VARIOUS | | 900,760 | 807,000 | 849,025 | 844,907 | 0 | (1,215) | 0 | (1,215) | 0 | 843,692 | 0 | 57,068 | 57,068 | 48,378 | 03/15/2028 |
| 52109P-AG-0 | LBUBS 2007-C6 AM | | 12/11/2018 | MBS PAYDOWN | | 240,108 | 240,108 | 246,711 | 240,107 | 0 | 1 | 0 | 1 | 0 | 240,108 | 0 | 0 | 0 | 6,337 | 07/15/2040 |
| 525245-AU-0 | LXS 2007-3 4BA1 | | 12/25/2018 | MBS PAYDOWN | | 132,033 | 260,505 | 208,526 | 0 | 0 | 1,563 | 0 | 1,563 | 0 | 132,033 | 0 | 0 | 0 | 382 | 03/25/2037 |
| 53079E-AV-6 | LIBERTY MUTUAL GROUP,144A M/W CO GUARNT | | 02/21/2018 | US BANK | | 1,053,850 | 1,000,000 | 978,790 | 991,506 | 0 | 318 | 0 | 318 | 0 | 991,824 | 0 | 62,026 | 62,026 | 11,111 | 06/01/2021 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 53079E-AW-4 | LIBERTY MUTUAL GROUP INC, M/W 144A SR UN | | 02/21/2018 | US BANK | | 1,057,690 | 1,000,000 | 996,890 | 998,460 | 0 | 44 | 0 | 44 | 0 | 998,505 | 0 | 59,185 | 59,185 | 15,125 | 05/01/2022 |
| 532457-BH-0 | ELI LILLY & CO, MW@15 | | 02/21/2018 | US BANK | | 964,020 | 1,000,000 | 998,070 | 998,531 | 0 | 25 | 0 | 25 | 0 | 998,556 | 0 | (34,536) | (34,536) | 6,111 | 06/01/2025 |
| 539830-BH-1 | LOCKHEED MARTIN CORP, MW@20 | | 02/21/2018 | US BANK | | 4,004,240 | 4,000,000 | 3,977,520 | 3,981,729 | 0 | 274 | 0 | 274 | 0 | 3,982,003 | 0 | 22,238 | 22,238 | 85,200 | 01/15/2026 |
| 548661-DH-7 | LOWES COS INC, MW@20 | | 02/21/2018 | US BANK | | 494,255 | 500,000 | 497,105 | 497,684 | 0 | 36 | 0 | 36 | 0 | 497,721 | 0 | (3,466) | (3,466) | 7,313 | 09/15/2025 |
| 55314Q-AE-7 | MMAF EQUIPMENT FIN LLC 2012-AA A5, | | 12/10/2018 | MBS PAYDOWN | | 815,886 | 815,886 | 815,697 | 815,870 | 0 | 16 | 0 | 16 | 0 | 815,886 | 0 | 0 | 0 | 6,541 | 06/10/2032 |
| 55342U-AH-7 | MPT OPER PARTNERSP/FINL | | 04/16/2018 | GOLDMAN SACHS & COMPANY | | 967,260 | 987,000 | 991,935 | 991,815 | 0 | (127) | 0 | (127) | 0 | 991,687 | 0 | (24,427) | (24,427) | 28,180 | 10/15/2027 |
| 553794-AB-4 | MUFG AMERICAS HLDGS CORP, MW@15 | | 11/08/2018 | CALLED BY ISSUER at 100.000 | | 1,000,000 | 1,000,000 | 999,810 | 999,917 | 0 | 33 | 0 | 33 | 0 | 999,950 | 0 | 50 | 50 | 28,000 | 02/10/2020 |
| 55448Q-AS-5 | MACK-CALI REALTY CORP,M/W SR UNSECURED | | 12/12/2018 | BANK OF AMERICA N.A. IV | | 4,400,000 | 5,000,000 | 4,892,350 | 4,937,802 | 0 | 10,223 | 0 | 10,223 | 0 | 4,948,025 | 0 | (548,025) | (548,025) | 170,188 | 05/15/2023 |
| 57563N-AA-6 | MEFA 2008-1 A1 | | 10/25/2018 | MBS PAYDOWN | | 31,752 | 31,752 | 31,434 | 0 | 0 | 225 | 0 | 225 | 0 | 31,752 | 0 | 0 | 0 | 458 | 04/27/2038 |
| 57629W-AK-6 | MASSACHUSETTS MUTUAL GLOB FNDG II, NOTE | | 07/31/2018 | MATURITY | | 2,500,000 | 2,500,000 | 2,490,485 | 2,499,476 | 0 | 524 | 0 | 524 | 0 | 2,500,000 | 0 | 0 | 0 | 131,250 | 07/31/2018 |
| 577081-AY-8 | MATTEL, INC. M/W SR UNSECURED, CALLABLE | | 02/07/2018 | STIFEL NICOLAUS | | 1,740,375 | 1,950,000 | 1,949,726 | 1,678,970 | 0 | 0 | 0 | 0 | 0 | 1,678,970 | 0 | 61,406 | 61,406 | 24,570 | 03/15/2023 |
| 577081-AZ-5 | MATTEL INC,MW@12.5 | | 01/12/2018 | SEAPORT GROUP SECURITIES | | 1,972,500 | 2,000,000 | 1,998,500 | 1,974,760 | 0 | 0 | 0 | 0 | 0 | 1,974,760 | 0 | (2,260) | (2,260) | 9,269 | 05/06/2019 |
| 57772K-AC-5 | MAXIM INTEGRATED PRODUCT,MW@20 BULLET | | 11/15/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,987,460 | 3,997,688 | 0 | 2,312 | 0 | 2,312 | 0 | 4,000,000 | 0 | 0 | 0 | 100,000 | 11/15/2018 |
| 582839-AH-9 | MJN 4.125 11/15/25 | | 02/21/2018 | US BANK | | 2,545,425 | 2,500,000 | 2,596,800 | 2,589,091 | 0 | (1,418) | 0 | (1,418) | 0 | 2,587,673 | 0 | (42,248) | (42,248) | 27,500 | 11/15/2025 |
| 58502B-AA-4 | MEDNAX INC | | 04/11/2018 | JP MORGAN CHASE | | 239,074 | 237,000 | 242,925 | 0 | 0 | (349) | 0 | (349) | 0 | 242,576 | 0 | (3,503) | (3,503) | 4,562 | 12/01/2023 |
| 585055-AN-6 | MEDTRONIC PLC., M/W SR UNSECURED | | 04/27/2018 | CALLED BY ISSUER at 102.572 | | 1,282,150 | 1,250,000 | 1,300,825 | 1,257,686 | 0 | (2,009) | 0 | (2,009) | 0 | 1,255,677 | 0 | (5,677) | (5,677) | 75,317 | 03/15/2019 |
| 585055-BS-4 | MEDTRONIC PLC, MW@25 | | 02/21/2018 | US BANK | | 2,001,220 | 2,000,000 | 1,980,840 | 1,985,777 | 0 | 240 | 0 | 240 | 0 | 1,986,017 | 0 | 15,203 | 15,203 | 30,333 | 03/15/2025 |
| 585515-AE-9 | MELLON FUNDING CORP, M/W, SUB NOTE | | 11/15/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,979,020 | 3,998,251 | 0 | 1,749 | 0 | 1,749 | 0 | 4,000,000 | 0 | 0 | 0 | 220,000 | 11/15/2018 |
| 589331-AN-7 | MERCK SHARP & DOHME CORP, SR UNSECURED | | 12/13/2018 | CALLED BY ISSUER at 101.191 | | 3,440,489 | 3,400,000 | 3,912,788 | 3,542,937 | 0 | (90,189) | 0 | (90,189) | 0 | 3,452,748 | 0 | (52,748) | (52,748) | 287,462 | 06/30/2019 |
| 589929-PX-0 | MERRILL LYNCH MORTGAGE INVESTORS TRUST | | 12/01/2018 | MBS PAYDOWN | | 462,971 | 462,971 | 486,120 | 468,334 | 0 | (5,363) | 0 | (5,363) | 0 | 462,971 | 0 | 0 | 0 | 23,493 | 11/15/2026 |
| 59001A-AQ-5 | MERITAGE HOMES CORP, MW@50 | | 01/22/2018 | WELLS FARGO BANKS | | 2,370,375 | 2,100,000 | 2,220,750 | 2,168,579 | 0 | (905) | 0 | (905) | 0 | 2,167,674 | 0 | 202,701 | 202,701 | 46,142 | 04/01/2022 |
| 590188-JF-6 | MERRILL LYNCH, SR UNSECURED | | 07/15/2018 | MATURITY | | 3,285,000 | 3,285,000 | 3,406,099 | 3,291,257 | 0 | (6,257) | 0 | (6,257) | 0 | 3,285,000 | 0 | 0 | 0 | 213,525 | 07/15/2018 |
| 590188-JN-9 | MERRILL LYNCH & CO., SR UNSECURED NOTE | | 11/15/2018 | MATURITY | | 9,764,000 | 9,764,000 | 9,580,456 | 9,747,890 | 0 | 16,110 | 0 | 16,110 | 0 | 9,764,000 | 0 | 0 | 0 | 671,275 | 11/15/2018 |
| 59156R-AX-6 | METLIFE INC., M/W SR UNSECURED | | 12/17/2018 | VARIOUS | | 2,048,186 | 2,000,000 | 2,062,060 | 2,022,110 | 0 | (5,255) | 0 | (5,255) | 0 | 2,016,855 | 0 | (16,855) | (16,855) | 159,371 | 02/08/2021 |
| 59560W-AE-7 | MDST 2010-1 B | | 12/01/2018 | MBS PAYDOWN | | 326,776 | 326,776 | 365,173 | 330,495 | 0 | (3,719) | 0 | (3,719) | 0 | 326,776 | 0 | 0 | 0 | 12,168 | 12/15/2045 |
| 617446-8B-8 | MORGAN STANLEY | | 12/07/2018 | MATURITY | | 1,000,000 | 1,000,000 | 999,230 | 999,789 | 0 | 211 | 0 | 211 | 0 | 1,000,000 | 0 | 0 | 0 | 22,000 | 12/07/2018 |
| 61744C-XM-3 | MSAC 2006-WMC1 A2C | | 12/25/2018 | MBS PAYDOWN | | 288,572 | 288,572 | 263,954 | 284,616 | 0 | 3,957 | 0 | 3,957 | 0 | 288,572 | 0 | 0 | 0 | 3,252 | 12/25/2035 |
| 617451-CW-7 | MSC 2006-T21 C | | 04/18/2018 | VARIOUS | | 1,042,500 | 1,390,000 | 1,350,038 | 1,364,018 | 0 | 2,471 | 108,539 | (106,068) | 0 | 1,257,950 | 0 | (215,450) | (215,450) | 23,865 | 10/12/2052 |
| 61746B-DZ-6 | MORGAN STANLEY, MW@30 | | 02/21/2018 | US BANK | | 2,508,625 | 2,500,000 | 2,494,875 | 2,495,716 | 0 | 63 | 0 | 63 | 0 | 2,495,779 | 0 | 12,846 | 12,846 | 54,896 | 01/27/2026 |
| 61746B-EF-9 | MORGAN STANLEY, MW@25 | | 02/21/2018 | US BANK | | 1,957,080 | 2,000,000 | 1,979,980 | 1,981,575 | 0 | 239 | 0 | 239 | 0 | 1,981,814 | 0 | (24,734) | (24,734) | 42,493 | 01/20/2027 |
| 61748J-AA-5 | MORGAN STANLEY MORTGAGE | | 12/25/2018 | MBS PAYDOWN | | 273,421 | 273,421 | 140,470 | 267,945 | 0 | 5,476 | 0 | 5,476 | 0 | 273,421 | 0 | 0 | 0 | 2,681 | 08/25/2036 |
| 61750M-AD-7 | MSAC 2006-HE7 A2B | | 12/25/2018 | MBS PAYDOWN | | 86,695 | 86,695 | 46,057 | 85,347 | 0 | 1,348 | 0 | 1,348 | 0 | 86,695 | 0 | 0 | 0 | 962 | 09/25/2036 |
| 61767E-AF-1 | MSBAM 2017-C34 XA | | 12/17/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 2,641 | 0 | 0 | (2,641) | 0 | (2,641) | 0 | 0 | 0 | 0 | 0 | 123 | 11/15/2052 |
| 61975F-AA-7 | MOTEL 2017-MTL6 A | | 12/15/2018 | MBS PAYDOWN | | 17,551 | 17,551 | 17,387 | 0 | 0 | 8 | 0 | 8 | 0 | 17,551 | 0 | 0 | 0 | 47 | 08/15/2034 |
| 61980A-AC-7 | MOTIVA ENTERPRISES LLC, 144A M/W NOTE | | 03/15/2018 | CALLED BY ISSUER at 105.700 | | 2,226,048 | 2,106,000 | 2,165,684 | 2,120,853 | 0 | (1,433) | 0 | (1,433) | 0 | 2,119,420 | 0 | (13,420) | (13,420) | 200,778 | 01/15/2020 |
| 626738-AD-0 | MURPHY OIL USA INC | | 05/30/2018 | VARIOUS | | 570,831 | 575,000 | 575,938 | 575,877 | 0 | (39) | 0 | (39) | 0 | 575,838 | 0 | (5,007) | (5,007) | 18,551 | 05/01/2027 |
| 629568-AQ-9 | NABORS INDUSTRIES INC, CALL @MW | | 02/15/2018 | MATURITY | | 758,000 | 758,000 | 643,785 | 755,875 | 0 | 2,125 | 0 | 2,125 | 0 | 758,000 | 0 | 0 | 0 | 23,309 | 02/15/2018 |
| 63254A-AJ-7 | NATIONAL AUSTRALIA BANK, SR UNSECURED | | 07/25/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,998,960 | 1,999,876 | 0 | 124 | 0 | 124 | 0 | 2,000,000 | 0 | 0 | 0 | 46,000 | 07/25/2018 |
| 636180-BJ-9 | NATIONAL FUEL GAS CO., M/W NOTES | | 09/07/2018 | CALLED BY ISSUER at 103.786 | | 1,037,860 | 1,000,000 | 997,620 | 999,582 | 0 | 208 | 0 | 208 | 0 | 999,791 | 0 | 209 | 209 | 112,235 | 05/01/2019 |
| 63730*-AC-9 | NATIONAL RAILROAD PASSENGER CORP | | 11/15/2018 | SINKING FUND REDEMPTION | | 1,185,185 | 1,185,185 | 1,185,185 | 1,185,185 | 0 | 0 | 0 | 0 | 0 | 1,185,185 | 0 | 0 | 0 | 33,867 | 11/15/2031 |
| 637417-AD-8 | NATL RETAIL PROPERTIES,SR UNSECURED | | 10/19/2018 | CALLED BY ISSUER at 106.080 | | 3,182,400 | 3,000,000 | 2,970,850 | 2,987,839 | 0 | 2,548 | 0 | 2,548 | 0 | 2,990,387 | 0 | 9,613 | 9,613 | 390,483 | 07/15/2021 |
| 637432-CG-8 | NATIONAL RURAL UTILITIES, M/W COLL TRUST | | 11/01/2018 | MATURITY | | 4,600,000 | 4,600,000 | 4,339,290 | 4,579,330 | 0 | 20,670 | 0 | 20,670 | 0 | 4,600,000 | 0 | 0 | 0 | 301,300 | 11/01/2018 |
| 637432-NG-6 | NATIONAL RURAL UTIL COOP, MW@20 | | 02/21/2018 | US BANK | | 1,983,040 | 2,000,000 | 1,995,240 | 1,996,153 | 0 | 60 | 0 | 60 | 0 | 1,996,213 | 0 | (13,173) | (13,173) | 19,861 | 11/01/2025 |
| 63938E-AB-0 | NAVSL 2014-1 A2 | | 04/25/2018 | MBS PAYDOWN | | 116,895 | 116,895 | 115,580 | 115,777 | 0 | 1,118 | 0 | 1,118 | 0 | 116,895 | 0 | 0 | 0 | 442 | 03/27/2023 |
| 63939N-AB-9 | NAVSL 2016-AA A2A | | 12/15/2018 | MBS PAYDOWN | | 233,490 | 233,490 | 235,831 | 233,405 | 0 | 85 | 0 | 85 | 0 | 233,490 | 0 | 0 | 0 | 4,939 | 12/15/2045 |
| 63939N-AC-7 | NAVSL 2016-AA A2B | | 12/15/2018 | MBS PAYDOWN | | 662,892 | 662,892 | 693,551 | 665,624 | 0 | (2,732) | 0 | (2,732) | 0 | 662,892 | 0 | 0 | 0 | 14,352 | 12/15/2045 |
| 63939R-AA-2 | NAVIENT STUDENT LOAN TRUST OTHER ABS | | 12/25/2018 | VARIOUS | | 358,655 | 358,655 | 358,655 | 358,655 | 0 | 0 | 0 | 0 | 0 | 358,655 | 0 | 0 | 0 | 5,750 | 12/27/2066 |
| 63940G-AA-3 | NAVSL 2016-7A A | | 12/25/2018 | MBS PAYDOWN | | 261,661 | 261,661 | 261,661 | 261,661 | 0 | 0 | 0 | 0 | 0 | 261,661 | 0 | 0 | 0 | 3,767 | 03/25/2066 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 64031Q-BX-8 | NSLT 2005-2 A5 | | 12/22/2018 | MBS PAYDOWN | | 213,702 | 213,702 | 200,346 | 212,506 | 0 | 1,197 | 0 | 1,197 | 0 | 213,702 | 0 | 0 | 0 | 2,850 | 03/23/2037 |
| 64031Q-CD-1 | NSLT 2005-3 A5 | | 12/22/2018 | MBS PAYDOWN | | 51,465 | 51,465 | 49,047 | 51,206 | 0 | 259 | 0 | 259 | 0 | 51,465 | 0 | 0 | 0 | 712 | 12/24/2035 |
| 64110L-AL-0 | NETFLIX INC, MW@50 | | 04/09/2018 | VARIOUS | | 2,277,270 | 2,166,000 | 2,235,608 | 2,222,083 | 0 | (1,599) | 0 | (1,599) | 0 | 2,220,485 | 0 | 56,785 | 56,785 | 58,563 | 02/15/2025 |
| 650119-AA-8 | NEW YORK UNIVERSITY, MW@30 | | 07/01/2018 | SINKING FUND REDEMPTION | | 70,000 | 70,000 | 77,414 | 70,057 | 0 | (57) | 0 | (57) | 0 | 70,000 | 0 | 0 | 0 | 3,665 | 07/01/2032 |
| 65342Q-AB-8 | NEXTERA ENERGY OPERATING | | 04/16/2018 | BANK OF AMERICA - MERRIL LYNCH | | 1,339,200 | 1,395,000 | 1,395,000 | 1,395,000 | 0 | 0 | 0 | 0 | 0 | 1,395,000 | 0 | (55,800) | (55,800) | 35,398 | 09/15/2027 |
| 65342Q-AC-6 | NEXTERA ENERGY OPERATING | | 05/07/2018 | DEUTSCHE BANC | | 2,080,646 | 2,127,000 | 2,155,788 | 2,154,796 | 0 | (1,214) | 0 | (1,214) | 0 | 2,153,582 | 0 | (72,936) | (72,936) | 52,619 | 09/15/2024 |
| 654106-AE-3 | NIKE INC, MW@20 | | 02/21/2018 | US BANK | | 1,958,080 | 2,000,000 | 2,103,740 | 2,101,247 | 0 | (305) | 0 | (305) | 0 | 2,100,942 | 0 | (142,862) | (142,862) | 23,681 | 11/01/2045 |
| 654740-AD-1 | NISSAN MOTOR ACCEPTANCE, 144A UNSEC | | 03/15/2018 | MATURITY | | 2,902,000 | 2,902,000 | 2,843,264 | 2,899,169 | 0 | 2,831 | 0 | 2,831 | 0 | 2,902,000 | 0 | 0 | 0 | 26,118 | 03/15/2018 |
| 665789-AV-5 | NORTHERN ST PWR-WISC,M/W IST MTGE | | 10/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,960,000 | 1,996,323 | 0 | 3,677 | 0 | 3,677 | 0 | 2,000,000 | 0 | 0 | 0 | 105,000 | 10/01/2018 |
| 66586G-CD-7 | NORTHERN TRUST, NOTE | | 08/15/2018 | MATURITY | | 2,000,000 | 2,000,000 | 2,033,200 | 2,002,709 | 0 | (2,709) | 0 | (2,709) | 0 | 2,000,000 | 0 | 0 | 0 | 130,000 | 08/15/2018 |
| 669971-AC-7 | NHEL 2007-1 A2B | | 12/25/2018 | MBS PAYDOWN | | 109,997 | 109,997 | 54,036 | 108,365 | 0 | 1,632 | 0 | 1,632 | 0 | 109,997 | 0 | 0 | 0 | 1,068 | 03/25/2037 |
| 674135-EJ-3 | OAK 1999-A A4 | | 07/01/2018 | MBS PAYDOWN | | 365,788 | 365,788 | 379,085 | 375,195 | 0 | (9,406) | 0 | (9,406) | 0 | 365,788 | 0 | 0 | 0 | 7,609 | 04/15/2029 |
| 674599-CD-5 | OCCIDENTAL PETROLEUM CORP,M/W SR UNSEC | | 02/15/2018 | MATURITY | | 500,000 | 500,000 | 499,590 | 499,991 | 0 | 9 | 0 | 9 | 0 | 500,000 | 0 | 0 | 0 | 3,750 | 02/15/2018 |
| 677071-AA-0 | OHANA MILITARY COMM LLC | | 10/01/2018 | SINKING FUND REDEMPTION | | 380,000 | 380,000 | 408,500 | 384,281 | 0 | (4,281) | 0 | (4,281) | 0 | 380,000 | 0 | 0 | 0 | 15,592 | 10/01/2021 |
| 678858-BJ-9 | OKLAHOMA G&E CO, M/W SR NOTE | | 09/01/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,992,900 | 1,999,372 | 0 | 628 | 0 | 628 | 0 | 2,000,000 | 0 | 0 | 0 | 127,000 | 09/01/2018 |
| 68267A-AA-0 | ODART 2016-1A A | | 07/15/2018 | MBS PAYDOWN | | 75,694 | 75,694 | 75,690 | 75,814 | 0 | (120) | 0 | (120) | 0 | 75,694 | 0 | 0 | 0 | 445 | 01/15/2021 |
| 68268B-AA-7 | OMFIT 2014-2A A | | 01/18/2018 | MBS PAYDOWN | | 12,080 | 12,080 | 12,006 | 12,025 | 0 | 56 | 0 | 56 | 0 | 12,080 | 0 | 0 | 0 | 25 | 09/18/2024 |
| 68268E-AA-1 | OMFIT 2015-1A A | | 12/18/2018 | MBS PAYDOWN | | 1,611,230 | 1,611,230 | 1,603,362 | 1,612,824 | 0 | (1,594) | 0 | (1,594) | 0 | 1,611,230 | 0 | 0 | 0 | 26,987 | 03/18/2026 |
| 68268F-AA-8 | OMFIT 2016-2A A | | 12/18/2018 | MBS PAYDOWN | | 2,345,795 | 2,345,795 | 2,400,110 | 2,364,329 | 0 | (18,534) | 0 | (18,534) | 0 | 2,345,795 | 0 | 0 | 0 | 58,919 | 03/20/2028 |
| 68389X-BC-8 | ORACLE CORP, MW@15 | | 02/21/2018 | US BANK | | 1,934,760 | 2,000,000 | 1,990,860 | 1,993,031 | 0 | 118 | 0 | 118 | 0 | 1,993,149 | 0 | (58,389) | (58,389) | 15,733 | 05/15/2025 |
| 68403F-AD-8 | OOMLT 2007-4 2A3 | | 12/25/2018 | MBS PAYDOWN | | 75,670 | 75,670 | 42,304 | 74,508 | 0 | 1,162 | 0 | 1,162 | 0 | 75,670 | 0 | 0 | 0 | 875 | 04/25/2037 |
| 684065-BC-8 | ORANGE & ROCKLAND UTILITIES,144A NOTE | | 09/01/2018 | MATURITY | | 2,500,000 | 2,500,000 | 2,495,525 | 2,499,615 | 0 | 385 | 0 | 385 | 0 | 2,500,000 | 0 | 0 | 0 | 153,750 | 09/01/2018 |
| 68557N-AC-7 | ORBITAL ATK INC | | 07/19/2018 | CALLED BY ISSUER at 104.618 | | 2,435,497 | 2,328,000 | 2,375,686 | 2,364,558 | 0 | (4,979) | 0 | (4,979) | 0 | 2,359,579 | 0 | (31,579) | (31,579) | 209,929 | 10/01/2023 |
| 69145L-AA-2 | OXFORD FIN LLC/CO-ISS II | | 06/27/2018 | VARIOUS | | 1,561,489 | 1,525,000 | 1,553,274 | 1,553,067 | 0 | (3,174) | 0 | (3,174) | 0 | 1,549,894 | 0 | 11,595 | 11,595 | 51,135 | 12/15/2022 |
| 69318F-AG-3 | PBF HOLDING CO LLC | | 10/02/2018 | VARIOUS | | 3,698,484 | 3,507,000 | 3,555,469 | 3,554,882 | 0 | (3,668) | 0 | (3,668) | 0 | 3,551,214 | 0 | 147,270 | 147,270 | 172,744 | 06/15/2025 |
| 693304-AL-1 | PECO ENERGY CO., M/W IST REF MORT | | 03/01/2018 | MATURITY | | 9,000,000 | 9,000,000 | 8,950,490 | 9,004,271 | 0 | (4,271) | 0 | (4,271) | 0 | 9,000,000 | 0 | 0 | 0 | 240,750 | 03/01/2018 |
| 69419B-AA-3 | PACIFIC DRILLING SA,144A SECURED | | 07/11/2018 | JP MORGAN CHASE | | 618,695 | 1,594,000 | 318,800 | 318,800 | 0 | 0 | 0 | 0 | 0 | 318,800 | 0 | 299,895 | 299,895 | 0 | 06/01/2020 |
| 694308-GN-1 | PACIFIC GAS & ELECTRIC,M/W SR NOTE | | 02/20/2018 | CALLED BY ISSUER at 103.787 | | 518,935 | 500,000 | 491,715 | 499,068 | 0 | 157 | 0 | 157 | 0 | 499,225 | 0 | 775 | 775 | 33,029 | 10/15/2018 |
| 694308-GV-3 | PACIFIC GAS & ELECTRIC, M/W SR NOTE | | 07/23/2018 | KEYBANC CAPITAL MARKETS/MCD INVESTMENTS | | 2,015,360 | 2,000,000 | 1,998,380 | 1,999,378 | 0 | 98 | 0 | 98 | 0 | 1,999,476 | 0 | 15,884 | 15,884 | 58,910 | 05/15/2021 |
| 694308-GW-1 | PACIFIC GAS & ELECTRIC, SR UNSECURED | | 07/23/2018 | VARIOUS | | 973,440 | 1,000,000 | 994,750 | 997,854 | 0 | 275 | 24,239 | (23,964) | 0 | 973,890 | 0 | (450) | (450) | 27,986 | 09/15/2021 |
| 694308-HE-0 | PACIFIC GAS & ELECTRIC | | 07/17/2018 | VARIOUS | | 1,722,169 | 1,763,000 | 1,877,207 | 1,867,014 | 0 | (8,622) | 120,074 | (128,696) | 0 | 1,738,318 | 0 | (16,149) | (16,149) | 46,005 | 11/15/2023 |
| 694308-HG-5 | PACIFIC GAS & ELECTRIC | | 07/09/2018 | VARIOUS | | 1,928,580 | 2,000,000 | 2,118,580 | 2,114,374 | 0 | (9,039) | 175,796 | (184,835) | 0 | 1,929,540 | 0 | (960) | (960) | 67,917 | 02/15/2024 |
| 70109H-AH-8 | PARKER-HANNIFIN CORP., M/W SR NOTE | | 05/15/2018 | MATURITY | | 4,017,000 | 4,017,000 | 3,983,244 | 4,015,274 | 0 | 1,726 | 0 | 1,726 | 0 | 4,017,000 | 0 | 0 | 0 | 110,468 | 05/15/2018 |
| 70109H-AN-5 | PARKER-HANNIFIN CORP, MW@20 | | 02/21/2018 | US BANK | | 5,313,300 | 5,000,000 | 5,640,300 | 5,605,708 | 0 | (1,893) | 0 | (1,893) | 0 | 5,603,815 | 0 | (290,515) | (290,515) | 55,625 | 11/21/2044 |
| 713448-BH-0 | PEPSICO, INC | | 06/01/2018 | MATURITY | | 3,000,000 | 3,000,000 | 2,950,410 | 2,997,392 | 0 | 2,608 | 0 | 2,608 | 0 | 3,000,000 | 0 | 0 | 0 | 75,000 | 06/01/2018 |
| 713448-DP-0 | PEPSICO INC, MW@20 | | 02/21/2018 | US BANK | | 4,563,250 | 5,000,000 | 4,959,300 | 4,960,276 | 0 | 112 | 0 | 112 | 0 | 4,960,387 | 0 | (397,137) | (397,137) | 64,688 | 10/06/2046 |
| 713448-DY-1 | PEPSICO INC | | 02/21/2018 | US BANK | | 2,869,770 | 3,000,000 | 2,997,120 | 2,997,174 | 0 | 52 | 0 | 52 | 0 | 2,997,226 | 0 | (127,456) | (127,456) | 32,750 | 10/15/2027 |
| 717081-AQ-6 | PFIZER, INC., NOTE | | 03/01/2018 | MATURITY | | 1,000,000 | 1,000,000 | 996,770 | 999,951 | 0 | 49 | 0 | 49 | 0 | 1,000,000 | 0 | 0 | 0 | 23,250 | 03/01/2018 |
| 717081-DM-2 | PFIZER INC, MW@12 | | 02/21/2018 | US BANK | | 3,533,390 | 3,500,000 | 3,590,090 | 3,562,922 | 0 | (1,247) | 0 | (1,247) | 0 | 3,561,675 | 0 | (28,285) | (28,285) | 31,733 | 05/15/2024 |
| 71713U-AQ-5 | PHARMACIA, INC., M/W DEB | | 12/01/2018 | MATURITY | | 7,565,000 | 7,565,000 | 8,393,093 | 7,637,290 | 0 | (72,290) | 0 | (72,290) | 0 | 7,565,000 | 0 | 0 | 0 | 491,725 | 12/01/2018 |
| 718172-BM-0 | PHILIP MORRIS INTL INC | | 02/21/2018 | US BANK | | 3,678,922 | 3,725,000 | 3,942,726 | 3,906,534 | 0 | (3,384) | 0 | (3,384) | 0 | 3,903,149 | 0 | (224,228) | (224,228) | 33,965 | 11/10/2024 |
| 718172-CB-3 | PHILIP MORRIS INTL INC | | 02/21/2018 | US BANK | | 2,401,825 | 2,500,000 | 2,489,575 | 2,489,908 | 0 | 124 | 0 | 124 | 0 | 2,490,032 | 0 | (88,207) | (88,207) | 39,931 | 08/17/2027 |
| 727493-AB-4 | PLANTRONICS INC, MW@50 | | 05/29/2018 | RBC CAPITAL MARKET CORP | | 4,386,008 | 4,397,000 | 4,412,933 | 4,409,724 | 0 | (2,026) | 0 | (2,026) | 0 | 4,407,699 | 0 | (21,691) | (21,691) | 131,164 | 05/31/2023 |
| 730481-AF-5 | J.B. POINDEXTER & CO,144A SR UNSECURED | | 04/20/2018 | CALLED BY ISSUER at 103.000 | | 1,840,610 | 1,787,000 | 1,830,329 | 1,816,949 | 0 | (6,585) | 0 | (6,585) | 0 | 1,810,365 | 0 | (23,365) | (23,365) | 141,173 | 04/01/2022 |
| 74005P-AU-8 | PRAXAIR INC, SR UNSECURED | | 12/04/2018 | CALLED BY ISSUER at 101.120 | | 4,985,216 | 4,930,000 | 5,568,341 | 5,110,441 | 0 | (102,155) | 0 | (102,155) | 0 | 5,008,286 | 0 | (78,286) | (78,286) | 344,237 | 08/15/2019 |
| 740189-AK-1 | PRECISION CASTPARTS CORP,MW@10 | | 01/15/2018 | MATURITY | | 2,580,000 | 2,580,000 | 2,557,425 | 2,579,766 | 0 | 234 | 0 | 234 | 0 | 2,580,000 | 0 | 0 | 0 | 16,125 | 01/15/2018 |
| 740189-AM-7 | PRECISION CASTPARTS CORP, MW@20 | | 02/21/2018 | US BANK | | 6,972,560 | 7,000,000 | 6,985,720 | 6,988,960 | 0 | 183 | 0 | 183 | 0 | 6,989,143 | 0 | (16,583) | (16,583) | 41,708 | 06/15/2025 |
| 74153W-CF-4 | PRICOA GLOBAL FUNDING 1 | | 09/21/2018 | MATURITY | | 3,000,000 | 3,000,000 | 2,998,680 | 2,999,676 | 0 | 324 | 0 | 324 | 0 | 3,000,000 | 0 | 0 | 0 | 57,000 | 09/21/2018 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 74256L-AG-4 | PRINCIPAL LFE GLB FND II, BULLET | | 10/15/2018 | MATURITY | | 3,900,000 | 3,900,000 | 3,917,706 | 3,902,973 | 0 | (2,973) | 0 | (2,973) | 0 | 3,900,000 | 0 | 0 | 0 | 87,750 | 10/15/2018 |
| 74340X-BE-0 | PROLOGIS LP, MW | | 02/21/2018 | US BANK | | 1,014,540 | 1,000,000 | 993,810 | 994,962 | 0 | 77 | 0 | 77 | 0 | 995,039 | 0 | 19,501 | 19,501 | 11,458 | 11/01/2025 |
| 743784-AB-6 | PPGLP 2000-C1 A2 | | 07/01/2018 | MBS PAYDOWN | | 74,908 | 74,908 | 91,481 | 75,170 | 0 | (262) | 0 | (262) | 0 | 74,908 | 0 | 0 | 0 | 4,385 | 07/20/2028 |
| 744448-CB-5 | PUBLIC SERVICE COLORADO,M/W FIRST MTGE | | 08/01/2018 | MATURITY | | 6,000,000 | 6,000,000 | 6,164,280 | 6,012,680 | 0 | (12,680) | 0 | (12,680) | 0 | 6,000,000 | 0 | 0 | 0 | 348,000 | 08/01/2018 |
| 74836H-AC-1 | QUESTAR PIPELINE CO, M/W SR UNSECURED | | 02/01/2018 | MATURITY | | 4,100,000 | 4,100,000 | 4,422,054 | 4,104,133 | 0 | (4,133) | 0 | (4,133) | 0 | 4,100,000 | 0 | 0 | 0 | 39,838 | 02/01/2018 |
| 749220-AA-0 | RALI 2006-QA8 A1 | | 12/25/2018 | MBS PAYDOWN | | 282,830 | 273,129 | 244,097 | 279,341 | 0 | 3,489 | 0 | 3,489 | 0 | 282,830 | 0 | 0 | 0 | 3,002 | 09/25/2036 |
| 749521-AG-5 | RETL 2018-RVP B | | 12/15/2018 | MBS PAYDOWN | | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | 0 | 0 | 12,112 | 03/15/2033 |
| 75115A-AC-5 | RESIDENTIAL ACCREDIT LOANS, INC. | | 12/01/2018 | MBS PAYDOWN | | 352,144 | 525,218 | 443,145 | 363,638 | 0 | (11,495) | 0 | (11,495) | 0 | 352,144 | 0 | 0 | 0 | 16,000 | 08/25/2036 |
| 75281A-BA-6 | RANGE RESOURCES CORP | | 08/07/2018 | MORGAN STANLEY & COMPANY | | 1,309,500 | 1,350,000 | 1,350,000 | 1,350,000 | 0 | 0 | 0 | 0 | 0 | 1,350,000 | 0 | (40,500) | (40,500) | 60,750 | 03/15/2023 |
| 755111-BY-6 | RAYTHEON COMPANY, MW@15 | | 02/21/2018 | US BANK | | 1,985,180 | 2,000,000 | 1,987,540 | 1,990,963 | 0 | 162 | 0 | 162 | 0 | 1,991,125 | 0 | (5,945) | (5,945) | 11,550 | 12/15/2024 |
| 756109-AM-6 | REALTY INCOME CORP,M/W SR UNSECURED | | 01/31/2018 | MATURITY | | 3,795,000 | 3,795,000 | 3,792,231 | 3,794,959 | 0 | 41 | 0 | 41 | 0 | 3,795,000 | 0 | 0 | 0 | 37,950 | 01/31/2018 |
| 75971F-AE-3 | RAMC 2007-3 AF2 | | 12/01/2018 | MBS PAYDOWN | | 145,519 | 145,519 | 86,038 | 144,046 | 0 | 1,473 | 0 | 1,473 | 0 | 145,519 | 0 | 0 | 0 | 3,367 | 09/25/2037 |
| 759950-FA-1 | RAMC 2005-1 AV3 | | 12/25/2018 | MBS PAYDOWN | | 249,357 | 249,357 | 240,474 | 0 | 0 | 1,640 | 0 | 1,640 | 0 | 249,357 | 0 | 0 | 0 | 2,446 | 05/25/2035 |
| 760759-AL-4 | REBULIC SERVICES, INC.M/W CO GUARNT | | 05/15/2018 | MATURITY | | 6,925,000 | 6,925,000 | 7,268,541 | 6,949,765 | 0 | (24,765) | 0 | (24,765) | 0 | 6,925,000 | 0 | 0 | 0 | 131,575 | 05/15/2018 |
| 771196-BE-1 | ROCHE HOLDING INC, MW@12.5 | | 02/21/2018 | US BANK | | 2,010,100 | 2,000,000 | 1,994,940 | 1,996,406 | 0 | 66 | 0 | 66 | 0 | 1,996,472 | 0 | 13,628 | 13,628 | 26,242 | 09/30/2024 |
| 771196-BH-4 | ROCHE HOLDING INC, MW@15 | | 02/21/2018 | US BANK | | 8,074,240 | 8,000,000 | 8,671,500 | 8,634,273 | 0 | (2,038) | 0 | (2,038) | 0 | 8,632,235 | 0 | (557,995) | (557,995) | 73,778 | 11/28/2044 |
| 77356P-AA-0 | ROCKLAND EL CO TRANSITION FUND,144A | | 11/15/2018 | MBS PAYDOWN | | 98,355 | 98,355 | 97,982 | 98,213 | 0 | 142 | 0 | 142 | 0 | 98,355 | 0 | 0 | 0 | 3,417 | 05/17/2021 |
| 776696-AF-3 | ROPER INDUSTRIES INC,M/W SR UNSECURED | | 10/01/2018 | MATURITY | | 8,000,000 | 8,000,000 | 7,914,530 | 7,986,852 | 0 | 13,148 | 0 | 13,148 | 0 | 8,000,000 | 0 | 0 | 0 | 164,000 | 10/01/2018 |
| 78355H-JT-7 | RYDER SYSTEMS INC,M/W SR UNSECURED | | 02/07/2018 | CALLED BY ISSUER at 100.000 | | 3,000,000 | 3,000,000 | 2,991,730 | 2,999,711 | 0 | 174 | 0 | 174 | 0 | 2,999,884 | 0 | 116 | 116 | 32,500 | 03/01/2018 |
| 78442G-GD-2 | SLMA 2003-4 A5A | | 12/15/2018 | MBS PAYDOWN | | 266,122 | 266,122 | 261,133 | 264,576 | 0 | 1,546 | 0 | 1,546 | 0 | 266,122 | 0 | 0 | 0 | 4,700 | 03/15/2033 |
| 78443C-BH-6 | SLMA 2004-A A3 | | 12/15/2018 | MBS PAYDOWN | | 338,938 | 338,938 | 326,758 | 337,384 | 0 | 1,555 | 0 | 1,555 | 0 | 338,938 | 0 | 0 | 0 | 5,080 | 06/15/2033 |
| 78446V-AB-5 | SLM STUDENT LOAN TRUST | | 12/15/2018 | MBS PAYDOWN | | 529,515 | 529,515 | 543,601 | 529,515 | 0 | 0 | 0 | 0 | 0 | 529,515 | 0 | 0 | 0 | 11,214 | 01/17/2045 |
| 78447B-AB-8 | SLM STUDENT LOAN TRUST | | 07/15/2018 | MBS PAYDOWN | | 80,388 | 80,388 | 81,214 | 80,387 | 0 | 1 | 0 | 1 | 0 | 80,388 | 0 | 0 | 0 | 1,042 | 10/15/2046 |
| 78448D-AC-1 | SLMA 2014-A A2B | | 12/15/2018 | MBS PAYDOWN | | 504,148 | 504,148 | 505,644 | 504,167 | 0 | (19) | 0 | (19) | 0 | 504,148 | 0 | 0 | 0 | 8,060 | 01/15/2026 |
| 78449F-AB-7 | SMB 2016-A A2A | | 12/15/2018 | MBS PAYDOWN | | 224,049 | 224,049 | 223,954 | 203,024 | 0 | 21,025 | 0 | 21,025 | 0 | 224,049 | 0 | 0 | 0 | 3,815 | 05/15/2031 |
| 78469P-AB-0 | SOCIAL PROFESSIONAL LOAN PROGRAM LLC | | 12/25/2018 | MBS PAYDOWN | | 338,213 | 338,213 | 335,125 | 337,337 | 0 | 876 | 0 | 876 | 0 | 338,213 | 0 | 0 | 0 | 4,502 | 12/26/2036 |
| 78573N-AA-0 | SABRE GLBL INC, MW@50 | | 06/08/2018 | VARIOUS | | 3,233,825 | 3,194,000 | 3,241,384 | 3,226,251 | 0 | (3,893) | 0 | (3,893) | 0 | 3,222,358 | 0 | 11,467 | 11,467 | 109,756 | 04/15/2023 |
| 797440-BT-0 | SAN DIEGO G & E, MW@12.5 | | 08/01/2018 | SINKING FUND REDEMPTION | | 999,992 | 999,992 | 1,004,759 | 1,000,383 | 0 | (391) | 0 | (391) | 0 | 999,992 | 0 | 0 | 0 | 14,355 | 02/01/2022 |
| 80282K-AK-2 | SANTANDER HOLDINGS | | 02/21/2018 | US BANK | | 1,999,980 | 2,000,000 | 2,018,440 | 2,016,782 | 0 | (520) | 0 | (520) | 0 | 2,016,262 | 0 | (16,282) | (16,282) | 29,394 | 03/28/2022 |
| 808513-AU-9 | CHARLES SCHWAB CORP | | 02/21/2018 | US BANK | | 2,894,820 | 3,000,000 | 2,995,500 | 2,995,538 | 0 | 79 | 0 | 79 | 0 | 2,995,617 | 0 | (100,797) | (100,797) | 19,733 | 01/25/2028 |
| 80874Y-AR-1 | SCIENTIFIC GAMES INTERNA, MW@50 | | 03/02/2018 | CALLED BY ISSUER at 105.250 | | 3,370,105 | 3,202,000 | 3,370,810 | 3,333,667 | 0 | (6,319) | 0 | (6,319) | 0 | 3,327,348 | 0 | (125,348) | (125,348) | 314,420 | 01/01/2022 |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA | | 02/28/2018 | JP MORGAN CHASE | | 606,870 | 613,000 | 613,000 | 0 | 0 | 0 | 0 | 0 | 0 | 613,000 | 0 | (6,130) | (6,130) | 11,494 | 10/15/2025 |
| 811065-AF-8 | SCRIPPS NETWORKS INTERAC, MW@25 | | 02/21/2018 | US BANK | | 4,970,350 | 5,000,000 | 4,984,500 | 4,989,784 | 0 | 296 | 0 | 296 | 0 | 4,990,080 | 0 | (19,730) | (19,730) | 32,083 | 06/15/2022 |
| 81375H-AC-3 | SABR 2006-NC1 A3 | | 12/25/2018 | MBS PAYDOWN | | 370,760 | 370,760 | 334,148 | 366,840 | 0 | 3,921 | 0 | 3,921 | 0 | 370,760 | 0 | 0 | 0 | 4,427 | 03/25/2036 |
| 813765-AC-8 | SABR 2006-FR3 A3 | | 12/25/2018 | MBS PAYDOWN | | 148,220 | 148,220 | 91,352 | 113,681 | 0 | 1,318 | 0 | 1,318 | 0 | 148,220 | 0 | 0 | 0 | 1,310 | 08/25/2046 |
| 81725W-AG-8 | SENSATA TECHNOLOGIES BV,144A SR UNSEC | | 07/27/2018 | VARIOUS | | 2,542,930 | 2,524,000 | 2,604,955 | 2,599,966 | 0 | (6,806) | 0 | (6,806) | 0 | 2,593,161 | 0 | (50,231) | (50,231) | 97,436 | 10/15/2023 |
| 81725W-AJ-2 | SENSATA TECHNOLOGIES BV, MW@50 | | 07/25/2018 | VARIOUS | | 728,000 | 728,000 | 751,660 | 748,977 | 0 | (1,144) | 14,373 | (15,517) | 0 | 733,460 | 0 | (5,460) | (5,460) | 29,929 | 10/01/2025 |
| 82845L-AA-8 | SILVERSEA CRUISE FINANCE, MW@50 | | 06/27/2018 | VARIOUS | | 2,519,060 | 2,311,000 | 2,348,203 | 2,343,412 | 0 | (2,542) | 0 | (2,542) | 0 | 2,340,870 | 0 | 178,190 | 178,190 | 149,273 | 02/01/2025 |
| 82967N-AW-8 | SIRIUS XM RADIO INC, MW@50 | | 11/09/2018 | VARIOUS | | 4,427,787 | 4,434,000 | 4,504,478 | 4,497,846 | 0 | (3,021) | 80,282 | (83,303) | 0 | 4,414,543 | 0 | 13,244 | 13,244 | 239,672 | 07/15/2026 |
| 833034-AJ-0 | SNAP ON INC., M/W SR UNSECURED | | 01/15/2018 | MATURITY | | 4,000,000 | 4,000,000 | 4,054,710 | 4,000,357 | 0 | (357) | 0 | (357) | 0 | 4,000,000 | 0 | 0 | 0 | 85,000 | 01/15/2018 |
| 837004-BY-5 | SOUTH CAROLINA ELECTRIC & GAS MW 1ST MTG | | 09/28/2018 | CALLED BY ISSUER at 100.281 | | 10,318,915 | 10,290,000 | 10,488,124 | 10,308,585 | 0 | (16,521) | 0 | (16,521) | 0 | 10,292,064 | 0 | (2,064) | (2,064) | 519,619 | 11/01/2018 |
| 837004-CC-2 | SOUTH CAROLINA ELEC&GAS, IST MTGE | | 09/28/2018 | CALLED BY ISSUER at 100.372 | | 5,018,600 | 5,000,000 | 5,535,885 | 5,056,765 | 0 | (50,459) | 0 | (50,459) | 0 | 5,006,307 | 0 | (6,307) | (6,307) | 313,808 | 11/01/2018 |
| 842400-FJ-7 | SOUTHERN CAL EDISON, IST MORTGAGE | | 08/15/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,988,640 | 1,999,097 | 0 | 903 | 0 | 903 | 0 | 2,000,000 | 0 | 0 | 0 | 110,000 | 08/15/2018 |
| 842400-GF-4 | SOUTHERN CAL EDISON, MW@15 | | 08/01/2018 | SINKING FUND REDEMPTION | | 1,607,143 | 1,607,143 | 1,616,327 | 1,607,894 | 0 | (751) | 0 | (751) | 0 | 1,607,143 | 0 | 0 | 0 | 22,239 | 02/01/2022 |
| 842434-CD-2 | SOUTHERN CALIFORNIA GAS CO. M/W, 1ST MOR | | 04/15/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,996,040 | 1,999,888 | 0 | 112 | 0 | 112 | 0 | 2,000,000 | 0 | 0 | 0 | 54,500 | 04/15/2018 |
| 84474Y-AA-4 | LUV 6.15 08/01/22 | | 08/01/2018 | SINKING FUND REDEMPTION | | 1,656,411 | 1,656,411 | 1,826,410 | 1,519,216 | 0 | (15,592) | 0 | (15,592) | 0 | 1,656,411 | 0 | 0 | 0 | 76,696 | 08/01/2022 |
| 84756N-AC-3 | SPECTRA ENERGY PARTNERS,SR UNSECURED | | 09/25/2018 | MATURITY | | 3,493,000 | 3,493,000 | 3,580,778 | 3,505,492 | 0 | (12,492) | 0 | (12,492) | 0 | 3,493,000 | 0 | 0 | 0 | 103,044 | 09/25/2018 |
| 84858D-AA-6 | SPIRIT AIR 2015-1 PTT A, MW@30 | | 10/01/2018 | SINKING FUND REDEMPTION | | 505,156 | 505,156 | 508,070 | 505,311 | 0 | (155) | 0 | (155) | 0 | 505,156 | 0 | 0 | 0 | 15,534 | 04/01/2028 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 84858W-AA-4 | SPIRIT AIR 2017-1 PTT AA | | 08/15/2018 | SINKING FUND REDEMPTION | | 94,004 | 94,004 | 92,242 | 37,602 | 0 | 115 | 0 | 115 | 0 | 94,004 | 0 | 0 | 0 | 2,265 | 02/15/2030 |
| 84860X-AB-6 | SPMF 2013-2A A | | 12/01/2018 | MBS PAYDOWN | | 62,455 | 62,455 | 63,629 | 62,482 | 0 | (27) | 0 | (27) | 0 | 62,455 | 0 | 0 | 0 | 1,625 | 12/20/2043 |
| 85172L-AA-4 | SLFT 2015-AA A | | 12/15/2018 | MBS PAYDOWN | | 2,994,997 | 2,994,997 | 3,002,894 | 2,997,527 | 0 | (2,530) | 0 | (2,530) | 0 | 2,994,997 | 0 | 0 | 0 | 53,968 | 11/15/2024 |
| 852061-AQ-3 | SPRINT COMMUNICATIONS, MW@50 | | 01/24/2018 | RBC CAPITAL MARKET CORP | | 5,489,100 | 5,130,000 | 5,531,970 | 5,394,665 | 0 | (8,058) | 0 | (8,058) | 0 | 5,386,607 | 0 | 102,493 | 102,493 | 144,638 | 03/01/2020 |
| 853496-AC-1 | STANDARD INDUSTRIES INC | | 04/06/2018 | DEUTSCHE BANC | | 2,233,010 | 2,314,000 | 2,317,305 | 2,317,003 | 0 | (98) | 0 | (98) | 0 | 2,316,905 | 0 | (83,895) | (83,895) | 75,028 | 02/15/2027 |
| 857449-AB-8 | STATE STREET BANK, SUB NOTE | | 10/15/2018 | MATURITY | | 8,000,000 | 8,000,000 | 7,977,020 | 7,997,712 | 0 | 2,288 | 0 | 2,288 | 0 | 8,000,000 | 0 | 0 | 0 | 420,000 | 10/15/2018 |
| 858119-BD-1 | STEEL DYNAMICS INC, MW@50 | | 03/26/2018 | BANK OF AMERICA - MERRIL LYNCH | | 2,075,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 75,000 | 75,000 | 54,083 | 10/01/2024 |
| 86212U-AA-4 | STORE MASTER FUNDING LLC,CALLABLE,P/P | | 10/20/2018 | MBS PAYDOWN | | 7,817,706 | 7,817,706 | 7,883,873 | 7,842,142 | 0 | (24,436) | 0 | (24,436) | 0 | 7,817,706 | 0 | 0 | 0 | 270,685 | 03/20/2043 |
| 86212V-AE-4 | STORE MASTER FUNDING LLC | | 12/20/2018 | MBS PAYDOWN | | 30,992 | 30,992 | 30,980 | 0 | 0 | 72 | 0 | 72 | 0 | 30,992 | 0 | 0 | 0 | 159 | 10/20/2048 |
| 86212W-AA-0 | STORE MASTER FUNDING LLC,144A ELIGIBLE | | 10/20/2018 | MBS PAYDOWN | | 8,267,244 | 8,267,244 | 8,338,199 | 8,297,337 | 0 | (30,094) | 0 | (30,094) | 0 | 8,267,244 | 0 | 0 | 0 | 298,857 | 07/20/2043 |
| 86358E-E6-9 | SAIL 2006-2 A3 | | 12/25/2018 | MBS PAYDOWN | | 816,956 | 816,956 | 799,596 | 812,560 | 0 | 4,396 | 0 | 4,396 | 0 | 816,956 | 0 | 0 | 0 | 9,618 | 04/25/2036 |
| 86359L-TD-1 | SAMI 2006-AR1 2A1 | | 12/25/2018 | MBS PAYDOWN | | 652,278 | 652,278 | 623,740 | 644,200 | 0 | 8,077 | 0 | 8,077 | 0 | 652,278 | 0 | 0 | 0 | 6,952 | 02/25/2036 |
| 863667-AH-4 | STRYKER CORP, MW@20 | | 02/21/2018 | US BANK | | 1,977,940 | 2,000,000 | 1,999,820 | 1,999,857 | 0 | 2 | 0 | 2 | 0 | 1,999,859 | 0 | (21,919) | (21,919) | 20,625 | 11/01/2025 |
| 86723C-AF-5 | SUNCOKE ENRGY PART LP/FI | | 11/06/2018 | BANK OF AMERICA - MERRIL LYNCH | | 181,800 | 180,000 | 178,875 | 178,953 | 0 | 93 | 0 | 93 | 0 | 179,046 | 0 | 2,754 | 2,754 | 12,113 | 06/15/2025 |
| 867914-BF-9 | SUNTRUST BANKS INC,CALLABLE | | 11/01/2018 | MATURITY | | 3,950,000 | 3,950,000 | 3,977,295 | 3,954,374 | 0 | (4,374) | 0 | (4,374) | 0 | 3,950,000 | 0 | 0 | 0 | 92,825 | 11/01/2018 |
| 871829-AL-1 | SYSCO CORP, M/W SR NOTE | | 02/12/2018 | MATURITY | | 1,500,000 | 1,500,000 | 1,581,825 | 1,501,245 | 0 | (1,245) | 0 | (1,245) | 0 | 1,500,000 | 0 | 0 | 0 | 39,375 | 02/12/2018 |
| 872540-AQ-2 | TJX COS INC | | 02/21/2018 | US BANK | | 903,510 | 1,000,000 | 937,950 | 938,642 | 0 | 865 | 0 | 865 | 0 | 939,507 | 0 | (35,997) | (35,997) | 9,750 | 09/15/2026 |
| 87264A-AR-6 | T-MOBILE USA INC | | 11/05/2018 | DEUTSCHE BANC | | 1,485,000 | 1,500,000 | 1,494,375 | 0 | 0 | 329 | 0 | 329 | 0 | 1,494,704 | 0 | (9,704) | (9,704) | 33,667 | 04/15/2022 |
| 87305R-AH-2 | TTM TECHNOLOGIES INC | | 11/28/2018 | VARIOUS | | 2,224,645 | 2,285,000 | 2,303,536 | 2,302,697 | 0 | (2,868) | 0 | (2,868) | 0 | 2,299,830 | 0 | (75,185) | (75,185) | 146,389 | 10/01/2025 |
| 87407P-AA-8 | TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE | | 12/20/2018 | MBS PAYDOWN | | 740,000 | 740,000 | 744,199 | 740,026 | 0 | (26) | 0 | (26) | 0 | 740,000 | 0 | 0 | 0 | 11,344 | 02/22/2038 |
| 87407P-AC-4 | TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE | | 12/20/2018 | MBS PAYDOWN | | 450,000 | 450,000 | 452,748 | 450,066 | 0 | (66) | 0 | (66) | 0 | 450,000 | 0 | 0 | 0 | 9,653 | 02/22/2038 |
| 87407P-AE-0 | TAL 2013-2A A | | 12/20/2018 | MBS PAYDOWN | | 400,000 | 400,000 | 399,828 | 399,466 | 0 | 534 | 0 | 534 | 0 | 400,000 | 0 | 0 | 0 | 7,692 | 11/20/2038 |
| 87470L-AA-9 | TALLGRASS NRG PRTNR/FIN, MW@50 | | 06/07/2018 | VARIOUS | | 2,959,941 | 2,933,000 | 2,950,786 | 2,947,350 | 0 | (1,108) | 0 | (1,108) | 0 | 2,946,242 | 0 | 13,699 | 13,699 | 115,870 | 09/15/2024 |
| 87612F-AB-9 | TARGET CORP., MTN UNSECURED | | 05/15/2018 | MATURITY | | 2,450,000 | 2,450,000 | 2,569,658 | 2,457,024 | 0 | (7,024) | 0 | (7,024) | 0 | 2,450,000 | 0 | 0 | 0 | 59,719 | 05/15/2018 |
| 879369-AF-3 | TELEFLEX INC | | 03/13/2018 | MORGAN STANLEY & COMPANY | | 2,393,960 | 2,468,000 | 2,488,075 | 2,478,901 | 0 | 0 | 0 | 0 | 0 | 2,478,901 | 0 | (84,941) | (84,941) | 36,463 | 11/15/2027 |
| 88033G-CR-9 | TENET HEALTHCARE CORP | | 05/14/2018 | VARIOUS | | 3,866,531 | 3,995,000 | 3,995,615 | 3,995,580 | 0 | (40) | 0 | (40) | 0 | 3,995,541 | 0 | (129,010) | (129,010) | 168,970 | 07/15/2024 |
| 88307*-AA-3 | TEXOMA WIND, LLC | | 06/20/2018 | SINKING FUND REDEMPTION | | 91,191 | 91,191 | 91,191 | 91,191 | 0 | 0 | 0 | 0 | 0 | 91,191 | 0 | 0 | 0 | 1,879 | 06/20/2034 |
| 88579Y-AH-4 | 3M COMPANY, MW@12.5 | | 02/21/2018 | US BANK | | 1,386,351 | 1,395,000 | 1,496,430 | 1,490,783 | 0 | (310) | 0 | (310) | 0 | 1,490,473 | 0 | (104,122) | (104,122) | 9,910 | 06/15/2044 |
| 89656F-AA-4 | TRINITY RAIL LEASING L.P. CALLABLE,144A | | 12/15/2018 | MBS PAYDOWN | | 525,752 | 525,752 | 519,365 | 524,909 | 0 | 843 | 0 | 843 | 0 | 525,752 | 0 | 0 | 0 | 5,142 | 01/15/2043 |
| 89656F-AC-0 | TRINITY RAIL LEASING L.P.144A ELIGIBLE | | 08/15/2018 | MBS PAYDOWN | | 107,939 | 107,939 | 108,719 | 107,968 | 0 | (29) | 0 | (29) | 0 | 107,939 | 0 | 0 | 0 | 1,799 | 07/15/2043 |
| 90119#-AA-3 | TWAIN NOTE ISSUER 8 LLC | | 12/18/2018 | SINKING FUND REDEMPTION | | 332,781 | 332,781 | 332,781 | 332,781 | 0 | 0 | 0 | 0 | 0 | 332,781 | 0 | 0 | 0 | 12,446 | 12/31/2020 |
| 90131H-BW-4 | 21ST CENTURY FOX AMERICA | | 02/21/2018 | US BANK | | 3,029,610 | 3,000,000 | 2,988,030 | 2,990,150 | 0 | 152 | 0 | 152 | 0 | 2,990,301 | 0 | 39,309 | 39,309 | 38,850 | 10/15/2025 |
| 90346W-AA-1 | US AIRWAYS 2013, MW@50 | | 11/15/2018 | SINKING FUND REDEMPTION | | 334,889 | 334,889 | 344,876 | 335,541 | 0 | (652) | 0 | (652) | 0 | 334,889 | 0 | 0 | 0 | 9,697 | 11/15/2025 |
| 906548-CA-8 | UNION ELECTRIC CO., SEC. NOTE | | 08/01/2018 | MATURITY | | 2,400,000 | 2,400,000 | 2,449,656 | 2,402,942 | 0 | (2,942) | 0 | (2,942) | 0 | 2,400,000 | 0 | 0 | 0 | 122,400 | 08/01/2018 |
| 907818-DZ-8 | UNION PACIFIC CORP, MW@15 | | 02/21/2018 | US BANK | | 2,051,480 | 2,000,000 | 2,173,380 | 2,164,067 | 0 | (513) | 0 | (513) | 0 | 2,163,554 | 0 | (112,074) | (112,074) | 49,800 | 01/15/2045 |
| 90782J-AA-1 | UNION PACIFIC RR 2015-1 MW@12 | | 05/12/2018 | SINKING FUND REDEMPTION | | 72,961 | 72,961 | 71,381 | 72,897 | 0 | 64 | 0 | 64 | 0 | 72,961 | 0 | 0 | 0 | 983 | 05/12/2027 |
| 90783W-AA-1 | UNION PACIFIC RR, M/W PASS THRU CERTS | | 07/02/2018 | SINKING FUND REDEMPTION | | 115,679 | 115,679 | 115,679 | 115,679 | 0 | 0 | 0 | 0 | 0 | 115,679 | 0 | 0 | 0 | 3,455 | 07/02/2030 |
| 90783X-AA-9 | UNION PACIFIC RR CO 07-03 PASS THRU CERT | | 07/02/2018 | SINKING FUND REDEMPTION | | 67,616 | 67,616 | 68,796 | 67,641 | 0 | (25) | 0 | (25) | 0 | 67,616 | 0 | 0 | 0 | 2,793 | 01/02/2031 |
| 909319-AA-3 | UNITED AIR 2013-1 A PTT | | 08/15/2018 | SINKING FUND REDEMPTION | | 49,836 | 49,836 | 52,016 | 0 | 0 | (57) | 0 | (57) | 0 | 49,836 | 0 | 0 | 0 | 1,607 | 08/15/2025 |
| 90931L-AA-6 | UNITED AIR 2016-1 AA PTT | | 07/07/2018 | SINKING FUND REDEMPTION | | 31,659 | 31,659 | 31,026 | 0 | 0 | 35 | 0 | 35 | 0 | 31,659 | 0 | 0 | 0 | 491 | 07/07/2028 |
| 90931Q-AA-5 | UNITED AIR 2013-1 B PTT,2ND LIEN | | 08/15/2018 | SINKING FUND REDEMPTION | | 286,089 | 286,089 | 284,349 | 285,750 | 0 | 339 | 0 | 339 | 0 | 286,089 | 0 | 0 | 0 | 11,533 | 08/15/2021 |
| 90932P-AA-6 | UNITED AIR 2014-1 A PTT | | 10/11/2018 | SINKING FUND REDEMPTION | | 437,969 | 437,969 | 444,748 | 438,313 | 0 | (344) | 0 | (344) | 0 | 437,969 | 0 | 0 | 0 | 13,136 | 04/11/2026 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 90932Q-AA-4 | UNITED AIR 2014-2 A PTT, MW@25 | | 09/03/2018 | SINKING FUND REDEMPTION | | 682,114 | 682,114 | 700,068 | 682,782 | 0 | (668) | 0 | (668) | 0 | 682,114 | 0 | 0 | 0 | 19,179 | 09/03/2026 |
| 911312-AH-9 | UNITED PARCEL SERVICE OF AMER, M/W SR NT | | 01/15/2018 | MATURITY | | 3,000,000 | 3,000,000 | 3,080,610 | 3,000,396 | 0 | (396) | 0 | (396) | 0 | 3,000,000 | 0 | 0 | 0 | 82,500 | 01/15/2018 |
| 911365-BG-8 | UNITED RENTALS NORTH AM | | 01/02/2018 | BARCLAYS BANK PLC | | 778,875 | 775,000 | 775,000 | 775,000 | 0 | 0 | 0 | 0 | 0 | 775,000 | 0 | 3,875 | 3,875 | 15,008 | 01/15/2028 |
| 911365-BH-6 | UNITED RENTALS NORTH AM | | 02/07/2018 | VARIOUS | | 4,810,845 | 4,776,000 | 4,843,511 | 4,842,670 | 0 | (1,209) | 0 | (1,209) | 0 | 4,841,462 | 0 | (30,617) | (30,617) | 68,939 | 10/15/2025 |
| 91159H-HM-5 | US BANCORP | | 02/21/2018 | US BANK | | 2,862,750 | 3,000,000 | 2,997,690 | 2,998,032 | 0 | 29 | 0 | 29 | 0 | 2,998,061 | 0 | (135,311) | (135,311) | 29,450 | 04/27/2026 |
| 911684-AD-0 | US CELLULAR CORP | | 07/19/2018 | BAIRD, RW | | 935,203 | 892,000 | 926,565 | 926,330 | 0 | (705) | 0 | (705) | 0 | 925,625 | 0 | 9,578 | 9,578 | 35,550 | 12/15/2033 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC, MW@22.5 | | 02/21/2018 | US BANK | | 2,029,460 | 2,000,000 | 2,069,640 | 2,062,867 | 0 | (1,027) | 0 | (1,027) | 0 | 2,061,840 | 0 | (32,380) | (32,380) | 45,000 | 07/15/2025 |
| 91324P-CV-2 | UNITED HEALTH GROUP, MW@20 | | 02/21/2018 | US BANK | | 4,286,612 | 4,414,000 | 4,581,338 | 4,558,282 | 0 | (2,185) | 0 | (2,185) | 0 | 4,556,097 | 0 | (269,485) | (269,485) | 59,295 | 03/15/2026 |
| 91911K-AK-8 | BAUSCH HEALTH COS INC | | 08/16/2018 | VARIOUS | | 1,743,676 | 1,645,000 | 1,645,000 | 1,645,000 | 0 | 0 | 0 | 0 | 0 | 1,645,000 | 0 | 98,676 | 98,676 | 103,837 | 03/15/2024 |
| 92276M-AW-5 | VENTAS REALTY LP/CAP CRP, M/W CO GUARNT | | 08/15/2018 | CALLED BY ISSUER at 104.557 | | 4,077,723 | 3,900,000 | 3,885,902 | 3,894,468 | 0 | 943 | 0 | 943 | 0 | 3,895,411 | 0 | 4,589 | 4,589 | 308,427 | 06/01/2021 |
| 92276M-AY-1 | VENTAS REALTY LP/CAP CRP,CO GUARNT | | 02/23/2018 | TENDER OFFER | | 5,091,500 | 5,000,000 | 5,188,260 | 5,033,453 | 0 | (4,458) | 0 | (4,458) | 0 | 5,028,995 | 0 | (28,995) | (28,995) | 154,278 | 04/30/2019 |
| 92276M-BA-2 | VENTAS REALTY LP,MW@25 | | 02/15/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,999,360 | 1,999,985 | 0 | 15 | 0 | 15 | 0 | 2,000,000 | 0 | 0 | 0 | 20,000 | 02/15/2018 |
| 92343V-BM-5 | VERIZON COMMUNICATIONS,SR UNSECURED | | 09/14/2018 | MATURITY | | 3,800,000 | 3,800,000 | 3,912,959 | 3,836,614 | 0 | (36,614) | 0 | (36,614) | 0 | 3,800,000 | 0 | 0 | 0 | 108,704 | 09/14/2018 |
| 925524-BG-4 | VIACOM INC., M/W SR UNSECURED | | 02/21/2018 | US BANK | | 4,144,600 | 4,000,000 | 3,932,800 | 3,975,329 | 0 | 1,001 | 0 | 1,001 | 0 | 3,976,330 | 0 | 168,270 | 168,270 | 85,000 | 03/01/2021 |
| 92553P-AR-3 | VIACOM INC,M/W SR UNSECURED, CALLABLE | | 02/21/2018 | US BANK | | 2,904,570 | 3,000,000 | 3,034,680 | 3,018,955 | 0 | (499) | 0 | (499) | 0 | 3,018,457 | 0 | (113,887) | (113,887) | 42,250 | 03/15/2023 |
| 92826C-AD-4 | VISA INC, MW@15 | | 02/21/2018 | US BANK | | 5,881,500 | 6,000,000 | 6,129,600 | 6,109,601 | 0 | (1,804) | 0 | (1,804) | 0 | 6,107,797 | 0 | (226,297) | (226,297) | 35,175 | 12/14/2025 |
| 92826C-AE-2 | VISA INC | | 02/21/2018 | US BANK | | 3,144,630 | 3,000,000 | 3,278,700 | 3,278,538 | 0 | (1,625) | 0 | (1,625) | 0 | 3,276,913 | 0 | (132,283) | (132,283) | 23,171 | 12/14/2035 |
| 92925G-AA-1 | WAMU 2006-AR16 1A1 | | 12/01/2018 | MBS PAYDOWN | | 174,460 | 180,194 | 175,944 | 174,031 | 0 | 429 | 0 | 429 | 0 | 174,460 | 0 | 0 | 0 | 2,701 | 12/25/2036 |
| 92927X-AH-7 | WAMU 2007-HY6 3A2 | | 12/01/2018 | MBS PAYDOWN | | 521,703 | 660,792 | 630,014 | 506,219 | 0 | 15,484 | 0 | 15,484 | 0 | 521,703 | 0 | 0 | 0 | 12,297 | 06/25/2037 |
| 931142-CJ-0 | WAL-MART STORES, INC. SR UNSEC | | 02/15/2018 | MATURITY | | 1,150,000 | 1,150,000 | 1,202,958 | 1,150,815 | 0 | (815) | 0 | (815) | 0 | 1,150,000 | 0 | 0 | 0 | 33,350 | 02/15/2018 |
| 933638-AD-0 | WAMU 2006-AR19 2A | | 12/01/2018 | MBS PAYDOWN | | 195,908 | 195,908 | 191,010 | 0 | 0 | 1,449 | 0 | 1,449 | 0 | 195,908 | 0 | 0 | 0 | 1,865 | 01/25/2047 |
| 93363R-AA-4 | WAMU 2006-AR13 1A | | 12/01/2018 | MBS PAYDOWN | | 152,024 | 172,611 | 156,187 | 151,493 | 0 | 531 | 0 | 531 | 0 | 152,024 | 0 | 0 | 0 | 1,921 | 10/25/2046 |
| 947075-AF-4 | WEATHERFORD INTL LTD CO GUARNT | | 02/28/2018 | TENDER OFFER | | 2,138,000 | 2,000,000 | 2,004,890 | 2,000,736 | 0 | (94) | 0 | (94) | 0 | 2,000,641 | 0 | (641) | (641) | 232,646 | 03/01/2019 |
| 94974B-GL-8 | WELLS FARGO & COMPANY | | 02/21/2018 | US BANK | | 5,059,750 | 5,000,000 | 4,981,000 | 4,984,116 | 0 | 187 | 0 | 187 | 0 | 4,984,304 | 0 | 75,446 | 75,446 | 124,819 | 07/22/2027 |
| 94984L-AA-4 | WFMBS 2006-AR17 A1 | | 12/01/2018 | MBS PAYDOWN | | 184,499 | 190,930 | 197,963 | 184,346 | 0 | 153 | 0 | 153 | 0 | 184,499 | 0 | 0 | 0 | 4,426 | 10/25/2036 |
| 958102-AL-9 | WESTERN DIGITAL CORP | | 03/01/2018 | CALLED BY ISSUER at 116.120 | | 2,167,960 | 1,867,000 | 1,932,345 | 1,920,291 | 0 | (1,700) | 0 | (1,700) | 0 | 1,918,591 | 0 | (51,591) | (51,591) | 382,642 | 04/01/2024 |
| 961548-AQ-7 | WESTROCK MWV LLC | | 03/15/2018 | SINKING FUND REDEMPTION | | 146,000 | 146,000 | 145,672 | 146,000 | 0 | 0 | 0 | 0 | 0 | 146,000 | 0 | 0 | 0 | 5,585 | 03/15/2027 |
| 96221T-AH-0 | WFRBS 2014-LC14 XA | | 12/17/2018 | INTEREST ONLY PAYMENT | | 0 | 0 | 84,096 | 65,667 | 0 | (65,667) | 0 | (65,667) | 0 | 0 | 0 | 0 | 0 | 16,525 | 03/15/2047 |
| 963320-AT-3 | WHIRLPOOL CORP, MW@25 | | 02/21/2018 | US BANK | | 3,950,751 | 3,950,000 | 3,955,096 | 3,953,787 | 0 | (63) | 0 | (63) | 0 | 3,953,724 | 0 | (2,974) | (2,974) | 44,657 | 05/01/2025 |
| 97181#-KV-4 | UNION PACIFIC RR CO., P/P, SR SEC EQ NT | | 01/02/2018 | SINKING FUND REDEMPTION | | 27,790 | 27,790 | 27,790 | 27,790 | 0 | 0 | 0 | 0 | 0 | 27,790 | 0 | 0 | 0 | 745 | 11/30/2028 |
| 97181#-KY-8 | UNION PACIFIC RAILROAD CO. SEC EQUIP NOT | | 01/02/2018 | SINKING FUND REDEMPTION | | 16,981 | 16,981 | 16,981 | 16,981 | 0 | 0 | 0 | 0 | 0 | 16,981 | 0 | 0 | 0 | 455 | 12/29/2028 |
| 97181#-KZ-5 | UNION PACIFIC CORP., SEC EQUIP NT | | 01/02/2018 | SINKING FUND REDEMPTION | | 13,311 | 13,311 | 13,311 | 13,310 | 0 | 0 | 0 | 0 | 0 | 13,310 | 0 | 0 | 0 | 357 | 07/02/2028 |
| 97181#-LA-9 | UNION PACIFIC CORP. EQUIP NT SERIES D | | 01/02/2018 | SINKING FUND REDEMPTION | | 8,603 | 8,603 | 8,603 | 8,603 | 0 | 0 | 0 | 0 | 0 | 8,603 | 0 | 0 | 0 | 231 | 07/02/2028 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT | | 02/21/2018 | US BANK | | 2,887,620 | 3,000,000 | 2,991,270 | 2,991,443 | 0 | 107 | 0 | 107 | 0 | 2,991,550 | 0 | (103,930) | (103,930) | 33,296 | 10/15/2027 |
| 98212B-AF-0 | WPX ENERGY INC, MW@50 | | 04/17/2018 | TENDER OFFER | | 838,170 | 804,000 | 716,460 | 746,676 | 0 | 5,808 | 0 | 5,808 | 0 | 752,484 | 0 | 85,686 | 85,686 | 42,880 | 08/01/2020 |
| 009088-AA-3 | AIR CANADA 2015-2AA PTT, MW@25 | A | 12/15/2018 | SINKING FUND REDEMPTION | | 289,328 | 289,328 | 290,895 | 289,426 | 0 | (98) | 0 | (98) | 0 | 289,328 | 0 | 0 | 0 | 8,137 | 12/15/2027 |
| 01626P-AJ-5 | ALIMENTATION COUCHE-TARD | A | 02/21/2018 | US BANK | | 3,879,440 | 4,000,000 | 3,956,720 | 3,957,662 | 0 | 1,243 | 0 | 1,243 | 0 | 3,958,905 | 0 | (79,465) | (79,465) | 61,500 | 07/26/2022 |
| 136375-BA-9 | CANADIAN NATIONAL RAILWAY,M/W NOTE | A | 07/15/2018 | MATURITY | | 8,850,000 | 8,850,000 | 9,852,561 | 8,911,916 | 0 | (61,916) | 0 | (61,916) | 0 | 8,850,000 | 0 | 0 | 0 | 601,800 | 07/15/2018 |
| 136375-BT-8 | CANADIAN NATIONAL RAILWAY, M/W NOTE | A | 08/30/2018 | CALLED BY ISSUER at 101.390 | | 5,069,525 | 5,000,000 | 5,059,120 | 5,008,624 | 0 | (4,840) | 0 | (4,840) | 0 | 5,003,784 | 0 | (3,784) | (3,784) | 346,254 | 03/01/2019 |
| 303901-AS-1 | FAIRFAX FINL HLDGS LTD,144A, M/W SR NOTE | A | 06/15/2018 | CALLED BY ISSUER at 107.281 | | 1,072,810 | 1,000,000 | 996,460 | 998,581 | 0 | 176 | 0 | 176 | 0 | 998,756 | 0 | 1,244 | 1,244 | 106,643 | 05/15/2021 |
| 335934-AK-1 | FIRST QUANTUM MINERALS L | A | 02/20/2018 | JP MORGAN CHASE | | 773,760 | 744,000 | 747,680 | 747,213 | 0 | (92) | 0 | (92) | 0 | 747,121 | 0 | 26,639 | 26,639 | 21,127 | 04/01/2023 |
| 443628-AF-9 | HUDBAY MINERALS INC | A | 12/12/2018 | DEUTSCHE BANC | | 38,000 | 38,000 | 39,045 | 0 | 0 | (78) | 0 | (78) | 0 | 38,967 | 0 | (967) | (967) | 1,140 | 01/15/2023 |
| 559222-AR-5 | MAGNA INTERNATIONAL INC, MW@30 | A | 02/21/2018 | US BANK | | 4,120,160 | 4,000,000 | 4,006,600 | 4,005,284 | 0 | (86) | 0 | (86) | 0 | 4,005,198 | 0 | 114,962 | 114,962 | 64,556 | 10/01/2025 |
| 56501R-AC-0 | MANULIFE FINANCIAL CORP, MW@35 | A | 02/21/2018 | US BANK | | 5,111,900 | 5,000,000 | 4,987,850 | 4,989,711 | 0 | 147 | 0 | 147 | 0 | 4,989,857 | 0 | 122,043 | 122,043 | 96,257 | 03/04/2026 |
| 78008S-7D-2 | ROYAL BANK OF CANADA, SR UNSECURED | A | 07/27/2018 | MATURITY | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 44,000 | 07/27/2018 |
| 78008S-VD-5 | ROYAL BANK OF CANADA,SR UNSECURED | A | 01/16/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,997,500 | 1,999,978 | 0 | 22 | 0 | 22 | 0 | 2,000,000 | 0 | 0 | 0 | 15,000 | 01/16/2018 |
| 78012K-FU-6 | ROYAL BANK OF CANADA | A | 07/30/2018 | MATURITY | | 5,000,000 | 5,000,000 | 4,999,400 | 4,999,881 | 0 | 119 | 0 | 119 | 0 | 5,000,000 | 0 | 0 | 0 | 90,000 | 07/30/2018 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 78013G-KN-4 | ROYAL BANK OF CANADA | A | 02/21/2018 | US BANK | | 2,953,290 | 3,000,000 | 2,998,260 | 2,998,362 | 0 | 78 | 0 | 78 | 0 | 2,998,440 | 0 | (45,150) | (45,150) | 20,604 | 10/26/2020 |
| 87952V-AL-0 | TELESAT CANADA/TELESAT L, MW@50 | A | 01/24/2018 | CREDIT SUISSE | | 1,786,400 | 1,595,000 | 1,600,400 | 1,599,578 | 0 | (54) | 0 | (54) | 0 | 1,599,524 | 0 | 186,876 | 186,876 | 27,918 | 11/15/2024 |
| 884903-BK-0 | THOMSON REUTERS CORP., M/W SR NOTE | A | 10/05/2018 | TENDER OFFER | | 3,930,480 | 4,000,000 | 3,983,040 | 3,992,832 | 0 | 1,370 | 0 | 1,370 | 0 | 3,994,202 | 0 | (63,722) | (63,722) | 160,194 | 09/30/2021 |
| 89114Q-B6-4 | TORONTO-DOMINION BANK | A | 07/23/2018 | MATURITY | | 5,000,000 | 5,000,000 | 4,995,050 | 4,999,054 | 0 | 946 | 0 | 946 | 0 | 5,000,000 | 0 | 0 | 0 | 87,500 | 07/23/2018 |
| 89352H-AF-6 | TRANS-CANADA PL, M/W SR NOTE | A | 08/15/2018 | MATURITY | | 4,350,000 | 4,350,000 | 4,385,930 | 4,353,022 | 0 | (3,022) | 0 | (3,022) | 0 | 4,350,000 | 0 | 0 | 0 | 282,750 | 08/15/2018 |
| 00084D-AG-5 | ABN AMRO BANK NV | D | 10/30/2018 | MATURITY | | 3,800,000 | 3,800,000 | 3,810,982 | 3,802,014 | 0 | (2,014) | 0 | (2,014) | 0 | 3,800,000 | 0 | 0 | 0 | 95,000 | 10/30/2018 |
| 00089K-AD-1 | ACIS 2013-1A B | D | 11/27/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 109,486 | 04/18/2024 |
| 00089K-AH-2 | ACIS 2013-1A ACOM | D | 11/26/2018 | MBS PAYDOWN | | 1,910,400 | 1,910,400 | 1,879,993 | 1,893,913 | 0 | 16,487 | 0 | 16,487 | 0 | 1,910,400 | 0 | 0 | 0 | 43,985 | 04/18/2024 |
| 00289L-AA-3 | ABENGOA TRANSMISION SUR | D | 10/31/2018 | SINKING FUND REDEMPTION | | 18,300 | 18,300 | 20,107 | 18,334 | 0 | (34) | 0 | (34) | 0 | 18,300 | 0 | 0 | 0 | 990 | 04/30/2043 |
| 033286-AN-5 | ANCHC 2014-5A BR | D | 01/16/2018 | MBS PAYDOWN | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 3,500,000 | 0 | 0 | 0 | 26,468 | 10/15/2026 |
| 033287-AV-5 | ANCHC 2014-4A A2R | D | 01/28/2018 | 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 | 15,460 | 07/28/2026 |
| 03765D-AN-0 | APID 2014-18A A2AR | D | 10/22/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 104,770 | 07/22/2026 |
| 04941K-AK-5 | ATCLO 2013-2A A2LR MTG | D | 05/15/2018 | MBS PAYDOWN | | 2,200,000 | 2,200,000 | 2,200,000 | 2,200,000 | 0 | 0 | 0 | 0 | 0 | 2,200,000 | 0 | 0 | 0 | 34,000 | 02/17/2026 |
| 04964R-AN-6 | ATRM 10A B1R | D | 08/16/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 27,967 | 07/16/2025 |
| 04964W-AQ-8 | ATRM 11A BR | D | 12/11/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 121,297 | 10/23/2025 |
| 05523R-AB-3 | BAE SYSTEMS PLC,MW@45 | D | 02/21/2018 | US BANK | | 7,046,122 | 6,700,000 | 7,383,190 | 7,072,791 | 0 | (12,926) | 0 | (12,926) | 0 | 7,059,865 | 0 | (13,743) | (13,743) | 114,924 | 10/11/2021 |
| 055300-AK-6 | BAT INTL FINANCE PLC, MW@25 | D | 02/21/2018 | US BANK | | 5,031,050 | 5,000,000 | 4,988,290 | 4,990,847 | 0 | 148 | 0 | 148 | 0 | 4,990,995 | 0 | 40,055 | 40,055 | 36,208 | 06/15/2025 |
| 05565Q-CH-9 | BP CAPITAL MARKETS PLC, SR UNSECURED | D | 09/26/2018 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 20,736 | 09/26/2018 |
| 05617Y-AG-4 | BABSON CLO LTD, FLOATING RATE | D | 04/06/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 2,821,680 | 2,950,224 | 0 | 49,776 | 0 | 49,776 | 0 | 3,000,000 | 0 | 0 | 0 | 67,693 | 01/18/2025 |
| 05874P-AA-4 | BALLY 2013-1A A | D | 11/20/2018 | MBS PAYDOWN | | 847,447 | 847,447 | 838,973 | 847,501 | 0 | (54) | 0 | (54) | 0 | 847,447 | 0 | 0 | 0 | 14,465 | 05/20/2025 |
| 064255-AQ-5 | BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE | D | 09/09/2018 | MATURITY | | 6,900,000 | 6,900,000 | 7,028,886 | 6,919,050 | 0 | (19,050) | 0 | (19,050) | 0 | 6,900,000 | 0 | 0 | 0 | 186,300 | 09/09/2018 |
| 08180K-AR-1 | BSP 2014-VA B1R | D | 05/20/2018 | 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 | 38,342 | 10/20/2026 |
| 09625J-AQ-7 | BLUEM 2013-3A B1R MTG | D | 10/29/2018 | MBS PAYDOWN | | 800,000 | 800,000 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 0 | 800,000 | 0 | 0 | 0 | 27,170 | 10/30/2025 |
| 09626Q-AN-7 | BLUEM 201-2A B1R | D | 10/20/2018 | VARIOUS | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 68,373 | 07/20/2026 |
| 09627D-AQ-8 | BLUEM 2013-4A B1R | D | 10/15/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 34,791 | 04/15/2025 |
| 11042A-AA-2 | BRITISH AIR 13-1 A PTT, MW@50 | D | 12/20/2018 | SINKING FUND REDEMPTION | | 775,104 | 775,104 | 820,609 | 685,260 | 0 | (4,073) | 0 | (4,073) | 0 | 775,104 | 0 | 0 | 0 | 21,622 | 06/20/2024 |
| 11042B-AA-0 | BRITISH AIR 13-1 B PTT | D | 12/20/2018 | SINKING FUND REDEMPTION | | 1,259,802 | 1,259,802 | 1,319,559 | 1,278,478 | 0 | (18,676) | 0 | (18,676) | 0 | 1,259,802 | 0 | 0 | 0 | 44,290 | 06/20/2020 |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT | D | 12/20/2018 | SINKING FUND REDEMPTION | | 932 | 932 | 932 | 0 | 0 | 0 | 0 | 0 | 0 | 932 | 0 | 0 | 0 | 24 | 09/20/2031 |
| 11043H-AA-6 | BRITISH AIR 18-1 A PTT | D | 12/20/2018 | SINKING FUND REDEMPTION | | 1,257 | 1,257 | 1,256 | 0 | 0 | 3 | 0 | 3 | 0 | 1,257 | 0 | 0 | 0 | 36 | 09/20/2031 |
| 111013-AK-4 | BRITISH SKY BROADCASTING, MW SR UNSECUR | D | 02/21/2018 | US BANK | | 5,925,540 | 6,000,000 | 5,980,390 | 5,989,453 | 0 | 277 | 0 | 277 | 0 | 5,989,731 | 0 | (64,191) | (64,191) | 44,271 | 11/26/2022 |
| 114521-AD-9 | BSMC 2013-1A B1 | D | 02/15/2018 | 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 | 21,470 | 04/17/2025 |
| 12479L-AC-4 | CAL FUNDING II LTD,144A ABS, CALLABLE | C | 12/25/2018 | MBS PAYDOWN | | 800,000 | 800,000 | 798,504 | 798,619 | 0 | 1,381 | 0 | 1,381 | 0 | 800,000 | 0 | 0 | 0 | 14,517 | 03/27/2028 |
| 12549J-AN-1 | CIFC 2014-1A B1R | D | 01/18/2018 | MBS PAYDOWN | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 3,500,000 | 0 | 0 | 0 | 26,421 | 04/18/2025 |
| 12549Q-AQ-8 | CIFC 2014-3A B1R MTGE | D | 10/22/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 104,770 | 07/23/2026 |
| 12550A-AQ-9 | CIFC 2014-5A BR | D | 09/27/2018 | VARIOUS | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 75,146 | 01/17/2027 |
| 12674T-AA-4 | C&W SR FINANCING DESIGNA | D | 01/24/2018 | BARCLAYS CAPITAL INC FIXED | | 1,683,893 | 1,598,000 | 1,598,000 | 1,598,000 | 0 | 0 | 0 | 0 | 0 | 1,598,000 | 0 | 85,893 | 85,893 | 48,828 | 09/15/2027 |
| 14310K-AJ-0 | CGMS 2013-4A C, FLOATING RATE | D | 03/01/2018 | MBS PAYDOWN | | 2,000,000 | 2,000,000 | 1,940,087 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 32,311 | 10/15/2025 |
| 148886-AK-0 | CRMN 2012-1A BR | D | 03/20/2018 | 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 | 17,877 | 12/20/2023 |
| 15103J-AA-0 | CELEO REDES OPERACION CL | D | 12/22/2018 | SINKING FUND REDEMPTION | | 50,692 | 50,692 | 50,687 | 50,543 | 0 | 149 | 0 | 149 | 0 | 50,692 | 0 | 0 | 0 | 2,636 | 06/22/2047 |
| 15136P-AE-9 | CECLO 2013-17A A2B | D | 04/30/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 1,003,125 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 18,261 | 01/30/2025 |
| 15136W-AX-2 | CECLO 2013-20A B2R | D | 10/25/2018 | MBS PAYDOWN | | 1,750,000 | 1,750,000 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 0 | 1,750,000 | 0 | 0 | 0 | 63,554 | 01/25/2026 |
| 17186H-AA-0 | CIMPRESS NV | D | 06/28/2018 | VARIOUS | | 5,707,904 | 5,432,000 | 5,620,000 | 5,566,886 | 0 | (16,523) | 0 | (16,523) | 0 | 5,550,363 | 0 | 49,023 | 49,023 | 363,048 | 04/01/2022 |
| 19625G-AA-7 | CAFL 2016-1 A | D | 12/01/2018 | MBS PAYDOWN | | 416,866 | 416,866 | 416,862 | 416,866 | 0 | 0 | 0 | 0 | 0 | 416,866 | 0 | 0 | 0 | 6,941 | 06/15/2048 |
| 200447-A*-1 | COMISION FEDERAL DE ELECTRICID, MW@50 | D | 09/29/2018 | SINKING FUND REDEMPTION | | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 0 | 0 | 10,975 | 09/29/2036 |
| 21987D-AA-2 | CORP FINANCI DE DESARROL,144A M/W SR UNS | D | 02/21/2018 | US BANK | | 1,032,500 | 1,000,000 | 984,370 | 992,655 | 0 | 224 | 0 | 224 | 0 | 992,880 | 0 | 39,620 | 39,620 | 25,465 | 02/08/2022 |
| 225401-AC-2 | CREDIT SUISSE GROUP AG | D | 02/21/2018 | US BANK | | 5,039,850 | 5,000,000 | 5,258,250 | 5,248,889 | 0 | (3,261) | 0 | (3,261) | 0 | 5,245,629 | 0 | (205,779) | (205,779) | 132,028 | 01/09/2028 |
| 227170-AE-7 | CRONOS CONTAINERS PROGRAM LTD OTHER ABS | D | 12/18/2018 | MBS PAYDOWN | | 740,000 | 740,000 | 738,613 | 739,427 | 0 | 573 | 0 | 573 | 0 | 740,000 | 0 | 0 | 0 | 12,346 | 04/18/2028 |
| 23636T-AE-0 | DANONE SA, MW@20 | D | 02/21/2018 | US BANK | | 7,455,360 | 8,000,000 | 7,842,950 | 7,857,496 | 0 | 1,916 | 0 | 1,916 | 0 | 7,859,412 | 0 | (404,052) | (404,052) | 71,383 | 11/02/2026 |
| 24718P-AA-5 | DELPHI TECHNOLOGIES | C | 06/15/2018 | BARCLAYS BANK PLC | | 1,061,500 | 1,100,000 | 1,101,719 | 1,101,666 | 0 | (86) | 0 | (86) | 0 | 1,101,580 | 0 | (40,080) | (40,080) | 39,875 | 10/01/2025 |
| 24823D-AL-0 | DEN11 2015-1A A2R | D | 10/20/2018 | MBS PAYDOWN | | 2,600,000 | 2,600,000 | 2,600,000 | 2,600,000 | 0 | 0 | 0 | 0 | 0 | 2,600,000 | 0 | 0 | 0 | 96,837 | 04/20/2027 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 25156P-AV-5 | DEUTSCHE TELEKOM INT FIN, MW@15 | D | 02/21/2018 | US BANK | | 4,728,300 | 5,000,000 | 4,785,950 | 4,814,370 | 0 | 4,109 | 0 | 4,109 | 0 | 4,818,479 | 0 | (90,179) | (90,179) | 52,461 | 09/19/2023 |
| 25243E-AF-0 | DIAGEO CAPITAL PLC, NOTE | D | 05/15/2018 | MATURITY | | 1,000,000 | 1,000,000 | 977,840 | 999,169 | 0 | 831 | 0 | 831 | 0 | 1,000,000 | 0 | 0 | 0 | 24,250 | 05/15/2018 |
| 29278G-AF-5 | ENEL FINANCE INTL NV | D | 02/21/2018 | US BANK | | 4,407,096 | 4,700,000 | 4,633,603 | 4,634,731 | 0 | 737 | 0 | 737 | 0 | 4,635,468 | 0 | (228,372) | (228,372) | 61,688 | 04/06/2028 |
| 338422-AL-2 | FLAGS 2014-8A BR | D | 06/16/2018 | 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 | 48,709 | 01/16/2026 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING | C | 02/21/2018 | US BANK | | 4,449,870 | 4,500,000 | 4,901,695 | 4,878,329 | 0 | (2,078) | 0 | (2,078) | 0 | 4,876,251 | 0 | (426,381) | (426,381) | 53,016 | 11/15/2035 |
| 37952U-AB-9 | GLOBAL SC FINANCE SRL,144A ELIGIBLE | D | 12/17/2018 | MBS PAYDOWN | | 1,350,000 | 1,350,000 | 1,352,561 | 1,349,324 | 0 | 676 | 0 | 676 | 0 | 1,350,000 | 0 | 0 | 0 | 21,791 | 04/17/2028 |
| 37952U-AC-7 | SEACO GLOBAL SC | D | 05/25/2018 | MBS PAYDOWN | | 1,166,000 | 1,166,000 | 1,165,906 | 1,165,941 | 0 | 59 | 0 | 59 | 0 | 1,166,000 | 0 | 0 | 0 | 18,093 | 11/17/2028 |
| 38137Q-AC-2 | GOLD9 2014-9A B1R | D | 10/29/2018 | 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 | 78,037 | 10/29/2026 |
| 39808F-AL-2 | GWOLF 2014-1A A2R | D | 10/22/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 104,770 | 04/23/2026 |
| 42982A-AU-5 | HLM 5A-2015 B1R | D | 10/16/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 102,226 | 01/31/2026 |
| 43132R-AQ-4 | HLDN 2013-1A AR | D | 01/17/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 6,397 | 01/17/2026 |
| 44920U-AG-3 | HYUNDAI CAPITAL SERVICES | D | 02/21/2018 | US BANK | | 984,960 | 1,000,000 | 997,040 | 998,052 | 0 | 80 | 0 | 80 | 0 | 998,132 | 0 | (13,172) | (13,172) | 12,378 | 03/16/2021 |
| 45763P-AF-3 | INMARSAT FINANCE PLC | D | 06/18/2018 | GOLDMAN SACHS & COMPANY | | 1,025,670 | 1,025,000 | 1,050,625 | 0 | 0 | (1,821) | 0 | (1,821) | 0 | 1,048,804 | 0 | (23,134) | (23,134) | 47,756 | 10/01/2024 |
| 46642W-AN-6 | JMP 2014 - 1A BR | D | 02/09/2018 | MBS PAYDOWN | | 2,200,000 | 2,200,000 | 2,200,000 | 2,200,000 | 0 | 0 | 0 | 0 | 0 | 2,200,000 | 0 | 0 | 0 | 22,692 | 10/17/2025 |
| 470472-AG-6 | JAMESTOWN CLO LTD, FLOATING RATE | D | 08/06/2018 | MBS PAYDOWN | | 7,000,000 | 7,000,000 | 6,552,000 | 6,911,429 | 0 | 88,571 | 0 | 88,571 | 0 | 7,000,000 | 0 | 0 | 0 | 288,701 | 01/15/2026 |
| 482485-AJ-8 | KKR 2013-2A A1BR | D | 01/23/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 7,458 | 01/23/2026 |
| 48274H-AL-4 | KVK 2013 - 2A BR | D | 11/07/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 118,237 | 01/15/2026 |
| 50181G-AS-9 | LCM 16A BR | D | 12/04/2018 | 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 | 80,517 | 07/17/2026 |
| 54008P-AN-3 | LOCKWOOD GROVE CLO LTD | D | 01/25/2018 | 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 | 18,591 | 04/25/2025 |
| 55953T-AC-1 | MAGNETITE CLO | D | 11/15/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,015,000 | 3,014,912 | 0 | (14,912) | 0 | (14,912) | 0 | 3,000,000 | 0 | 0 | 0 | 113,419 | 11/15/2028 |
| 59284M-AD-6 | MEXICO CITY ARPT TRUST PRIV PLACE | D | 12/18/2018 | TENDER OFFER | | 1,948,450 | 2,051,000 | 2,038,653 | 2,038,653 | 0 | 67 | 0 | 67 | 0 | 2,038,720 | 0 | (90,270) | (90,270) | 142,573 | 07/31/2047 |
| 60688X-AG-5 | MIZUHO BANK LTD | D | 02/21/2018 | US BANK | | 508,820 | 500,000 | 498,720 | 499,140 | 0 | 17 | 0 | 17 | 0 | 499,157 | 0 | 9,663 | 9,663 | 6,510 | 04/16/2024 |
| 60920L-AC-8 | MONDELEZ INTL HLDINGS NE, MW@15 | C | 02/21/2018 | US BANK | | 3,265,859 | 3,403,000 | 3,260,935 | 3,286,668 | 0 | 4,001 | 0 | 4,001 | 0 | 3,290,670 | 0 | (24,811) | (24,811) | 21,363 | 10/28/2021 |
| 62405T-AE-7 | MOUNTAIN HAWK CLO LTD CLO | D | 07/20/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 80,030 | 07/22/2024 |
| 638602-BP-6 | NATIONWIDE BUILDING SOCIETY | D | 02/21/2018 | US BANK | | 6,654,281 | 6,572,000 | 7,055,243 | 6,979,761 | 0 | (6,712) | 0 | (6,712) | 0 | 6,973,049 | 0 | (318,767) | (318,767) | 149,513 | 07/21/2025 |
| 640270-AW-4 | NGCLO 2014-1A BR | D | 05/28/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 53,433 | 08/28/2026 |
| 65157Q-AY-2 | NMRK 2014-2A A2BR | D | 11/28/2018 | VARIOUS | | 2,250,000 | 2,250,000 | 2,205,000 | 2,240,946 | 0 | 9,054 | 0 | 9,054 | 0 | 2,250,000 | 0 | 0 | 0 | 76,074 | 06/30/2026 |
| 65157Q-BA-3 | NMRK 2014-2A AFR | D | 11/28/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 35,150 | 06/30/2026 |
| 656531-AF-7 | STATOILHYDRO ASA, M/W, DEBENTURES | D | 01/15/2018 | MATURITY | | 3,748,000 | 3,748,000 | 4,175,010 | 3,750,094 | 0 | (2,094) | 0 | (2,094) | 0 | 3,748,000 | 0 | 0 | 0 | 125,558 | 01/15/2018 |
| 67054K-AA-7 | SFR GROUP SA, MW@50 | D | 11/27/2018 | VARIOUS | | 3,848,216 | 4,031,000 | 4,093,641 | 4,088,894 | 0 | (6,125) | 161,539 | (167,664) | 0 | 3,921,229 | 0 | (73,013) | (73,013) | 338,746 | 05/01/2026 |
| 67107K-AS-5 | OCP 2014-7A A2AR | D | 09/06/2018 | MBS PAYDOWN | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 117,593 | 10/20/2026 |
| 67572Y-BA-9 | OCTAGON INVESTMENT PARTNERS | D | 01/22/2018 | MBS PAYDOWN | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 29,954 | 11/25/2025 |
| 67590G-AW-9 | OCTAGON INVESTMENT | D | 02/25/2018 | VARIOUS | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 20,436 | 10/25/2025 |
| 67590R-AS-4 | OCTLF 2014-1A B2R | D | 11/18/2018 | MBS PAYDOWN | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 3,500,000 | 0 | 0 | 0 | 127,206 | 11/18/2026 |
| 69688V-AN-5 | PLMRS 2013-2A A2R | D | 10/17/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 109,299 | 10/17/2027 |
| 76124D-AB-8 | RSO 2017-CRE5 B | D | 01/15/2018 | MBS PAYDOWN | | 103,363 | 103,363 | 103,363 | 103,363 | 0 | 0 | 0 | 0 | 0 | 103,363 | 0 | 0 | 0 | 339 | 07/15/2034 |
| 767201-AQ-9 | RIO TINTO FIN USA LTD, M/W CO GUARNT | D | 04/19/2018 | CALLED BY ISSUER at 102.789 | | 1,027,891 | 1,000,000 | 997,440 | 998,935 | 0 | 80 | 0 | 80 | 0 | 999,016 | 0 | 984 | 984 | 49,661 | 09/20/2021 |
| 76720A-AF-3 | RIO TINTO FIN USA PLC, SR UNSEC | D | 04/19/2018 | CALLED BY ISSUER at 100.115 | | 3,003,461 | 3,000,000 | 2,976,240 | 2,987,605 | 0 | 752 | 0 | 752 | 0 | 2,988,356 | 0 | 11,644 | 11,644 | 60,482 | 08/21/2022 |
| 780097-AM-3 | ROYAL BK OF SCOTLAND GRP PLC, SUBNOTE | D | 07/03/2018 | MATURITY | | 4,556,000 | 4,556,000 | 4,314,912 | 4,543,199 | 0 | 12,801 | 0 | 12,801 | 0 | 4,556,000 | 0 | 0 | 0 | 214,132 | 07/03/2018 |
| 82620K-AE-3 | SIEMENS FINANCIERINGSMAT, MW@20 | D | 02/21/2018 | US BANK | | 2,467,500 | 2,500,000 | 2,462,925 | 2,471,105 | 0 | 479 | 0 | 479 | 0 | 2,471,584 | 0 | (4,084) | (4,084) | 18,958 | 05/27/2025 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAT, MW@15 | D | 02/21/2018 | US BANK | | 2,728,830 | 3,000,000 | 2,824,050 | 2,841,398 | 0 | 2,192 | 0 | 2,192 | 0 | 2,843,590 | 0 | (114,760) | (114,760) | 24,675 | 10/15/2026 |
| 83608H-AU-8 | SNDPT 2013-2A BR | D | 04/15/2018 | MBS PAYDOWN | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 3,500,000 | 0 | 0 | 0 | 54,647 | 07/15/2025 |
| 83608W-AU-5 | SNDPT 2014-2A BR | D | 10/20/2018 | MBS PAYDOWN | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 3,500,000 | 0 | 0 | 0 | 125,006 | 10/20/2026 |
| 86562M-AC-4 | SUMITOMO MITSUI BANKING | D | 02/21/2018 | US BANK | | 2,981,910 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | (18,090) | (18,090) | 51,084 | 03/09/2026 |
| 87154B-AM-8 | SYMP 2012-8A AR | D | 07/09/2018 | MBS PAYDOWN | | 343,063 | 343,063 | 340,010 | 343,180 | 0 | (117) | 0 | (117) | 0 | 343,063 | 0 | 0 | 0 | 4,642 | 01/09/2023 |
| 88165F-AF-9 | TEVA PHARMACEUTICAL FIN BV, M/W CO GUARN | D | 02/21/2018 | US BANK | | 6,177,856 | 6,400,000 | 6,541,582 | 6,480,794 | 0 | (2,743) | 0 | (2,743) | 0 | 6,478,051 | 0 | (300,195) | (300,195) | 65,538 | 11/10/2021 |
| 88165F-AG-7 | TEVA PHARM FINANCE LLC,SR UNSECURED | D | 02/21/2018 | US BANK | | 2,709,750 | 3,000,000 | 2,973,950 | 2,985,824 | 0 | 370 | 0 | 370 | 0 | 2,986,194 | 0 | (276,444) | (276,444) | 15,488 | 12/18/2022 |
| 88390A-AF-7 | WINDR 2014-2A B1 | D | 01/16/2018 | MBS PAYDOWN | | 1,000,000 | 1,000,000 | 1,001,000 | 999,744 | 0 | 256 | 0 | 256 | 0 | 1,000,000 | 0 | 0 | 0 | 8,840 | 07/15/2026 |
| 88432D-AS-3 | WINDR 2014-3A BR | D | 10/03/2018 | MBS PAYDOWN | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 135,405 | 01/22/2027 |
| 88432F-AS-8 | WINDR 2015-1A BR MTGE | D | 11/20/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 115,541 | 07/20/2027 |
| 89675*-AN-7 | TRITON CONTAINER INTL LTD., P/P SR NOTE | C | 04/30/2018 | 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 |
| 89978Y-AU-0 | TGCLO 2014-1A A2BR | D | 01/25/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 2,991,563 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 21,600 | 04/25/2026 |
| 902133-AN-7 | TYCO ELECTRONICS GROUP S,MW@20 CALLABLE | D | 12/17/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,994,180 | 3,998,846 | 0 | 1,154 | 0 | 1,154 | 0 | 4,000,000 | 0 | 0 | 0 | 95,000 | 12/17/2018 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 90320M-AA-3 | UPCB FINANCE IV LTD, MW@50 | D | 10/23/2018 | GOLDMAN SACHS & COMPANY | | 1,866,075 | 1,900,000 | 1,921,899 | 1,919,908 | 0 | (2,823) | 0 | (2,823) | 0 | 1,917,085 | 0 | (51,010) | (51,010) | 128,790 | 01/15/2025 |
| 92329Y-AG-1 | VENTR 2014-17A B1R | D | 04/16/2018 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 47,598 | 07/15/2026 |
| 928670-AB-4 | VOLKSWAGEN INTL FIN NV, M/W 144A | D | 02/21/2018 | US BANK | | 2,513,503 | 2,455,000 | 2,531,286 | 2,477,906 | 0 | (1,162) | 0 | (1,162) | 0 | 2,476,744 | 0 | 36,759 | 36,759 | 51,555 | 08/12/2020 |
| 92914R-AN-2 | VOYA 2014-4A A2AR | D | 07/16/2018 | MBS PAYDOWN | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 98,830 | 10/16/2026 |
| 961214-BZ-5 | WESTPAC BANKING CORP, SR UNSECURED | D | 01/12/2018 | MATURITY | | 2,000,000 | 2,000,000 | 1,999,420 | 1,999,996 | 0 | 4 | 0 | 4 | 0 | 2,000,000 | 0 | 0 | 0 | 16,000 | 01/12/2018 |
| 961214-CC-5 | WESTPAC BANKING CORP, SR UNSECURED | D | 07/30/2018 | MATURITY | | 4,000,000 | 4,000,000 | 3,988,160 | 3,998,555 | 0 | 1,445 | 0 | 1,445 | 0 | 4,000,000 | 0 | 0 | 0 | 90,000 | 07/30/2018 |
| 98954N-AA-7 | ZIGGO SECURED FINANCE BV, MW@50 | D | 04/11/2018 | VARIOUS | | 5,196,026 | 5,575,000 | 5,542,107 | 5,546,966 | 0 | 583 | 0 | 583 | 0 | 5,547,560 | 0 | (351,512) | (351,512) | 227,250 | 01/15/2027 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,430,309,512 | 1,433,243,505 | 1,450,924,643 | 1,428,572,631 | 0 | (1,241,477) | 773,395 | (2,014,872) | 0 | 1,437,369,238 | 0 | (11,610,276) | (11,610,276) | 45,118,255 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 1,472,175,466 | 1,475,103,660 | 1,493,404,697 | 1,469,013,320 | 0 | (1,303,984) | 773,395 | (2,077,379) | 0 | 1,479,157,985 | 0 | (11,538,868) | (11,538,868) | 46,639,300 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 63,932,418 | 64,097,000 | 64,618,022 | 0 | 0 | (41,384) | 54,947 | (96,331) | 0 | 64,521,687 | 0 | (589,273) | (589,273) | 1,423,914 | XXX |
| 8399999. Total - Bonds | | | | | | 1,536,107,884 | 1,539,200,660 | 1,558,022,719 | 1,469,013,320 | 0 | (1,345,368) | 828,342 | (2,173,710) | 0 | 1,543,679,672 | 0 | (12,128,141) | (12,128,141) | 48,063,214 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 99C000-02-5 | FHLB DES MOINES | | 12/31/2018 | DIRECT FROM ISSUER | 77,222.000 | 7,722,200 | | 7,722,200 | 7,722,200 | 0 | 0 | 0 | 0 | 0 | 7,722,200 | 0 | 0 | 0 | 0 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 7,722,200 | XXX | 7,722,200 | 7,722,200 | 0 | 0 | 0 | 0 | 0 | 7,722,200 | 0 | 0 | 0 | 0 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 7,722,200 | XXX | 7,722,200 | 7,722,200 | 0 | 0 | 0 | 0 | 0 | 7,722,200 | 0 | 0 | 0 | 0 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9799999. Total - Common Stocks | | | | | | 7,722,200 | XXX | 7,722,200 | 7,722,200 | 0 | 0 | 0 | 0 | 0 | 7,722,200 | 0 | 0 | 0 | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 7,722,200 | XXX | 7,722,200 | 7,722,200 | 0 | 0 | 0 | 0 | 0 | 7,722,200 | 0 | 0 | 0 | 0 | XXX |
| 9999999 - Totals | | | | | | 1,543,830,084 | XXX | 1,565,744,919 | 1,476,735,520 | 0 | (1,345,368) | 828,342 | (2,173,710) | 0 | 1,551,401,872 | 0 | (12,128,141) | (12,128,141) | 48,063,214 | XXX |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 00101J-AK-2 | ADT CORP | | 05/23/2018 | VARIOUS | 09/12/2018 | VARIOUS | 3,270,000 | 3,409,399 | 3,442,521 | 3,397,208 | 0 | (12,191) | 0 | (12,191) | 0 | 0 | 45,313 | 45,313 | 80,635 | 14,796 |
| 019736-AD-9 | ALLISON TRANSMISSION INC, MW@50 | | 05/21/2018 | VARIOUS | 06/27/2018 | BARCLAYS CAPITAL INC FIXED | 575,000 | 558,688 | 572,125 | 558,919 | 0 | 232 | 0 | 232 | 0 | 0 | 13,206 | 13,206 | 7,028 | 4,097 |
| 02005N-AV-2 | ALLY FINANCIAL INC | | 04/26/2018 | VARIOUS | 08/08/2018 | VARIOUS | 2,550,000 | 2,622,656 | 2,616,906 | 2,619,614 | 0 | (3,042) | 0 | (3,042) | 0 | 0 | (2,708) | (2,708) | 46,922 | 5,595 |
| 05545M-AA-0 | BBA US HOLDINGS INC | | 04/20/2018 | JP MORGAN CHASE | 05/07/2018 | BANK OF AMERICA - MERRIL LYNCH | 876,000 | 876,000 | 879,285 | 876,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,285 | 3,285 | 1,700 | 0 |
| 143905-AN-7 | CARRIAGE SERVICES INC | | 05/30/2018 | VARIOUS | 09/10/2018 | GOLDMAN SACHS & COMPANY | 2,240,000 | 2,250,770 | 2,279,200 | 2,250,413 | 0 | (357) | 0 | (357) | 0 | 0 | 28,787 | 28,787 | 37,917 | 37 |
| 225310-AK-7 | CREDIT ACCEPTANC | | 06/12/2018 | WELLS FARGO BANKS | 09/04/2018 | WELLS FARGO BANKS | 300,000 | 313,500 | 315,000 | 312,490 | 0 | (1,010) | 0 | (1,010) | 0 | 0 | 2,510 | 2,510 | 10,509 | 5,470 |
| 228187-AA-8 | CROWN AMER/CAP CORP VI | | 03/19/2018 | VARIOUS | 11/26/2018 | BARCLAYS CAPITAL INC FIXED | 984,000 | 953,520 | 942,479 | 955,792 | 0 | 2,272 | 0 | 2,272 | 0 | 0 | (13,313) | (13,313) | 39,147 | 6,935 |
| 23311V-AG-2 | DCP MIDSTREAM OPERATING | | 07/10/2018 | JP MORGAN CHASE | 08/21/2018 | JP MORGAN CHASE | 978,000 | 978,000 | 995,115 | 978,000 | 0 | 0 | 0 | 0 | 0 | 0 | 17,115 | 17,115 | 5,230 | 0 |
| 25470X-AE-5 | DISH DBS CORP | | 04/10/2018 | VARIOUS | 10/18/2018 | CREDIT SUISSE | 2,145,000 | 2,187,900 | 2,187,900 | 2,181,376 | 0 | (6,524) | 0 | (6,524) | 0 | 0 | 6,524 | 6,524 | 129,102 | 52,435 |
| 25470X-AW-5 | DISH DBS CORP | | 02/13/2018 | MORGAN STANLEY & COMPANY | 04/10/2018 | VARIOUS | 1,399,000 | 1,301,070 | 1,281,718 | 1,302,972 | 0 | 1,902 | 0 | 1,902 | 0 | 0 | (21,254) | (21,254) | 33,440 | 20,548 |
| 303250-AE-4 | FAIR ISAAC CORP | | 05/01/2018 | WELLS FARGO BANKS | 06/25/2018 | WELLS FARGO BANKS | 1,086,000 | 1,086,000 | 1,094,145 | 1,086,000 | 0 | 0 | 0 | 0 | 0 | 0 | 8,145 | 8,145 | 7,760 | 0 |
| 36164Y-AB-7 | GCP APPLIED TECHNOLOGIES | | 04/12/2018 | VARIOUS | 11/27/2018 | BANK OF AMERICA - MERRIL LYNCH | 2,235,000 | 2,237,074 | 2,155,076 | 2,195,888 | 0 | (75) | 41,111 | (41,186) | 0 | 0 | (40,811) | (40,811) | 72,372 | 9 |
| 384637-AA-2 | GRAHAM HOLDINGS CO | | 05/29/2018 | JP MORGAN CHASE | 11/19/2018 | VARIOUS | 3,415,000 | 3,427,336 | 3,452,798 | 3,426,565 | 0 | (772) | 0 | (772) | 0 | 0 | 26,234 | 26,234 | 88,188 | 0 |
| 40390D-AA-3 | HLF FIN SARL LLC/HERBALI | | 08/09/2018 | JEFFERIES & CO., INC. | 11/15/2018 | JEFFERIES & CO., INC. | 340,000 | 340,000 | 342,975 | 340,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,975 | 2,975 | 6,368 | 0 |
| 435765-AG-7 | HOLLY ENERGY PARTNERS LP, MW@50 | | 06/15/2018 | VARIOUS | 08/20/2018 | VARIOUS | 694,000 | 698,623 | 711,648 | 698,478 | 0 | (144) | 0 | (144) | 0 | 0 | 13,169 | 13,169 | 22,622 | 13,784 |
| 45688C-AA-5 | INGEVITY CORP | | 01/09/2018 | BANK OF AMERICA - MERRIL LYNCH | 01/16/2018 | JANNEY MONTGOMERY SCOTT | 384,000 | 384,000 | 385,920 | 384,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,920 | 1,920 | 0 | 0 |
| 460599-AC-7 | INTERNATIONAL GAME TECH, MW@50 | | 03/06/2018 | CITIGROUP GLOBAL MARKETS | 12/07/2018 | VARIOUS | 952,000 | 1,026,965 | 1,003,860 | 1,022,632 | 0 | (4,333) | 0 | (4,333) | 0 | 0 | (18,772) | (18,772) | 30,892 | 3,781 |
| 501889-AB-5 | LKQ CORP,MW | | 07/13/2018 | SUNTRUST-T CAPITAL | 08/22/2018 | SUSQUEHANNA INTERNATIONAL GROUP | 1,568,000 | 1,566,813 | 1,579,969 | 1,566,862 | 0 | 49 | 0 | 49 | 0 | 0 | 13,107 | 13,107 | 19,827 | 9,668 |
| 538034-AN-9 | LIVE NATION ENTERTAINMEN | | 03/15/2018 | JP MORGAN CHASE | 06/12/2018 | VARIOUS | 1,179,000 | 1,188,213 | 1,178,490 | 1,187,900 | 0 | (312) | 0 | (312) | 0 | 0 | (9,410) | (9,410) | 14,459 | 0 |
| 57164P-AC-0 | MARRIOTT OWNERSHIP RESOR | | 08/09/2018 | BANK OF AMERICA - MERRIL LYNCH | 08/14/2018 | BANK OF AMERICA - MERRIL LYNCH | 221,000 | 221,000 | 223,210 | 221,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,210 | 2,210 | 0 | 0 |
| 58502B-AA-4 | MEDNAX INC | | 03/13/2018 | VARIOUS | 04/11/2018 | JP MORGAN CHASE | 721,000 | 737,635 | 727,309 | 737,032 | 0 | (603) | 0 | (603) | 0 | 0 | (9,723) | (9,723) | 13,879 | 8,068 |
| 589433-AA-9 | MEREDITH CORP | | 01/19/2018 | CREDIT SUISSE | 02/28/2018 | CITIGROUP GLOBAL MARKETS | 843,000 | 850,900 | 869,344 | 850,802 | 0 | (98) | 0 | (98) | 0 | 0 | 18,541 | 18,541 | 5,152 | 0 |
| 62943W-AB-5 | CLEARWAY ENERGY | | 05/07/2018 | VARIOUS | 12/14/2018 | VARIOUS | 4,415,000 | 4,446,138 | 4,236,223 | 4,442,250 | 0 | (3,887) | 0 | (3,887) | 0 | 0 | (206,028) | (206,028) | 197,317 | 46,618 |
| 644274-AF-9 | NEW ENTERPRISE STONE & L | | 03/01/2018 | VARIOUS | 05/17/2018 | VARIOUS | 1,172,000 | 1,175,376 | 1,188,744 | 1,175,275 | 0 | (101) | 0 | (101) | 0 | 0 | 13,468 | 13,468 | 12,958 | 0 |
| 65409Q-BB-7 | NIELSEN FINANCE LLC/CO, MW@50 | | 04/18/2018 | WELLS FARGO BANKS | 09/04/2018 | VARIOUS | 2,215,000 | 2,248,225 | 2,155,220 | 2,242,273 | 0 | (5,952) | 0 | (5,952) | 0 | 0 | (87,053) | (87,053) | 42,265 | 1,538 |
| 674215-AK-4 | OASIS PETROLEUM INC | | 04/30/2018 | WELLS FARGO BANKS | 05/08/2018 | JP MORGAN CHASE | 985,000 | 985,000 | 991,155 | 985,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,155 | 6,155 | 0 | 0 |
| 76119L-AA-9 | RESIDEO FUNDING INC | | 10/04/2018 | GOLDMAN SACHS & COMPANY | 10/18/2018 | STIFEL NICOLAUS | 499,000 | 499,000 | 502,743 | 499,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,743 | 3,743 | 255 | 0 |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA | | 01/31/2018 | JP MORGAN CHASE | 02/28/2018 | JP MORGAN CHASE | 1,587,000 | 1,594,935 | 1,571,130 | 1,594,904 | 0 | (31) | 0 | (31) | 0 | 0 | (23,774) | (23,774) | 29,756 | 25,789 |
| 81725W-AG-8 | SENSATA TECHNOLOGIES BV,144A SR UNSEC | | 06/21/2018 | VARIOUS | 07/25/2018 | BARCLAYS CAPITAL INC FIXED | 762,000 | 771,180 | 767,715 | 771,040 | 0 | (140) | 0 | (140) | 0 | 0 | (3,325) | (3,325) | 10,525 | 6,764 |
| 86024T-AA-5 | STEVENS HOLDING CO INC | | 09/26/2018 | GOLDMAN SACHS & COMPANY | 10/24/2018 | GOLDMAN SACHS & COMPANY | 586,000 | 586,000 | 583,070 | 586,000 | 0 | 0 | 0 | 0 | 0 | 0 | (2,930) | (2,930) | 2,493 | 0 |
| 87264A-AR-6 | T-MOBILE USA INC | | 08/28/2018 | GOLDMAN SACHS & COMPANY | 11/05/2018 | DEUTSCHE BANC | 1,500,000 | 1,494,375 | 1,485,000 | 1,494,699 | 0 | 324 | 0 | 324 | 0 | 0 | (9,699) | (9,699) | 33,667 | 22,500 |
| 87264A-AU-9 | T-MOBILE USA INC | | 01/24/2018 | RBC CAPITAL MARKET CORP | 04/10/2018 | CITIGROUP GLOBAL MARKETS | 3,400,000 | 3,421,250 | 3,289,500 | 3,420,452 | 0 | (798) | 0 | (798) | 0 | 0 | (130,952) | (130,952) | 32,725 | 425 |
| 87264A-AV-7 | T-MOBILE USA INC | | 02/01/2018 | VARIOUS | 04/10/2018 | VARIOUS | 3,430,000 | 3,449,380 | 3,316,956 | 3,448,973 | 0 | (407) | 0 | (407) | 0 | 0 | (132,017) | (132,017) | 34,848 | 1,831 |
| 911365-BH-6 | UNITED RENTALS NORTH AM | | 01/02/2018 | BARCLAYS BANK PLC | 02/06/2018 | CITIGROUP GLOBAL MARKETS | 823,000 | 833,288 | 825,058 | 833,122 | 0 | (165) | 0 | (165) | 0 | 0 | (8,065) | (8,065) | 11,880 | 8,353 |
| 911684-AD-0 | US CELLULAR CORP | | 02/16/2018 | VARIOUS | 07/19/2018 | VARIOUS | 1,846,000 | 1,960,965 | 1,943,283 | 1,945,811 | 0 | (1,318) | 13,836 | (15,154) | 0 | 0 | (2,529) | (2,529) | 62,935 | 18,974 |
| 912909-AN-8 | UNITED STATES STEEL CORP | | 03/13/2018 | JP MORGAN CHASE | 08/07/2018 | VARIOUS | 523,000 | 523,000 | 523,000 | 523,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,075 | 0 |
| 95081Q-AM-6 | WESCO DISTRIBUTION INC, MW@50 | | 03/06/2018 | WELLS FARGO BANKS | 04/04/2018 | BANK OF AMERICA - MERRIL LYNCH | 487,000 | 490,653 | 489,435 | 490,604 | 0 | (49) | 0 | (49) | 0 | 0 | (1,169) | (1,169) | 8,071 | 6,035 |
| 958102-AM-7 | WESTERN DIGITAL CORP | | 01/31/2018 | BANK OF AMERICA - MERRIL LYNCH | 05/14/2018 | VARIOUS | 3,415,000 | 3,432,513 | 3,353,829 | 3,432,077 | 0 | (435) | 0 | (435) | 0 | 0 | (78,248) | (78,248) | 38,690 | 0 |
| 335934-AR-6 | FIRST QUANTUM MINERALS L | | 02/20/2018 | JP MORGAN CHASE | 06/29/2018 | VARIOUS | 566,000 | 566,000 | 537,574 | 566,000 | 0 | 0 | 0 | 0 | 0 | 0 | (28,426) | (28,426) | 13,374 | 0 |
| 443628-AF-9 | HUDBAY MINERALS INC | A | 09/24/2018 | VARIOUS | 12/12/2018 | DEUTSCHE BANC | 169,000 | 173,648 | 169,000 | 173,304 | 0 | (344) | 0 | (344) | 0 | 0 | (4,304) | (4,304) | 5,057 | 2,183 |
| 08180K-AR-1 | BSP 2014-VA B1R | D | 04/24/2018 | CITIGROUP GLOBAL MARKETS, INC. | 05/20/2018 | MBS PAYDOWN | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 752 | 167 |
| 65157Q-BG-0 | NMRK 2014-2A BFR | D | 04/24/2018 | CITIGROUP GLOBAL MARKETS, INC. | 11/27/2018 | MBS PAYDOWN | 378,000 | 370,440 | 378,000 | 378,000 | 0 | 7,560 | 0 | 7,560 | 0 | 0 | 0 | 0 | 9,130 | 1,002 |
| 67591E-AC-7 | OCT28 2016-1A B1 | D | 03/16/2018 | MORGAN STANLEY & CO. LLC. | 11/24/2018 | MBS PAYDOWN | 3,000,000 | 3,010,500 | 3,000,000 | 3,000,000 | 0 | (10,500) | 0 | (10,500) | 0 | 0 | 0 | 0 | 102,715 | 16,821 |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 69688V-AN-5 | PLMRS 2013-2A A2R | D | 07/13/2018 | MERRILL LYNCH PIERCE FENNER & SMITH | 10/17/2018 | MBS PAYDOWN | 1,150,000 | 1,150,863 | 1,150,000 | 1,150,000 | 0 | (863) | 0 | (863) | 0 | 0 | 0 | 0 | 11,714 | 0 |
| 89421U-AA-5 | TRAVELPORT CORP FIN | C | 03/14/2018 | CITIGROUP GLOBAL MARKETS | 11/07/2018 | MORGAN STANLEY & COMPANY | 1,237,000 | 1,245,575 | 1,256,730 | 1,244,689 | 0 | (886) | 0 | (886) | 0 | 0 | 12,041 | 12,041 | 45,334 | 0 |
| 90320M-AA-3 | UPCB FINANCE IV LTD, MW@50 | D | 04/09/2018 | GOLDMAN SACHS & COMPANY | 10/23/2018 | GOLDMAN SACHS & COMPANY | 747,000 | 723,656 | 732,060 | 725,271 | 0 | 1,614 | 0 | 1,614 | 0 | 0 | 6,789 | 6,789 | 31,229 | 9,592 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 64,097,000 | 64,618,022 | 63,932,418 | 64,521,687 | 0 | (41,384) | 54,947 | (96,331) | 0 | 0 | (589,273) | (589,273) | 1,423,914 | 313,815 |
| 8399998. Total - Bonds | | | | | | | 64,097,000 | 64,618,022 | 63,932,418 | 64,521,687 | 0 | (41,384) | 54,947 | (96,331) | 0 | 0 | (589,273) | (589,273) | 1,423,914 | 313,815 |
| 8999998. Total - Preferred Stocks | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9799998. Total - Common Stocks | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9999999 - Totals | | | | | | | | 64,618,022 | 63,932,418 | 64,521,687 | 0 | (41,384) | 54,947 | (96,331) | 0 | 0 | (589,273) | (589,273) | 1,423,914 | 313,815 |

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

**N O N E**

Schedule D - Part 6 - Section 2

**N O N E**

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/27/2017 | 01/15/2019 | 2 | 311 | 157.67 | 12 | 0 | 0 | 0 | * | 0 | (13) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/27/2017 | 01/15/2020 | 3 | 544 | 157.67 | 27 | 0 | 0 | 9 | * | 9 | (19) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/27/2017 | 01/15/2021 | 6 | 916 | 157.67 | 50 | 0 | 0 | 21 | * | 21 | (29) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/27/2017 | 01/14/2022 | 8 | 1,226 | 157.67 | 77 | 0 | 0 | 34 | * | 34 | (36) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/27/2017 | 01/13/2023 | 10 | 1,568 | 158.29 | 106 | 0 | 0 | 47 | * | 47 | (44) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/27/2017 | 01/12/2024 | 12 | 1,947 | 160.25 | 134 | 0 | 0 | 56 | * | 56 | (54) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/27/2017 | 01/12/2024 | 1,683 | 265,399 | 166.41 | 14,969 | 0 | 0 | 4,911 | * | 4,911 | (6,029) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 04/17/2017 | 02/15/2024 | 304 | 48,783 | 168.98 | 2,864 | 0 | 0 | 751 | * | 751 | (994) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 04/17/2017 | 04/15/2024 | 2,661 | 426,292 | 169.05 | 25,236 | 0 | 0 | 6,802 | * | 6,802 | (8,730) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 05/15/2017 | 05/15/2024 | 1,518 | 244,833 | 170.1 | 14,568 | 0 | 0 | 3,676 | * | 3,676 | (4,809) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/16/2017 | 06/14/2024 | 787 | 127,663 | 171.17 | 7,685 | 0 | 0 | 1,801 | * | 1,801 | (2,404) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 08/15/2017 | 08/15/2024 | 1,470 | 235,155 | 168.75 | 14,109 | 0 | 0 | 4,155 | * | 4,155 | (4,945) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/15/2017 | 09/13/2024 | 81 | 12,902 | 160.1 | 898 | 0 | 0 | 403 | * | 403 | (355) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/13/2017 | 10/15/2024 | 4,146 | 661,841 | 168.5 | 33,820 | 0 | 0 | 12,437 | * | 12,437 | (14,208) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/15/2017 | 11/15/2024 | 1,713 | 273,692 | 167.74 | 14,232 | 0 | 0 | 5,452 | * | 5,452 | (6,014) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2017 | 12/12/2024 | 1,742 | 284,447 | 172.26 | 14,364 | 0 | 0 | 4,163 | * | 4,163 | (5,243) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/12/2018 | 01/15/2025 | 2,397 | 401,013 | 176.55 | 0 | 20,051 | 0 | 4,365 | * | 4,365 | (15,685) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/15/2018 | 02/14/2025 | 594 | 98,087 | 174.12 | 0 | 4,777 | 0 | 1,308 | * | 1,308 | (3,469) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 03/15/2018 | 03/14/2025 | 1,274 | 209,408 | 172.46 | 0 | 10,680 | 0 | 3,187 | * | 3,187 | (7,492) | 0 | 0 | 0 | 0 | | |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/15/2018 | 06/13/2025 | 911 | 148,858 | 171.03 | 0 | 8,038 | 0 | 2,634 | * | 2,634 | (5,404) | 0 | 0 | 0 | 0 | | |
| S&P500CallSpreadOption | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 11/15/2018 | 11/15/2019 | 354 | 965,638 | 2760.26 | 0 | 67,015 | 0 | 24,735 | * | 24,735 | (42,280) | 0 | 0 | 0 | 0 | | |
| S&P500CallSpreadOption | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 11/16/2018 | 10/15/2019 | 337 | 921,480 | 2829.06 | 0 | 46,324 | 0 | 15,050 | * | 15,050 | (31,273) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 12/14/2018 | 12/13/2019 | 574 | 1,491,665 | 2630.37 | 0 | 109,190 | 0 | 72,516 | * | 72,516 | (36,675) | 0 | 0 | 0 | 0 | | |
| 0109999999. Subtotal - Purchased Options - Hedging Other - Caps | | | | | | | | | | 143,151 | 266,075 | 0 | 168,513 | XXX | 168,513 | (196,204) | 0 | 0 | 0 | 0 | XXX | XXX |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International () W22LROWP2IHZNBB6K528 | 01/12/2018 | 01/15/2019 | 6,238 | 17,380,795 | 2,786.38 / 2,881.67 | 0 | 345,878 | 0 | 1,887 | * | 1,887 | (343,991) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International () W22LROWP2IHZNBB6K528 | 01/12/2018 | 01/15/2019 | 7,477 | 20,831,923 | 2,790.20 / 2,913.35 | 0 | 510,382 | 0 | 2,093 | * | 2,093 | (508,289) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International () W22LROWP2IHZNBB6K528 | 02/15/2018 | 02/15/2019 | 7,606 | 20,774,591 | 2,732.18 / 2,822.50 | 0 | 407,182 | 0 | 32,898 | * | 32,898 | (374,284) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International () W22LROWP2IHZNBB6K528 | 02/15/2018 | 02/15/2019 | 7,167 | 19,574,936 | 2,736.01 / 2,864.15 | 0 | 516,778 | 0 | 33,811 | * | 33,811 | (482,967) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International () W22LROWP2IHZNBB6K528 | 03/15/2018 | 03/15/2019 | 7,097 | 19,497,292 | 2,748.13 / 2,841.32 | 0 | 399,694 | 0 | 48,560 | * | 48,560 | (351,135) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International () W22LROWP2IHZNBB6K528 | 03/15/2018 | 03/15/2019 | 8,450 | 23,214,230 | 2,750.05 / 2,879.48 | 0 | 633,748 | 0 | 68,211 | * | 68,211 | (565,538) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/13/2018 | 04/15/2019 | 9,643 | 25,614,974 | 2,656.41 / 2,749.54 | 0 | 509,738 | 0 | 220,634 | * | 220,634 | (289,104) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/13/2018 | 04/15/2019 | 8,897 | 23,633,267 | 2,658.37 / 2,784.33 | 0 | 616,828 | 0 | 248,228 | * | 248,228 | (368,600) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2018 | 05/15/2019 | 7,410 | 20,090,675 | 2,711.72 / 2,803.45 | 0 | 395,786 | 0 | 138,855 | * | 138,855 | (256,931) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2018 | 05/15/2019 | 7,325 | 19,860,521 | 2,714.76 / 2,844.23 | 0 | 526,304 | 0 | 171,764 | * | 171,764 | (354,540) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 06/15/2018 | 06/14/2019 | 7,105 | 19,749,386 | 2,779.74 / 2,874.89 | 0 | 391,038 | 0 | 99,896 | * | 99,896 | (291,142) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 06/15/2018 | 06/14/2019 | 7,159 | 19,900,239 | 2,783.16 / 2,916.73 | 0 | 533,326 | 0 | 124,714 | * | 124,714 | (408,613) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/13/2018 | 07/15/2019 | 6,414 | 17,967,729 | 2,802.04 / 2,898.24 | 0 | 362,948 | 0 | 91,031 | * | 91,031 | (271,917) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/13/2018 | 07/15/2019 | 6,638 | 18,594,330 | 2,807.00 / 2,947.43 | 0 | 518,782 | 0 | 119,097 | * | 119,097 | (399,684) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International () W22LROWP2IHZNBB6K528 | 08/15/2018 | 08/15/2019 | 7,849 | 22,120,441 | 2,819.95 / 2,926.76 | 0 | 495,498 | 0 | 125,794 | * | 125,794 | (369,703) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International () W22LROWP2IHZNBB6K528 | 08/15/2018 | 08/15/2019 | 8,044 | 22,672,020 | 2,822.88 / 2,968.67 | 0 | 662,023 | 0 | 158,213 | * | 158,213 | (503,810) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 09/14/2018 | 09/13/2019 | 8,024 | 23,308,419 | 2,905.07 / 3,015.25 | 0 | 524,439 | 0 | 88,641 | * | 88,641 | (435,799) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 09/14/2018 | 09/13/2019 | 7,570 | 21,990,954 | 2,907.07 / 3,053.05 | 0 | 631,140 | 0 | 100,304 | * | 100,304 | (530,837) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 10/15/2018 | 10/15/2019 | 10,335 | 28,428,053 | 2,750.79 / 2,854.05 | 0 | 631,103 | 0 | 270,299 | * | 270,299 | (360,804) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 10/15/2018 | 10/15/2019 | 9,113 | 25,069,060 | 2,753.79 / 2,885.91 | 0 | 689,399 | 0 | 287,209 | * | 287,209 | (402,190) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 11/15/2018 | 11/15/2019 | 11,215 | 30,618,692 | 2,730.20 / 2,826.93 | 0 | 633,807 | 0 | 313,791 | * | 313,791 | (320,016) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 11/15/2018 | 11/15/2019 | 11,956 | 32,641,841 | 2,732.63 / 2,860.57 | 0 | 868,273 | 0 | 418,783 | * | 418,783 | (449,490) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 12/14/2018 | 12/13/2019 | 9,326 | 24,247,876 | 2,600.83 / 2,691.05 | 0 | 465,559 | 0 | 362,093 | * | 362,093 | (103,466) | 0 | 0 | 0 | 0 | | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | 12/14/2018 | 12/13/2019 | 8,809 | 22,903,134 | 2,615.26 / 2,724.59 | 0 | 510,742 | 0 | 393,611 | * | 393,611 | (117,128) | 0 | 0 | 0 | 0 | | |
| 0129999999. Subtotal - Purchased Options - Hedging Other - Collars | | | | | | | | | | 0 | 12,780,395 | 0 | 3,920,417 | XXX | 3,920,417 | (8,859,978) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 143,151 | 13,046,470 | 0 | 4,088,930 | XXX | 4,088,930 | (9,056,182) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0369999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0379999999. Total Purchased Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0389999999. Total Purchased Options - Caps | | | | | | | | | | 143,151 | 266,075 | 0 | 168,513 | XXX | 168,513 | (196,204) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0399999999. Total Purchased Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0409999999. Total Purchased Options - Collars | | | | | | | | | | 0 | 12,780,395 | 0 | 3,920,417 | XXX | 3,920,417 | (8,859,978) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0419999999. Total Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0429999999. Total Purchased Options | | | | | | | | | | 143,151 | 13,046,470 | 0 | 4,088,930 | XXX | 4,088,930 | (9,056,182) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0499999999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - Written Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - Written Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0779999999. Subtotal - Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0789999999. Total Written Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0799999999. Total Written Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0809999999. Total Written Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0819999999. Total Written Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0829999999. Total Written Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0839999999. Total Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Total Written Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| Interest Rate Swap - Rec floating [Pay fixed] | UNIONBANCAL CORP 908906AC4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/08/2014 | 06/18/2022 | 0 | 1,000,000 | 3ML+0.94/(3.50) | 0 | 0 | (3,629) | 0 | | 1,308 | 0 | 0 | 0 | 0 | 9,308 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | WHIRLPOOL CORP 96332HCF4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/08/2014 | 03/01/2023 | 0 | 3,900,000 | 3ML+1.02/(3.70) | 0 | 0 | (19,466) | 0 | | (12,518) | 0 | 0 | 0 | 0 | 39,806 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | MARATHON OIL CORP 565849AK2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/10/2014 | 11/01/2022 | 0 | 4,000,000 | 3ML+0.26/(2.80) | 0 | 0 | (14,019) | 0 | | 6,124 | 0 | 0 | 0 | 0 | 39,183 | | 101/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | BP CAPITAL MARKETS PLC 055650QB2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/11/2014 | 11/06/2022 | 0 | 3,000,000 | 3ML-0.04/(2.50) | 0 | 0 | (10,749) | 0 | | 4,419 | 0 | 0 | 0 | 0 | 29,440 | | 100/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | WEST MASS ELECTRIC CO 958587BJ5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/11/2014 | 09/15/2021 | 0 | 3,000,000 | 3ML+1.15/(3.50) | 0 | 0 | (4,549) | 0 | | 22,836 | 0 | 0 | 0 | 0 | 24,691 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | BANK OF NEW YORK MELLON 06406HBY4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/11/2014 | 09/23/2021 | 0 | 4,000,000 | 3ML+1.20/(3.55) | 0 | 0 | (4,495) | 0 | | 30,825 | 0 | 0 | 0 | 0 | 33,055 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | TTX CO 873050CC3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/14/2014 | 05/01/2021 | 0 | 4,000,000 | 3ML+2.09/(4.40) | 0 | 0 | (3,884) | 0 | | 33,435 | 0 | 0 | 0 | 0 | 30,556 | | 108/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | NORTHWEST NATURAL GAS 66765RBZ8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/14/2014 | 09/15/2021 | 0 | 2,000,000 | 3ML+0.81/(3.18) | 0 | 0 | (3,508) | 0 | | 13,902 | 0 | 0 | 0 | 0 | 16,461 | | 104/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | DUKE ENERGY INDIANA INC 263901AC4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/16/2014 | 07/15/2020 | 0 | 3,090,000 | 3ML+1.60/(3.75) | 0 | 0 | 2,314 | 0 | | 27,192 | 0 | 0 | 0 | 0 | 19,171 | | 106/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | GENERAL MILLS INC 370334BM5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/16/2014 | 12/15/2021 | 0 | 3,000,000 | 3ML+0.72/(3.15) | 0 | 0 | (7,014) | 0 | | 16,539 | 0 | 0 | 0 | 0 | 25,802 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | IBM CORP 459200HE4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/16/2014 | 05/15/2019 | 0 | 4,000,000 | 3ML+0.09/(1.88) | 0 | 0 | 14,969 | 0 | | 14,582 | 0 | 0 | 0 | 0 | 12,163 | | 100/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | BECTON DICKINSON 075887AW9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/17/2014 | 11/12/2020 | 0 | 2,000,000 | 3ML+0.96/(3.25) | 0 | 0 | (2,040) | 0 | | 14,783 | 0 | 0 | 0 | 0 | 13,669 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | AIR PRODUCTS & CHEMICALS 009158AR7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/17/2014 | 11/03/2021 | 0 | 2,000,000 | 3ML+0.52/(3.00) | 0 | 0 | (5,759) | 0 | | 7,402 | 0 | 0 | 0 | 0 | 16,864 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | ENTERGY GULF STATES LA 29365PAQ5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/22/2014 | 10/01/2020 | 0 | 2,000,000 | 3ML+1.67/(3.95) | 0 | 0 | (912) | 0 | | 14,975 | 0 | 0 | 0 | 0 | 13,242 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | RAYTHEON COMPANY 755111BT7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/22/2014 | 10/15/2020 | 0 | 2,000,000 | 3ML+0.86/(3.13) | 0 | 0 | (1,150) | 0 | | 14,964 | 0 | 0 | 0 | 0 | 13,386 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | TRAVELERS COS INC 89417EAG4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/22/2014 | 11/01/2020 | 0 | 3,000,000 | 3ML+1.61/(3.90) | 0 | 0 | (2,482) | 0 | | 22,627 | 0 | 0 | 0 | 0 | 20,338 | | 106/104 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | AT&T INC 00206RAZ5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/23/2014 | 08/15/2021 | 0 | 2,500,000 | 3ML+1.45/(3.88) | 0 | 0 | (5,969) | 0 | | 14,367 | 0 | 0 | 0 | 0 | 20,251 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | TARGET CORP 87612EAZ9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/23/2014 | 01/15/2022 | 0 | 2,000,000 | 3ML+0.43/(2.90) | 0 | 0 | (5,329) | 0 | | 8,537 | 0 | 0 | 0 | 0 | 17,447 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | HALLIBURTON CO 406216AZ4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/23/2014 | 11/15/2021 | 0 | 2,000,000 | 3ML+0.81/(3.25) | 0 | 0 | (5,385) | 0 | | 9,908 | 0 | 0 | 0 | 0 | 16,961 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | DUKE ENERGY PROGRESS INC 144141DC9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/25/2014 | 05/15/2022 | 0 | 2,000,000 | 3ML+0.28/(2.80) | 0 | 0 | (7,061) | 0 | | 4,695 | 0 | 0 | 0 | 0 | 18,365 | | 101/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | MORGAN STANLEY 61746BDJ2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/25/2014 | 02/25/2023 | 0 | 3,000,000 | 3ML+1.10/(3.75) | 0 | 0 | (14,269) | 0 | | (5,942) | 0 | 0 | 0 | 0 | 30,580 | | 105/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | CARLISLE COS INC 142339AF7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/25/2014 | 11/15/2022 | 0 | 3,500,000 | 3ML+1.14/(3.75) | 0 | 0 | (15,196) | 0 | | (1,744) | 0 | 0 | 0 | 0 | 34,456 | | 105/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | COLA-COLA ENTERPRISES 459284AB1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/28/2014 | 09/15/2020 | 0 | 2,000,000 | 3ML+1.27/(3.50) | 0 | 0 | (701) | 0 | | 16,154 | 0 | 0 | 0 | 0 | 13,075 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | NORTHERN TRUST CORP 665859AL8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/28/2014 | 11/04/2020 | 0 | 1,500,000 | 3ML+1.18/(3.45) | 0 | 0 | (902) | 0 | | 11,737 | 0 | 0 | 0 | 0 | 10,192 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | NORTHERN TRUST CORP 665859AL8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/28/2014 | 11/04/2020 | 0 | 1,500,000 | 3ML+1.18/(3.45) | 0 | 0 | (902) | 0 | | 11,737 | 0 | 0 | 0 | 0 | 10,192 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | BECTON DICKINSON 075887AW9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/28/2014 | 11/12/2020 | 0 | 1,500,000 | 3ML+0.99/(3.25) | 0 | 0 | (1,195) | 0 | | 11,697 | 0 | 0 | 0 | 0 | 10,252 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | KIMBERLY-CLARK CORP 494368BE2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/29/2014 | 08/01/2020 | 0 | 1,950,000 | 3ML+1.42/(3.63) | 0 | 0 | 12 | 0 | | 16,069 | 0 | 0 | 0 | 0 | 12,280 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | RAYTHEON COMPANY 755111BT7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/29/2014 | 10/15/2020 | 0 | 1,000,000 | 3ML+0.89/(3.13) | 0 | 0 | (230) | 0 | | 8,084 | 0 | 0 | 0 | 0 | 6,693 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | UNITED PARCEL SERVICE 911312AM8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/29/2014 | 01/15/2021 | 0 | 1,000,000 | 3ML+0.83/(3.13) | 0 | 0 | (839) | 0 | | 7,599 | 0 | 0 | 0 | 0 | 7,148 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | CANADIAN NATL RAILWAY 136375BV3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/30/2014 | 12/15/2021 | 0 | 1,000,000 | 3ML+0.42/(2.85) | 0 | 0 | (2,418) | 0 | | 5,251 | 0 | 0 | 0 | 0 | 8,601 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | VIRGINIA ELEC & POWER CO 927804FK5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/30/2014 | 01/15/2022 | 0 | 1,000,000 | 3ML+0.50/(2.95) | 0 | 0 | (2,434) | 0 | | 4,954 | 0 | 0 | 0 | 0 | 8,723 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | US BANCORP 91159HHC7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/30/2014 | 03/15/2022 | 0 | 2,000,000 | 3ML+0.52/(3.00) | 0 | 0 | (5,767) | 0 | | 7,728 | 0 | 0 | 0 | 0 | 17,904 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | CONSUMERS ENERGY CO 210518CT1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/30/2014 | 05/15/2022 | 0 | 1,000,000 | 3ML+0.35/(2.85) | 0 | 0 | (3,321) | 0 | | 3,033 | 0 | 0 | 0 | 0 | 9,182 | | 101/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | COMCAST CORP 20030NBD2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/30/2014 | 07/15/2022 | 0 | 1,000,000 | 3ML+0.61/(3.13) | 0 | 0 | (3,160) | 0 | | 2,363 | 0 | 0 | 0 | 0 | 9,407 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | JOHN DEERE CAPITAL CORP 24422ERH4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/02/2014 | 10/15/2021 | 0 | 1,000,000 | 3ML+0.77/(3.15) | 0 | 0 | (1,748) | 0 | | 6,490 | 0 | 0 | 0 | 0 | 8,354 | | 103/102 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | SMUCKER (J.M.) CO 832696AB4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/02/2014 | 10/15/2021 | 0 | 1,000,000 | 3ML+1.11/(3.50) | 0 | 0 | (1,750) | 0 | | 6,524 | 0 | 0 | 0 | 0 | 8,354 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | STATOIL ASA 85771PAG7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/02/2014 | 01/17/2023 | 0 | 2,000,000 | 3ML-0.08/(2.45) | 0 | 0 | (6,487) | 0 | | 4,069 | 0 | 0 | 0 | 0 | 20,123 | | 100/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | AMERICAN HONDA FINANCE 02666QG72 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/06/2014 | 09/21/2020 | 0 | 1,100,000 | 3ML+1.71/(3.88) | 0 | 0 | 690 | 0 | | 10,363 | 0 | 0 | 0 | 0 | 7,226 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | AMERISOURCEBERGEN CORP 03073EAJ4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/06/2014 | 11/15/2021 | 0 | 1,000,000 | 3ML+1.12/(3.50) | 0 | 0 | (2,065) | 0 | | 6,727 | 0 | 0 | 0 | 0 | 8,480 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | COSTCO WHOLESALE CORP 22160KAF2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/06/2014 | 12/15/2019 | 0 | 2,000,000 | 3ML-0.25/(1.70) | 0 | 0 | 4,629 | 0 | | 15,258 | 0 | 0 | 0 | 0 | 9,778 | | 100/99 |
| Interest Rate Swap - Rec floating [Pay fixed] | MORGAN STANLEY 61746BDJ2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/06/2014 | 02/25/2023 | 0 | 1,000,000 | 3ML+1.16/(3.75) | 0 | 0 | (4,097) | 0 | | 626 | 0 | 0 | 0 | 0 | 10,193 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | WILLIAMS PARTNERS LP 96950FAJ3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/06/2014 | 08/15/2022 | 0 | 1,000,000 | 3ML+0.85/(3.35) | 0 | 0 | (3,277) | 0 | | 3,244 | 0 | 0 | 0 | 0 | 9,519 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | DUKE ENERGY INDIANA INC 263901AC4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/07/2014 | 07/15/2020 | 0 | 1,000,000 | 3ML+1.67/(3.75) | 0 | 0 | 1,377 | 0 | | 9,747 | 0 | 0 | 0 | 0 | 6,204 | | 106/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | COCA-COLA ENTERPRISES 459284AB1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/07/2014 | 09/15/2020 | 0 | 1,000,000 | 3ML+1.38/(3.50) | 0 | 0 | 816 | 0 | | 10,024 | 0 | 0 | 0 | 0 | 6,538 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | NORTHERN TRUST CORP 665859AL8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/07/2014 | 11/04/2020 | 0 | 1,000,000 | 3ML+1.30/(3.45) | 0 | 0 | 545 | 0 | | 9,888 | 0 | 0 | 0 | 0 | 6,794 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | COOPER US INC 216871AE3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/07/2014 | 12/15/2020 | 0 | 1,000,000 | 3ML+1.73/(3.88) | 0 | 0 | 624 | 0 | | 10,630 | 0 | 0 | 0 | 0 | 6,998 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | COOPER US INC 216871AE3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/08/2014 | 12/15/2020 | 0 | 1,000,000 | 3ML+1.72/(3.88) | 0 | 0 | 513 | 0 | | 10,417 | 0 | 0 | 0 | 0 | 6,998 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | MORGAN STANLEY 61746BDM5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/08/2014 | 01/24/2019 | 0 | 2,000,000 | 3ML+0.87/(2.50) | 0 | 0 | 11,522 | 0 | | 1,295 | 0 | 0 | 0 | 0 | 2,564 | | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | GOLDMAN SACHS GROUP INC 38145XAA1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/08/2014 | 01/31/2019 | 0 | 2,000,000 | 3ML+0.99/(2.63) | 0 | 0 | 11,369 | 0 | | 1,698 | 0 | 0 | 0 | 0 | 2,914 | | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | AVALONBAY COMMUNITIES 05348EAP4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/09/2014 | 01/15/2021 | 0 | 1,500,000 | 3ML+1.75/(3.95) | 0 | 0 | 359 | 0 | | 14,745 | 0 | 0 | 0 | 0 | 10,722 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | WILLIAMS PARTNERS LP 96950FAH7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/09/2014 | 11/15/2021 | 0 | 1,000,000 | 3ML+1.64/(4.00) | 0 | 0 | (1,742) | 0 | | 7,685 | 0 | 0 | 0 | 0 | 8,480 | | 107/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | BOSTON PROPERTIES LP 10112RAU8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/09/2014 | 02/01/2023 | 0 | 1,000,000 | 3ML+1.30/(3.85) | 0 | 0 | (3,430) | 0 | | 2,096 | 0 | 0 | 0 | 0 | 10,112 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | NATL RETAIL PROPERTIES 637417AE6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/09/2014 | 10/15/2022 | 0 | 1,000,000 | 3ML+1.29/(3.80) | 0 | 0 | (2,925) | 0 | | 3,570 | 0 | 0 | 0 | 0 | 9,736 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | GATX CORP 361448AQ6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/09/2014 | 03/30/2023 | 0 | 2,000,000 | 3ML+1.33/(3.90) | 0 | 0 | (6,642) | 0 | | 2,304 | 0 | 0 | 0 | 0 | 20,607 | | 107/105 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | AVALONBAY COMMUNITIES 05348EAP4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/13/2014 | 01/15/2021 | 0 | 1,500,000 | 3ML+1.75/(3.95) | 0 | 0 | 359 | 0 | | 14,745 | 0 | 0 | 0 | 0 | 10,722 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | KELLOGG CO 487836BD9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/13/2014 | 12/15/2020 | 0 | 1,000,000 | 3ML+1.82/(4.00) | 0 | 0 | 277 | 0 | | 9,978 | 0 | 0 | 0 | 0 | 6,998 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | DETROIT EDISON COMPANY 250847EG1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/13/2014 | 06/01/2021 | 0 | 1,000,000 | 3ML+1.62/(3.90) | 0 | 0 | (943) | 0 | | 8,969 | 0 | 0 | 0 | 0 | 7,777 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | GATX CORP 361448AQ6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/13/2014 | 03/30/2023 | 0 | 2,000,000 | 3ML+1.33/(3.90) | 0 | 0 | (6,763) | 0 | | 1,813 | 0 | 0 | 0 | 0 | 20,607 | | 107/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | ABB TREASURY CENTER USA 00038AAB9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/15/2014 | 06/15/2021 | 0 | 1,925,000 | 3ML+1.85/(4.00) | 0 | 0 | 1,069 | 0 | | 23,435 | 0 | 0 | 0 | 0 | 15,089 | | 108/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | ABB TREASURY CENTER USA 00038AAB9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/16/2014 | 06/15/2021 | 0 | 1,420,000 | 3ML+1.80/(4.00) | 0 | 0 | 105 | 0 | | 15,660 | 0 | 0 | 0 | 0 | 11,130 | | 108/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | NOVARTIS CAPITAL CORP 66989HAD0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/20/2014 | 04/24/2020 | 0 | 1,000,000 | 3ML+2.46/(4.40) | 0 | 0 | 2,882 | 0 | | 10,717 | 0 | 0 | 0 | 0 | 5,734 | | 108/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | HSBC BANK PLC 44328MAC8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/20/2014 | 08/12/2020 | 0 | 1,000,000 | 3ML+2.12/(4.13) | 0 | 0 | 1,961 | 0 | | 11,524 | 0 | 0 | 0 | 0 | 6,357 | | 107/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | JPMORGAN CHASE & CO 46625HHS2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/20/2014 | 07/22/2020 | 0 | 1,500,000 | 3ML+2.40/(4.40) | 0 | 0 | 3,465 | 0 | | 16,935 | 0 | 0 | 0 | 0 | 9,364 | | 109/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | CORNING INC 219350AU9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/20/2014 | 08/15/2020 | 0 | 1,000,000 | 3ML+2.23/(4.25) | 0 | 0 | 1,740 | 0 | | 11,587 | 0 | 0 | 0 | 0 | 6,373 | | 108/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | COVIDIEN INTL FINANCE SA 223030AL4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/20/2014 | 06/15/2020 | 0 | 3,000,000 | 3ML+2.23/(4.20) | 0 | 0 | 7,301 | 0 | | 33,775 | 0 | 0 | 0 | 0 | 18,109 | | 108/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | LOCKHEED MARTIN CORP 539830AT6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/20/2014 | 11/15/2019 | 0 | 2,000,000 | 3ML+2.42/(4.25) | 0 | 0 | 7,333 | 0 | | 16,645 | 0 | 0 | 0 | 0 | 9,349 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | AGRIUM INC 008916AK4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/21/2014 | 10/01/2022 | 0 | 3,000,000 | 3ML+0.72/(3.15) | 0 | 0 | (6,233) | 0 | | 18,160 | 0 | 0 | 0 | 0 | 29,061 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | O'REILLY AUTOMOTIVE INC 67103HAC1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/21/2014 | 09/01/2022 | 0 | 1,470,000 | 3ML+1.38/(3.80) | 0 | 0 | (3,494) | 0 | | 9,742 | 0 | 0 | 0 | 0 | 14,083 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | SMITHS GROUP PLC 83238PAD6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/21/2014 | 10/12/2022 | 0 | 3,000,000 | 3ML+1.19/(3.63) | 0 | 0 | (6,464) | 0 | | 18,021 | 0 | 0 | 0 | 0 | 29,177 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | SMITHS GROUP PLC 83238PAD6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/21/2014 | 10/12/2022 | 0 | 1,500,000 | 3ML+1.19/(3.63) | 0 | 0 | (3,232) | 0 | | 9,010 | 0 | 0 | 0 | 0 | 14,589 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | DIGITAL REALTY TRUST LP 25389JAK2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/21/2014 | 10/01/2022 | 0 | 2,235,000 | 3ML+1.19/(3.63) | 0 | 0 | (4,610) | 0 | | 13,857 | 0 | 0 | 0 | 0 | 21,650 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | WHIRLPOOL CORP 96332HCF4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/21/2014 | 03/01/2023 | 0 | 2,900,000 | 3ML+1.20/(3.70) | 0 | 0 | (9,285) | 0 | | 11,242 | 0 | 0 | 0 | 0 | 29,600 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | VIACOM INC 92553PAR3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/21/2014 | 03/15/2023 | 0 | 2,900,000 | 3ML+0.75/(3.25) | 0 | 0 | (8,909) | 0 | | 10,509 | 0 | 0 | 0 | 0 | 29,736 | | 104/102 |

# SCHEDULE DB - PART A - SECTION 1

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | HYATT HOTELS CORP 448579AE2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/21/2014 | 07/15/2023 | 0 | 2,900,000 | 3ML+0.83/(3.38) | 0 | 0 | (9,829) | 0 | | 5,915 | 0 | 0 | 0 | 0 | 30,895 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | TIME WARNER INC 887317AQ8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/22/2014 | 06/15/2022 | 0 | 1,000,000 | 3ML+1.02/(3.40) | 0 | 0 | (1,834) | 0 | | 7,462 | 0 | 0 | 0 | 0 | 9,297 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | KENNAMETAL INC 489170AC4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/22/2014 | 02/15/2022 | 0 | 3,000,000 | 3ML+1.54/(3.88) | 0 | 0 | (4,517) | 0 | | 26,353 | 0 | 0 | 0 | 0 | 26,532 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | AMERICAN HONDA FINANCE 026660G72 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/22/2014 | 09/21/2020 | 0 | 3,500,000 | 3ML+1.83/(3.88) | 0 | 0 | 6,452 | 0 | | 40,151 | 0 | 0 | 0 | 0 | 22,991 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | HEINEKEN NV 423012AA1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/22/2014 | 04/01/2022 | 0 | 1,850,000 | 3ML+1.05/(3.40) | 0 | 0 | (2,279) | 0 | | 15,087 | 0 | 0 | 0 | 0 | 16,681 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | SMUCKER (J.M.) CO 832696AB4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/22/2014 | 10/15/2021 | 0 | 3,500,000 | 3ML+1.24/(3.50) | 0 | 0 | (1,511) | 0 | | 35,258 | 0 | 0 | 0 | 0 | 29,240 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | ENTERPRISE PRODUCTS OPER 29379VAU7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/22/2014 | 02/15/2022 | 0 | 3,500,000 | 3ML+1.71/(4.05) | 0 | 0 | (5,274) | 0 | | 30,829 | 0 | 0 | 0 | 0 | 30,955 | | 107/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | JOHN DEERE CAPITAL CORP 24422ERY7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/27/2014 | 01/15/2020 | 0 | 2,000,000 | 3ML-0.13/(1.70) | 0 | 0 | 7,356 | 0 | | 18,729 | 0 | 0 | 0 | 0 | 10,203 | | 99/99 |
| Interest Rate Swap - Rec floating [Pay fixed] | SYMANTEC CORP 871503AH1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/27/2014 | 09/15/2020 | 0 | 1,500,000 | 3ML+2.16/(4.20) | 0 | 0 | 2,586 | 0 | | 17,411 | 0 | 0 | 0 | 0 | 9,806 | | 108/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | DR PEPPER SNAPPLE GROUP 26138EAQ2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/27/2014 | 01/15/2020 | 0 | 2,354,000 | 3ML+0.17/(2.00) | 0 | 0 | 8,756 | 0 | | 22,182 | 0 | 0 | 0 | 0 | 12,009 | | 100/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | HSBC BANK PLC 44328MAC8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/27/2014 | 08/12/2020 | 0 | 3,700,000 | 3ML+2.12/(4.13) | 0 | 0 | 7,348 | 0 | | 42,787 | 0 | 0 | 0 | 0 | 23,521 | | 107/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | DR PEPPER SNAPPLE GROUP 26138EAN9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/28/2014 | 01/15/2019 | 0 | 2,000,000 | 3ML+1.11/(2.60) | 0 | 0 | 14,501 | 0 | | 941 | 0 | 0 | 0 | 0 | 2,027 | | 103/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | DR PEPPER SNAPPLE GROUP 26138EAN9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/28/2014 | 01/15/2019 | 0 | 2,136,000 | 3ML+1.11/(2.60) | 0 | 0 | 15,487 | 0 | | 1,005 | 0 | 0 | 0 | 0 | 2,165 | | 103/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | BANK OF MONTREAL 06367VHL2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/28/2014 | 01/25/2019 | 0 | 3,900,000 | 3ML+0.90/(2.38) | 0 | 0 | 28,412 | 0 | | 3,027 | 0 | 0 | 0 | 0 | 5,103 | | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | MET LIFE GLOB FUNDING I 59217GBF5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/28/2014 | 04/10/2019 | 0 | 2,000,000 | 3ML+0.74/(2.30) | 0 | 0 | 13,087 | 0 | | 6,985 | 0 | 0 | 0 | 0 | 5,234 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | TIME WARNER CABLE INC 88732JAX6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/29/2014 | 02/15/2021 | 0 | 1,500,000 | 3ML+2.11/(4.13) | 0 | 0 | 2,660 | 0 | | 21,271 | 0 | 0 | 0 | 0 | 10,943 | | 108/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | MARRIOTT INTERNATIONAL 571903AJ2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/29/2014 | 03/01/2019 | 0 | 1,000,000 | 3ML+1.51/(3.00) | 0 | 0 | 6,941 | 0 | | 2,099 | 0 | 0 | 0 | 0 | 2,027 | | 104/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | RYDER SYSTEM INC 78355HJU4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/29/2014 | 02/26/2019 | 0 | 2,030,000 | 3ML+0.87/(2.35) | 0 | 0 | 13,992 | 0 | | 4,172 | 0 | 0 | 0 | 0 | 4,011 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | WHIRLPOOL CORP 963320AQ9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/29/2014 | 03/01/2019 | 0 | 2,850,000 | 3ML+0.87/(2.40) | 0 | 0 | 18,245 | 0 | | 5,751 | 0 | 0 | 0 | 0 | 5,778 | | 102/100 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | ORACLE CORP 68389XAP0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/03/2014 | 10/15/2022 | 0 | 2,000,000 | 3ML+0.05/(2.50) | 0 | 0 | (4,994) | 0 | | 9,743 | 0 | 0 | 0 | 0 | 19,473 | | 100/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | ENTERGY MISSISSIPPI INC 29364NAR9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/03/2014 | 07/01/2023 | 0 | 2,000,000 | 3ML+0.49/(3.10) | 0 | 0 | (7,819) | 0 | | (1,542) | 0 | 0 | 0 | 0 | 21,216 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | COMCAST CORP 20030NBF7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/03/2014 | 01/15/2023 | 0 | 2,000,000 | 3ML+0.35/(2.85) | 0 | 0 | (5,910) | 0 | | 6,873 | 0 | 0 | 0 | 0 | 20,109 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | PNC BANK NA 69349LAK4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/03/2014 | 01/30/2023 | 0 | 2,000,000 | 3ML+0.45/(2.95) | 0 | 0 | (6,120) | 0 | | 6,494 | 0 | 0 | 0 | 0 | 20,211 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | WELLS FARGO & COMPANY 94974BFJ4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/03/2014 | 02/13/2023 | 0 | 2,000,000 | 3ML+0.93/(3.45) | 0 | 0 | (6,684) | 0 | | 6,004 | 0 | 0 | 0 | 0 | 20,306 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | POTOMAC ELECTRIC POWER 737679DD9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/04/2014 | 04/01/2022 | 0 | 2,000,000 | 3ML+0.62/(3.05) | 0 | 0 | (4,183) | 0 | | 10,861 | 0 | 0 | 0 | 0 | 18,033 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | GULF POWER CO 402479CC1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/04/2014 | 05/15/2022 | 0 | 2,000,000 | 3ML+0.65/(3.10) | 0 | 0 | (5,559) | 0 | | 9,634 | 0 | 0 | 0 | 0 | 18,365 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | VENTAS REALTY LP/CAP CRP 92276MAZ8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/04/2014 | 08/15/2022 | 0 | 2,000,000 | 3ML+0.75/(3.25) | 0 | 0 | (6,531) | 0 | | 6,541 | 0 | 0 | 0 | 0 | 19,039 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | DEVON ENERGY CORPORATION 25179MAP8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/04/2014 | 05/15/2022 | 0 | 2,000,000 | 3ML+0.80/(3.25) | 0 | 0 | (5,517) | 0 | | 9,807 | 0 | 0 | 0 | 0 | 18,365 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | DOW CHEMICAL CO/THE 260543CH4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/05/2014 | 11/15/2022 | 0 | 2,000,000 | 3ML+0.49/(3.00) | 0 | 0 | (6,803) | 0 | | 5,724 | 0 | 0 | 0 | 0 | 19,689 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | AGRIUM INC 008916AK4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/05/2014 | 10/01/2022 | 0 | 2,000,000 | 3ML+0.66/(3.15) | 0 | 0 | (5,372) | 0 | | 7,741 | 0 | 0 | 0 | 0 | 19,374 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | WILLIAMS PARTNERS LP 96950FAJ3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/05/2014 | 08/15/2022 | 0 | 2,000,000 | 3ML+0.88/(3.35) | 0 | 0 | (5,895) | 0 | | 8,771 | 0 | 0 | 0 | 0 | 19,039 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | ROPER INDUSTRIES INC 776696AE6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/05/2014 | 11/15/2022 | 0 | 2,000,000 | 3ML+0.61/(3.13) | 0 | 0 | (6,870) | 0 | | 5,515 | 0 | 0 | 0 | 0 | 19,689 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | ESSEX PORTFOLIO LP 29717PAD9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/05/2014 | 08/15/2022 | 0 | 3,500,000 | 3ML+1.15/(3.63) | 0 | 0 | (10,359) | 0 | | 15,323 | 0 | 0 | 0 | 0 | 33,317 | | 105/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | KELLOGG CO 487836BD9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/06/2014 | 12/15/2020 | 0 | 2,000,000 | 3ML+1.86/(4.00) | 0 | 0 | 1,365 | 0 | | 21,504 | 0 | 0 | 0 | 0 | 13,996 | | 107/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | KROGER CO/THE 501044CQ2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/06/2014 | 04/15/2022 | 0 | 4,000,000 | 3ML+0.95/(3.40) | 0 | 0 | (9,487) | 0 | | 20,366 | 0 | 0 | 0 | 0 | 36,279 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | DEERE & COMPANY 244199BE4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/06/2014 | 06/08/2022 | 0 | 2,000,000 | 3ML+0.20/(2.60) | 0 | 0 | (4,631) | 0 | | 12,616 | 0 | 0 | 0 | 0 | 18,543 | | 101/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | CARDINAL HEALTH INC 14149YAY4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/06/2014 | 03/15/2023 | 0 | 2,000,000 | 3ML+0.68/(3.20) | 0 | 0 | (6,563) | 0 | | 5,560 | 0 | 0 | 0 | 0 | 20,507 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | MORGAN STANLEY 61746BDJ2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/06/2014 | 02/25/2023 | 0 | 3,500,000 | 3ML+1.22/(3.75) | 0 | 0 | (12,211) | 0 | | 10,611 | 0 | 0 | 0 | 0 | 35,677 | | 106/104 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | HUBBELL INC 443510AF9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/09/2014 | 11/15/2022 | 0 | 1,000,000 | 3ML+1.05/(3.63) | 0 | 0 | (3,974) | 0 | | 842 | 0 | 0 | 0 | 0 | 9,845 | | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | CBS CORP 124857AG8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/09/2014 | 03/01/2022 | 0 | 1,000,000 | 3ML+0.94/(3.38) | 0 | 0 | (2,588) | 0 | | 5,366 | 0 | 0 | 0 | 0 | 8,898 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | DISCOVERY COMMUNICATIONS 25470DAF6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/09/2014 | 05/15/2022 | 0 | 1,000,000 | 3ML+0.83/(3.30) | 0 | 0 | (2,954) | 0 | | 4,276 | 0 | 0 | 0 | 0 | 9,182 | | 104/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | VIACOM INC 92553PAM4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/09/2014 | 06/15/2022 | 0 | 1,000,000 | 3ML+0.64/(3.13) | 0 | 0 | (2,937) | 0 | | 3,778 | 0 | 0 | 0 | 0 | 9,297 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | FEDERAL REALTY INVS TRST 313747AS6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/09/2014 | 08/01/2022 | 0 | 1,000,000 | 3ML+0.50/(3.00) | 0 | 0 | (3,041) | 0 | | 3,143 | 0 | 0 | 0 | 0 | 9,469 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | DOW CHEMICAL CO/THE 260543CH4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/09/2014 | 11/15/2022 | 0 | 1,000,000 | 3ML+0.46/(3.00) | 0 | 0 | (3,706) | 0 | | 1,738 | 0 | 0 | 0 | 0 | 9,845 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | ENTERGY LOUISIANA LLC 29364WAR9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/09/2014 | 12/01/2022 | 0 | 1,000,000 | 3ML+0.75/(3.30) | 0 | 0 | (3,764) | 0 | | 1,636 | 0 | 0 | 0 | 0 | 9,900 | | 104/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | VENTAS REALTY LP/CAP CRP 92276MAZ8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/09/2014 | 08/15/2022 | 0 | 1,000,000 | 3ML+0.74/(3.25) | 0 | 0 | (3,367) | 0 | | 2,919 | 0 | 0 | 0 | 0 | 9,519 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | BAKER HUGHES INC 057224BC0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/12/2014 | 08/15/2021 | 0 | 1,000,000 | 3ML+0.88/(3.20) | 0 | 0 | (1,447) | 0 | | 8,047 | 0 | 0 | 0 | 0 | 8,100 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | TIME WARNER INC 887317AN5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/12/2014 | 01/15/2022 | 0 | 1,000,000 | 3ML+1.58/(4.00) | 0 | 0 | (1,984) | 0 | | 6,495 | 0 | 0 | 0 | 0 | 8,723 | | 107/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | KENNAMETAL INC 489170AC4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/12/2014 | 02/15/2022 | 0 | 1,000,000 | 3ML+1.44/(3.88) | 0 | 0 | (2,520) | 0 | | 5,735 | 0 | 0 | 0 | 0 | 8,844 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | UNION PACIFIC CORP 907818DM7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/12/2014 | 01/15/2023 | 0 | 1,000,000 | 3ML+0.39/(2.95) | 0 | 0 | (3,550) | 0 | | 1,167 | 0 | 0 | 0 | 0 | 10,055 | | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | O'REILLY AUTOMOTIVE INC 67103HAC1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/12/2014 | 09/01/2022 | 0 | 3,700,000 | 3ML+1.29/(3.80) | 0 | 0 | (12,170) | 0 | | 12,677 | 0 | 0 | 0 | 0 | 35,447 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | CLOROX COMPANY 189054AS8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/12/2014 | 11/15/2021 | 0 | 2,000,000 | 3ML+1.42/(3.80) | 0 | 0 | (3,945) | 0 | | 14,041 | 0 | 0 | 0 | 0 | 16,961 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | NATL RETAIL PROPERTIES 637417AE6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/12/2014 | 10/15/2022 | 0 | 3,800,000 | 3ML+1.30/(3.80) | 0 | 0 | (10,728) | 0 | | 14,945 | 0 | 0 | 0 | 0 | 36,998 | | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | JPMORGAN CHASE & CO 46625HJH4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/12/2014 | 01/25/2023 | 0 | 1,000,000 | 3ML+0.64/(3.20) | 0 | 0 | (3,601) | 0 | | 1,157 | 0 | 0 | 0 | 0 | 10,089 | | 103/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | ILLINOIS TOOL WORKS INC 452308AX7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/01/2016 | 11/15/2026 | 0 | 3,000,000 | 3ML+0.22/(2.65) | 0 | 0 | (8,069) | 0 | | 50,435 | 0 | 0 | 0 | 0 | 42,106 | | 99/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | HONEYWELL INTERNATIONAL 438516BL9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/01/2016 | 11/01/2026 | 0 | 7,000,000 | 3ML+0.17/(2.50) | 0 | 0 | (9,602) | 0 | | 169,454 | 0 | 0 | 0 | 0 | 98,007 | | 99/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | WAKE FOREST UNIV BMC 93100PAA6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/05/2016 | 06/01/2026 | 0 | 4,000,000 | 3ML+0.83/(3.09) | 0 | 0 | (3,533) | 0 | | 109,035 | 0 | 0 | 0 | 0 | 54,486 | | 105/104 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | WESTAR ENERGY INC 95709TAN0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/05/2016 | 07/01/2026 | 0 | 5,000,000 | 3ML+0.29/(2.55) | 0 | 0 | (2,187) | 0 | | 136,140 | 0 | 0 | 0 | 0 | 68,484 | | 102/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | AMGEN INC 031162CJ7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/05/2016 | 08/19/2026 | 0 | 3,000,000 | 3ML+0.34/(2.60) | 0 | 0 | (2,790) | 0 | | 84,001 | 0 | 0 | 0 | 0 | 41,456 | | 103/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | SYSCO CORPORATION 871829BC0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/05/2016 | 07/15/2026 | 0 | 2,000,000 | 3ML+1.03/(3.30) | 0 | 0 | (1,122) | 0 | | 55,222 | 0 | 0 | 0 | 0 | 27,464 | | 106/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | SIEMENS FINANCIERINGS 82620KAL7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/05/2016 | 10/15/2026 | 0 | 3,000,000 | 3ML+0.16/(2.35) | 0 | 0 | 355 | 0 | | 100,845 | 0 | 0 | 0 | 0 | 41,878 | | 102/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | GOLDMAN SACHS GROUP INC 38143U8H7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/07/2016 | 02/25/2026 | 0 | 2,000,000 | 3ML+1.52/(3.75) | 0 | 0 | (894) | 0 | | 57,734 | 0 | 0 | 0 | 0 | 26,756 | | 108/107 |
| Interest Rate Swap - Rec floating [Pay fixed] | HUBBELL INC 443510AG7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/07/2016 | 03/01/2026 | 0 | 2,000,000 | 3ML+1.13/(3.35) | 0 | 0 | (823) | 0 | | 58,197 | 0 | 0 | 0 | 0 | 26,777 | | 106/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | UNITED HEALTH GROUP 91324PCV2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/07/2016 | 03/15/2026 | 0 | 3,100,000 | 3ML+0.88/(3.10) | 0 | 0 | (787) | 0 | | 90,026 | 0 | 0 | 0 | 0 | 41,615 | | 105/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | BMW US CAPITAL LLC 05565EAH8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/07/2016 | 04/11/2026 | 0 | 6,000,000 | 3ML+0.58/(2.80) | 0 | 0 | (584) | 0 | | 175,149 | 0 | 0 | 0 | 0 | 80,957 | | 104/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | MIZUHO CORP BANK LTD 60687YAD1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/07/2016 | 04/12/2026 | 0 | 4,000,000 | 3ML+1.25/(3.48) | 0 | 0 | (266) | 0 | | 117,793 | 0 | 0 | 0 | 0 | 53,981 | | 107/106 |
| Interest Rate Swap - Rec floating [Pay fixed] | ACE INA HOLDINGS 00440EAV9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/07/2016 | 05/03/2026 | 0 | 5,000,000 | 3ML+1.11/(3.35) | 0 | 0 | (1,608) | 0 | | 144,408 | 0 | 0 | 0 | 0 | 67,742 | | 106/106 |
| Interest Rate Swap - Rec floating [Pay fixed] | VIRGINIA ELEC & POWER CO 927804FU3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/08/2016 | 01/15/2026 | 0 | 2,000,000 | 3ML+0.90/(3.15) | 0 | 0 | (758) | 0 | | 52,363 | 0 | 0 | 0 | 0 | 26,545 | | 102/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | AON PLC 00185AAK0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/08/2016 | 12/15/2025 | 0 | 2,000,000 | 3ML+1.62/(3.88) | 0 | 0 | (1,002) | 0 | | 52,494 | 0 | 0 | 0 | 0 | 26,385 | | 108/107 |
| Interest Rate Swap - Rec floating [Pay fixed] | WESTAR ENERGY INC 95709TAL4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/08/2016 | 12/01/2025 | 0 | 2,000,000 | 3ML+1.01/(3.25) | 0 | 0 | (1,358) | 0 | | 51,942 | 0 | 0 | 0 | 0 | 26,312 | | 105/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | ASTRAZENECA PLC 046353AL2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/08/2016 | 11/16/2025 | 0 | 2,000,000 | 3ML+1.13/(3.38) | 0 | 0 | (1,352) | 0 | | 51,769 | 0 | 0 | 0 | 0 | 26,234 | | 106/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | AUST & NZ BANKING GROUP NY 05253JAL5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/08/2016 | 11/16/2025 | 0 | 5,000,000 | 3ML+1.45/(3.70) | 0 | 0 | (3,408) | 0 | | 129,702 | 0 | 0 | 0 | 0 | 65,585 | | 107/107 |
| Interest Rate Swap - Rec floating [Pay fixed] | NORTHERN TRUST CORP 665859AP9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/08/2016 | 10/30/2025 | 0 | 3,655,000 | 3ML+1.69/(3.95) | 0 | 0 | (1,783) | 0 | | 91,741 | 0 | 0 | 0 | 0 | 47,780 | | 108/108 |
| Interest Rate Swap - Rec floating [Pay fixed] | NORTHERN TRUST CORP 665859AP9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/09/2016 | 10/30/2025 | 0 | 2,300,000 | 3ML+1.67/(3.95) | 0 | 0 | (1,588) | 0 | | 54,791 | 0 | 0 | 0 | 0 | 30,067 | | 106/108 |
| Interest Rate Swap - Rec floating [Pay fixed] | NORTHERN TRUST CORP 665859AP9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/09/2016 | 10/30/2025 | 0 | 3,800,000 | 3ML+1.67/(3.95) | 0 | 0 | (2,624) | 0 | | 90,524 | 0 | 0 | 0 | 0 | 49,676 | | 106/108 |
| Interest Rate Swap - Rec floating [Pay fixed] | ROLLS-ROYCE PLC 77578JAB4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/09/2016 | 10/14/2025 | 0 | 2,000,000 | 3ML+1.35/(3.63) | 0 | 0 | (1,133) | 0 | | 47,493 | 0 | 0 | 0 | 0 | 26,061 | | 104/106 |

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| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | BIOGEN INC 09062XAF0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/09/2016 | 09/15/2025 | 0 | 2,000,000 | 3ML+1.77/(4.05) | 0 | 0 | (1,460) | 0 | | 47,193 | 0 | 0 | 0 | 0 | 25,908 | | 106/108 |
| Interest Rate Swap - Rec floating [Pay fixed] | UNION PACIFIC CORP 907818ED6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/09/2016 | 08/15/2025 | 0 | 2,500,000 | 3ML+0.91/(3.25) | 0 | 0 | (4,108) | 0 | | 46,029 | 0 | 0 | 0 | 0 | 32,180 | | 102/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | AMERICAN WATER CAPITAL 03040WAN5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/13/2016 | 12/01/2026 | 0 | 4,000,000 | 3ML+0.57/(3.00) | 0 | 0 | (10,560) | 0 | | 69,827 | 0 | 0 | 0 | 0 | 56,297 | | 101/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | NY STATE ELECTRIC & GAS 649840CQ6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/13/2016 | 12/01/2026 | 0 | 3,000,000 | 3ML+0.86/(3.25) | 0 | 0 | (6,508) | 0 | | 62,767 | 0 | 0 | 0 | 0 | 42,223 | | 102/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | NY STATE ELECTRIC & GAS 649840CQ6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/13/2016 | 12/01/2026 | 0 | 3,000,000 | 3ML+0.86/(3.25) | 0 | 0 | (6,508) | 0 | | 62,767 | 0 | 0 | 0 | 0 | 42,223 | | 102/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | CHILDREN'S HOSPITAL 16876AAB0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/13/2016 | 11/15/2026 | 0 | 3,750,000 | 3ML+0.47/(2.85) | 0 | 0 | (8,004) | 0 | | 78,231 | 0 | 0 | 0 | 0 | 52,632 | | 101/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | VIRGINIA ELEC & POWER CO 927804FV1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/13/2016 | 11/15/2026 | 0 | 5,000,000 | 3ML+0.57/(2.95) | 0 | 0 | (10,705) | 0 | | 104,212 | 0 | 0 | 0 | 0 | 70,176 | | 101/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | VISA INC 92826CAD4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/14/2017 | 12/14/2025 | 0 | 5,000,000 | 3ML+0.61/(3.15) | 0 | 0 | (17,867) | 0 | | 33,482 | 0 | 0 | 0 | 0 | 65,949 | | 101/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | ASTRAZENECA PLC 0463353AL2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/14/2017 | 11/16/2025 | 0 | 2,500,000 | 3ML+0.84/(3.38) | 0 | 0 | (9,041) | 0 | | 18,073 | 0 | 0 | 0 | 0 | 32,792 | | 102/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | NIAGARA MOHAWK POWER 114259AN4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/14/2017 | 03/10/2026 | 0 | 2,000,000 | 3ML+0.86/(3.41) | 0 | 0 | (7,425) | 0 | | 14,064 | 0 | 0 | 0 | 0 | 26,823 | | 102/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | NIAGARA MOHAWK POWER 114259AN4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/14/2017 | 03/10/2026 | 0 | 2,000,000 | 3ML+0.86/(3.41) | 0 | 0 | (7,425) | 0 | | 14,064 | 0 | 0 | 0 | 0 | 26,823 | | 102/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | BMW US CAPITAL 05565EAH8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/14/2017 | 04/11/2026 | 0 | 2,500,000 | 3ML+0.25/(2.80) | 0 | 0 | (8,557) | 0 | | 17,402 | 0 | 0 | 0 | 0 | 33,732 | | 100/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | PRINCIPAL LIFE GLOBAL 74256LAU3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/14/2017 | 04/18/2026 | 0 | 2,000,000 | 3ML+0.45/(3.00) | 0 | 0 | (6,952) | 0 | | 13,906 | 0 | 0 | 0 | 0 | 27,021 | | 101/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | PRINCIPAL LIFE GLOBAL 74256LAU3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/14/2017 | 04/18/2026 | 0 | 2,000,000 | 3ML+0.45/(3.00) | 0 | 0 | (6,952) | 0 | | 13,906 | 0 | 0 | 0 | 0 | 27,021 | | 101/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | MANULIFE FINANCIAL CORP 56501RAC0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/15/2017 | 03/04/2026 | 0 | 5,000,000 | 3ML+1.62/(4.15) | 0 | 0 | (17,241) | 0 | | 45,472 | 0 | 0 | 0 | 0 | 66,980 | | 105/107 |
| Interest Rate Swap - Rec floating [Pay fixed] | PFIZER INC 717081DV2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/15/2017 | 06/03/2026 | 0 | 2,000,000 | 3ML+0.20/(2.75) | 0 | 0 | (7,624) | 0 | | 14,127 | 0 | 0 | 0 | 0 | 27,253 | | 100/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | PFIZER INC 717081EA7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/15/2017 | 12/15/2026 | 0 | 3,000,000 | 3ML+0.42/(3.00) | 0 | 0 | (11,753) | 0 | | 20,959 | 0 | 0 | 0 | 0 | 42,325 | | 101/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | COMMONWEALTH BANK AUST 2027A0HY8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/15/2017 | 09/06/2026 | 0 | 3,000,000 | 3ML+0.07/(2.63) | 0 | 0 | (11,761) | 0 | | 22,672 | 0 | 0 | 0 | 0 | 41,590 | | 99/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | NY STATE ELECTRIC & GAS 649840CQ6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/15/2017 | 12/01/2026 | 0 | 2,000,000 | 3ML+0.67/(3.25) | 0 | 0 | (8,151) | 0 | | 14,344 | 0 | 0 | 0 | 0 | 28,148 | | 102/104 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | AEP TRANSMISSION CO LLC 00115AAA7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/15/2017 | 12/01/2026 | 0 | 3,000,000 | 3ML+0.52/(3.10) | 0 | 0 | (12,289) | 0 | | 20,940 | 0 | 0 | 0 | 0 | 42,223 | | 101/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | AEP TRANSMISSION CO LLC 00115AAA7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/15/2017 | 12/01/2026 | 0 | 2,000,000 | 3ML+0.52/(3.10) | 0 | 0 | (8,193) | 0 | | 13,960 | 0 | 0 | 0 | 0 | 28,148 | | 101/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | NOVARTIS CAPITAL CORP 66989HAN8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/16/2017 | 05/17/2027 | 0 | 4,000,000 | 3ML+0.57/(3.10) | 0 | 0 | (14,391) | 0 | | 49,446 | 0 | 0 | 0 | 0 | 57,899 | | 101/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | BRISTOL-MYERS SQUIBB CO 110122BB3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/16/2017 | 02/27/2027 | 0 | 5,000,000 | 3ML+0.73/(3.25) | 0 | 0 | (17,837) | 0 | | 61,062 | 0 | 0 | 0 | 0 | 71,433 | | 102/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | APPLE INC 037833CJ7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/16/2017 | 02/09/2027 | 0 | 5,000,000 | 3ML+0.83/(3.35) | 0 | 0 | (16,241) | 0 | | 62,089 | 0 | 0 | 0 | 0 | 71,217 | | 102/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | AMERICAN WATER CAPITAL 03040WAN5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 03/16/2017 | 12/01/2026 | 0 | 2,730,000 | 3ML+0.45/(3.00) | 0 | 0 | (10,335) | 0 | | 25,094 | 0 | 0 | 0 | 0 | 38,422 | | 101/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | MITSUBISHI UFJ FIN GRP 606822AU8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/24/2018 | 03/02/2025 | 0 | 4,000,000 | 3ML+0.77/(3.78) | 0 | 0 | (15,401) | 0 | | (86,142) | 0 | 0 | 0 | 0 | 49,689 | | 102/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | VISA INC,MW@15 92826CAD4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/24/2018 | 12/14/2025 | 0 | 3,000,000 | 3ML+0.14/(3.15) | 0 | 0 | (11,997) | 0 | | (70,747) | 0 | 0 | 0 | 0 | 39,570 | | 100/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | MASTERCARD INC 57636QAJ3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/24/2018 | 02/26/2028 | 0 | 4,000,000 | 3ML+0.44/(3.50) | 0 | 0 | (16,952) | 0 | | (110,087) | 0 | 0 | 0 | 0 | 60,536 | | 102/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | WISCONSIN ST GEN FUND 977100GH3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/24/2018 | 05/01/2027 | 0 | 4,000,000 | 3ML+0.12/(3.15) | 0 | 0 | (15,957) | 0 | | (105,535) | 0 | 0 | 0 | 0 | 57,748 | | 100/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | PPL CAPITAL FUNDING INC 69352PAL7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/24/2018 | 05/15/2026 | 0 | 3,000,000 | 3ML+0.11/(3.10) | 0 | 0 | (11,400) | 0 | | (69,678) | 0 | 0 | 0 | 0 | 40,736 | | 100/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | SOUTHERN CO 842587CV7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/24/2018 | 07/01/2026 | 0 | 4,000,000 | 3ML+0.23/(3.25) | 0 | 0 | (16,387) | 0 | | (99,462) | 0 | 0 | 0 | 0 | 54,787 | | 100/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | MO ST HLTH & EDU FACS, MW 60636AMR1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 04/24/2018 | 01/15/2036 | 0 | 3,150,000 | 3ML+0.36/(3.47) | 0 | 0 | (14,595) | 0 | | (110,573) | 0 | 0 | 0 | 0 | 65,038 | | 104/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | STARBUCKS CORP 855244AP4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/11/2018 | 03/01/2028 | 0 | 10,000,000 | 3ML+0.45/(3.50) | 0 | 0 | (38,814) | 0 | | (269,894) | 0 | 0 | 0 | 0 | 151,432 | | 102/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | PRUDENTIAL FINANCIAL INC 744320CC7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/11/2018 | 03/27/2028 | 0 | 2,000,000 | 3ML+0.83/(3.88) | 0 | 0 | (7,719) | 0 | | (53,494) | 0 | 0 | 0 | 0 | 30,404 | | 104/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | ACE INA HOLDINGS 00440EAV9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/11/2018 | 05/03/2026 | 0 | 3,000,000 | 3ML+0.34/(3.35) | 0 | 0 | (10,318) | 0 | | (72,084) | 0 | 0 | 0 | 0 | 40,645 | | 101/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | HOME DEPOT INC 437076BK7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/11/2018 | 09/15/2025 | 0 | 3,000,000 | 3ML+0.35/(3.35) | 0 | 0 | (10,767) | 0 | | (67,135) | 0 | 0 | 0 | 0 | 38,862 | | 101/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | AEP TRANSMISSION CO LLC 00115AAE9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/14/2018 | 12/01/2026 | 0 | 3,000,000 | 3ML+0.08/(3.10) | 0 | 0 | (11,177) | 0 | | (74,749) | 0 | 0 | 0 | 0 | 42,223 | | 100/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | SYSCO CORPORATION, MW@25 871829BC0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/14/2018 | 07/15/2026 | 0 | 2,000,000 | 3ML+0.28/(3.30) | 0 | 0 | (7,383) | 0 | | (49,572) | 0 | 0 | 0 | 0 | 27,464 | | 101/102 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | NATIONWIDE BLDG SOCIETY 63859WAE9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/14/2018 | 09/14/2026 | 0 | 2,000,000 | 3ML+0.96/(4.00) | 0 | 0 | (7,429) | 0 | | (50,167) | 0 | 0 | 0 | 0 | 27,766 | | 103/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | KENTUCKY UTILITIES CO, MW@20 491674BK2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/14/2018 | 10/01/2025 | 0 | 3,000,000 | 3ML+0.30/(3.30) | 0 | 0 | (10,997) | 0 | | (68,709) | 0 | 0 | 0 | 0 | 38,989 | | 101/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | ROLLS-ROYCE PLC, MW@25 77578JAB4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/14/2018 | 10/14/2025 | 0 | 3,500,000 | 3ML+0.61/(3.63) | 0 | 0 | (12,589) | 0 | | (80,649) | 0 | 0 | 0 | 0 | 45,607 | | 102/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | UNILEVER CAPITAL CORP 904764AS6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/14/2018 | 07/30/2025 | 0 | 3,000,000 | 3ML+0.10/(3.10) | 0 | 0 | (10,423) | 0 | | (67,890) | 0 | 0 | 0 | 0 | 38,488 | | 100/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | ABBVIE INC 00287YBF5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/24/2018 | 11/14/2028 | 0 | 500,000 | 3ML+1.07/(4.25) | 0 | 0 | (813) | 0 | | (18,932) | 0 | 0 | 0 | 0 | 7,858 | | 106/106 |
| Interest Rate Swap - Rec floating [Pay fixed] | ABBVIE INC 00287YBF5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/24/2018 | 11/14/2028 | 0 | 3,000,000 | 3ML+1.07/(4.25) | 0 | 0 | (4,880) | 0 | | (113,592) | 0 | 0 | 0 | 0 | 47,147 | | 106/106 |
| Interest Rate Swap - Rec floating [Pay fixed] | ROCHE HOLDINGS INC 771196BP6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/24/2018 | 09/17/2028 | 0 | 5,000,000 | 3ML+0.45/(3.63) | 0 | 0 | (8,877) | 0 | | (187,297) | 0 | 0 | 0 | 0 | 77,944 | | 103/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | CIGNA CORP 40573LAQ9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/24/2018 | 11/15/2025 | 0 | 2,000,000 | 3ML+0.99/(4.13) | 0 | 0 | (3,033) | 0 | | (61,265) | 0 | 0 | 0 | 0 | 26,229 | | 104/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | PFIZER, INC., NOTE 717081EP4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/24/2018 | 09/15/2028 | 0 | 2,000,000 | 3ML+0.43/(3.60) | 0 | 0 | (3,546) | 0 | | (74,868) | 0 | 0 | 0 | 0 | 31,169 | | 103/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | CIGNA CORP 40573LAQ9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/24/2018 | 11/15/2025 | 0 | 2,000,000 | 3ML+0.99/(4.13) | 0 | 0 | (3,033) | 0 | | (61,265) | 0 | 0 | 0 | 0 | 26,229 | | 104/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | RALSTON PURINA CO., DEB. 641062AE4 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/24/2018 | 09/24/2025 | 0 | 5,000,000 | 3ML+0.34/(3.50) | 0 | 0 | (9,155) | 0 | | (162,498) | 0 | 0 | 0 | 0 | 64,889 | | 101/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | PROGRESSIVE CORP. OH 743315AV5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/25/2018 | 03/01/2029 | 0 | 3,000,000 | 3ML+0.75/(4.00) | 0 | 0 | (2,752) | 0 | | (134,793) | 0 | 0 | 0 | 0 | 47,842 | | 105/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | RALSTON PURINA CO., DEB. 641062AF1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/25/2018 | 09/24/2028 | 0 | 2,000,000 | 3ML+0.44/(3.63) | 0 | 0 | (1,874) | 0 | | (77,963) | 0 | 0 | 0 | 0 | 31,209 | | 103/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | FEDERAL EXPRESS CORP 31428XBR6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/25/2018 | 10/17/2028 | 0 | 2,000,000 | 3ML+0.95/(4.20) | 0 | 0 | (2,167) | 0 | | (87,420) | 0 | 0 | 0 | 0 | 31,309 | | 105/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | AUSGRID FINANCE PTY LTD 052113AB3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/25/2018 | 08/01/2028 | 0 | 3,189,000 | 3ML+1.10/(4.35) | 0 | 0 | (3,246) | 0 | | (137,414) | 0 | 0 | 0 | 0 | 49,383 | | 106/106 |
| Interest Rate Swap - Rec floating [Pay fixed] | ELECTRICITE DE FRANCE SA 268317AU8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/25/2018 | 09/21/2028 | 0 | 2,000,000 | 3ML+1.24/(4.50) | 0 | 0 | (1,984) | 0 | | (87,283) | 0 | 0 | 0 | 0 | 31,195 | | 107/107 |
| Interest Rate Swap - Rec floating [Pay fixed] | DEUTSCHE TELEKOM AG 25156PBA0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/25/2018 | 01/19/2027 | 0 | 3,000,000 | 3ML+0.40/(3.60) | 0 | 0 | (3,100) | 0 | | (114,641) | 0 | 0 | 0 | 0 | 42,579 | | 102/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | TIAA GLOBAL MARKETS 67080LAA3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 11/01/2028 | 0 | 1,000,000 | 3ML+0.82/(4.00) | 0 | 0 | (941) | 0 | | (38,285) | 0 | 0 | 0 | 0 | 15,687 | | 105/105 |
| Interest Rate Swap - Rec floating [Pay fixed] | TOTAL CAPITAL SA 89152UAH5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/11/2028 | 0 | 1,000,000 | 3ML+0.70/(3.88) | 0 | 0 | (942) | 0 | | (38,252) | 0 | 0 | 0 | 0 | 15,642 | | 104/104 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | GOODMAN US FIN THREE 38239JAA9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 03/15/2028 | 0 | 1,000,000 | 3ML+0.53/(3.70) | 0 | 0 | (813) | 0 | | (36,773) | 0 | 0 | 0 | 0 | 15,175 | | 103/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | DEUTSCHE TELEKOM AG 25156PBA0 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 01/19/2027 | 0 | 2,000,000 | 3ML+0.43/(3.60) | 0 | 0 | (1,881) | 0 | | (72,009) | 0 | 0 | 0 | 0 | 28,386 | | 102/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | HEXCEL CORP 428291AN8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 02/15/2027 | 0 | 2,000,000 | 3ML+0.80/(3.95) | 0 | 0 | (1,511) | 0 | | (67,716) | 0 | 0 | 0 | 0 | 28,516 | | 104/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | ILLINOIS TOOL WORKS 452308AX7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/11/2018 | 11/15/2026 | 0 | 3,105,000 | 3ML-0.21/(2.65) | 0 | 0 | 94 | 0 | | (43,507) | 0 | 0 | 0 | 0 | 43,579 | | 99/99 |
| Interest Rate Swap - Rec floating [Pay fixed] | RALSTON PURINA CO., DEB. 641062AF1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/11/2018 | 09/24/2028 | 0 | 3,000,000 | 3ML+0.70/(3.63) | 0 | 0 | 108 | 0 | | (46,192) | 0 | 0 | 0 | 0 | 46,813 | | 104/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | FORTIVE CORPORATION 34959JAG3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/11/2018 | 06/15/2026 | 0 | 4,000,000 | 3ML+0.29/(3.15) | 0 | 0 | 185 | 0 | | (54,314) | 0 | 0 | 0 | 0 | 54,627 | | 101/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | PARKER HANNIFIN CORP 701094AJ3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/11/2018 | 03/01/2027 | 0 | 3,045,000 | 3ML+0.37/(3.25) | 0 | 0 | 119 | 0 | | (43,533) | 0 | 0 | 0 | 0 | 43,518 | | 101/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | SALESFORCE.COM 79466LAF1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/11/2018 | 04/11/2028 | 0 | 3,000,000 | 3ML+0.79/(3.70) | 0 | 0 | 106 | 0 | | (45,133) | 0 | 0 | 0 | 0 | 45,708 | | 103/103 |
| 0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate | | | | | | | | | | 0 | 0 | (811,484) | 0 | XXX | 952,703 | 0 | 0 | 0 | 0 | 5,753,269 | XXX | XXX |
| 0909999999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | 0 | 0 | (811,484) | 0 | XXX | 952,703 | 0 | 0 | 0 | 0 | 5,753,269 | XXX | XXX |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/16/2018 | 05/18/2021 | 0 | 1,000,000 | 3ML/(2.93) | 0 | 0 | (3,038) | (6,814) | | (6,814) | (6,814) | 0 | 0 | 0 | 7,715 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/21/2018 | 06/25/2028 | 0 | 1,000,000 | 3ML/(3.00) | 0 | 0 | (3,027) | (23,840) | | (23,840) | (23,840) | 0 | 0 | 0 | 15,403 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2028 | 0 | 1,000,000 | 3ML/(3.19) | 0 | 0 | (1,927) | (40,084) | | (40,084) | (40,084) | 0 | 0 | 0 | 15,611 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2028 | 0 | 1,000,000 | 3ML/(3.19) | 0 | 0 | (1,920) | (39,868) | | (39,868) | (39,868) | 0 | 0 | 0 | 15,611 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2028 | 0 | 1,000,000 | 3ML/(3.19) | 0 | 0 | (1,923) | (39,946) | | (39,946) | (39,946) | 0 | 0 | 0 | 15,611 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2028 | 0 | 1,000,000 | 3ML/(3.20) | 0 | 0 | (1,934) | (40,317) | | (40,317) | (40,317) | 0 | 0 | 0 | 15,611 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2028 | 0 | 500,000 | 3ML/(3.19) | 0 | 0 | (964) | (20,064) | | (20,064) | (20,064) | 0 | 0 | 0 | 7,805 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2030 | 0 | 1,000,000 | 3ML/(3.22) | 0 | 0 | (1,989) | (44,046) | | (44,046) | (44,046) | 0 | 0 | 0 | 17,138 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2030 | 0 | 1,000,000 | 3ML/(3.21) | 0 | 0 | (1,978) | (43,588) | | (43,588) | (43,588) | 0 | 0 | 0 | 17,138 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2030 | 0 | 1,000,000 | 3ML/(3.21) | 0 | 0 | (1,978) | (43,588) | | (43,588) | (43,588) | 0 | 0 | 0 | 17,138 | | |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2030 | 0 | 1,000,000 | 3ML/(3.21) | 0 | 0 | (1,974) | (43,454) | | (43,454) | (43,454) | 0 | 0 | 0 | 17,138 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2030 | 0 | 1,000,000 | 3ML/(3.21) | 0 | 0 | (1,962) | (42,978) | | (42,978) | (42,978) | 0 | 0 | 0 | 17,138 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2028 | 0 | 5,000,000 | 3ML/(3.17) | 0 | 0 | (4,782) | (191,527) | | (191,527) | (191,527) | 0 | 0 | 0 | 78,415 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2030 | 0 | 8,000,000 | 3ML/(3.21) | 0 | 0 | (8,174) | (346,852) | | (346,852) | (346,852) | 0 | 0 | 0 | 137,628 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2026 | 0 | 5,000,000 | 3ML/(3.12) | 0 | 0 | (4,418) | (164,901) | | (164,901) | (164,901) | 0 | 0 | 0 | 69,980 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2025 | 0 | 5,000,000 | 3ML/(3.10) | 0 | 0 | (4,228) | (148,558) | | (148,558) | (148,558) | 0 | 0 | 0 | 65,363 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2024 | 0 | 3,000,000 | 3ML/(2.89) | 0 | 0 | 73 | (46,359) | | (46,359) | (46,359) | 0 | 0 | 0 | 36,616 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2025 | 0 | 8,000,000 | 3ML/(2.90) | 0 | 0 | 136 | (136,968) | | (136,968) | (136,968) | 0 | 0 | 0 | 105,519 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2025 | 0 | 7,000,000 | 3ML/(2.91) | 0 | 0 | 113 | (120,692) | | (120,692) | (120,692) | 0 | 0 | 0 | 92,329 | | |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2027 | 0 | 2,000,000 | 3ML/(2.95) | 0 | 0 | (6) | (39,222) | | (39,222) | (39,222) | 0 | 0 | 0 | 29,931 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 05/16/2018 | 05/18/2020 | 0 | 1,500,000 | 2.81/3ML | 0 | 0 | 3,443 | 1,813 | | 1,813 | 1,813 | 0 | 0 | 0 | 8,813 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/19/2018 | 06/21/2019 | 0 | 1,000,000 | 2.60/3ML | 0 | 0 | 979 | (859) | | (859) | (859) | 0 | 0 | 0 | 3,432 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 06/21/2018 | 06/25/2023 | 0 | 1,750,000 | 2.93/3ML | 0 | 0 | 4,660 | 26,003 | | 26,003 | 26,003 | 0 | 0 | 0 | 18,530 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2021 | 0 | 3,000,000 | 3.08/3ML | 0 | 0 | 4,926 | 36,662 | | 36,662 | 36,662 | 0 | 0 | 0 | 24,841 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2021 | 0 | 3,000,000 | 3.08/3ML | 0 | 0 | 4,922 | 36,623 | | 36,623 | 36,623 | 0 | 0 | 0 | 24,841 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2021 | 0 | 3,000,000 | 3.08/3ML | 0 | 0 | 4,924 | 36,639 | | 36,639 | 36,639 | 0 | 0 | 0 | 24,841 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2021 | 0 | 3,000,000 | 3.09/3ML | 0 | 0 | 4,949 | 36,892 | | 36,892 | 36,892 | 0 | 0 | 0 | 24,841 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2021 | 0 | 1,500,000 | 3.09/3ML | 0 | 0 | 2,473 | 18,430 | | 18,430 | 18,430 | 0 | 0 | 0 | 12,420 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2022 | 0 | 1,350,000 | 3.11/3ML | 0 | 0 | 2,322 | 25,411 | | 25,411 | 25,411 | 0 | 0 | 0 | 13,058 | | |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2022 | 0 | 3,000,000 | 3.11/3ML | 0 | 0 | 5,138 | 56,180 | | 56,180 | 56,180 | 0 | 0 | 0 | 29,018 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2022 | 0 | 3,000,000 | 3.11/3ML | 0 | 0 | 5,133 | 56,116 | | 56,116 | 56,116 | 0 | 0 | 0 | 29,018 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2022 | 0 | 3,000,000 | 3.11/3ML | 0 | 0 | 5,121 | 55,956 | | 55,956 | 55,956 | 0 | 0 | 0 | 29,018 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 09/25/2018 | 09/27/2022 | 0 | 3,000,000 | 3.11/3ML | 0 | 0 | 5,112 | 55,828 | | 55,828 | 55,828 | 0 | 0 | 0 | 29,018 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2021 | 0 | 8,000,000 | 3.05/3ML | 0 | 0 | 6,066 | 96,686 | | 96,686 | 96,686 | 0 | 0 | 0 | 67,325 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2021 | 0 | 5,000,000 | 3.05/3ML | 0 | 0 | 3,791 | 60,429 | | 60,429 | 60,429 | 0 | 0 | 0 | 42,078 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2022 | 0 | 4,000,000 | 3.06/3ML | 0 | 0 | 3,097 | 70,554 | | 70,554 | 70,554 | 0 | 0 | 0 | 39,155 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2020 | 0 | 6,000,000 | 3.02/3ML | 0 | 0 | 4,195 | 36,785 | | 36,785 | 36,785 | 0 | 0 | 0 | 40,615 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2023 | 0 | 8,000,000 | 3.07/3ML | 0 | 0 | 6,296 | 177,210 | | 177,210 | 177,210 | 0 | 0 | 0 | 87,935 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2023 | 0 | 5,500,000 | 3.07/3ML | 0 | 0 | 4,338 | 122,082 | | 122,082 | 122,082 | 0 | 0 | 0 | 60,455 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2022 | 0 | 7,000,000 | 3.07/3ML | 0 | 0 | 5,480 | 124,747 | | 124,747 | 124,747 | 0 | 0 | 0 | 68,522 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 10/26/2018 | 10/30/2038 | 0 | 3,000,000 | 3.26/3ML | 0 | 0 | 3,318 | 183,352 | | 183,352 | 183,352 | 0 | 0 | 0 | 66,820 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2019 | 0 | 8,000,000 | 2.88/3ML | 0 | 0 | (241) | 9,146 | | 9,146 | 9,146 | 0 | 0 | 0 | 39,057 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2019 | 0 | 6,000,000 | 2.88/3ML | 0 | 0 | (178) | 6,916 | | 6,916 | 6,916 | 0 | 0 | 0 | 29,293 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2021 | 0 | 8,000,000 | 2.90/3ML | 0 | 0 | (160) | 66,173 | | 66,173 | 66,173 | 0 | 0 | 0 | 68,774 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2021 | 0 | 2,500,000 | 2.90/3ML | 0 | 0 | (53) | 20,505 | | 20,505 | 20,505 | 0 | 0 | 0 | 21,492 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2022 | 0 | 1,000,000 | 2.89/3ML | 0 | 0 | (25) | 11,563 | | 11,563 | 11,563 | 0 | 0 | 0 | 9,945 | | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQOF39 | 12/12/2018 | 12/14/2038 | 0 | 6,000,000 | 3.06/3ML | 0 | 0 | 334 | 181,279 | | 181,279 | 181,279 | 0 | 0 | 0 | 134,054 | | |
| 0919999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | 0 | 0 | 44,460 | (14,545) | XXX | (14,545) | (14,545) | 0 | 0 | 0 | 1,842,047 | XXX | XXX |
| 0969999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 0 | 0 | 44,460 | (14,545) | XXX | (14,545) | (14,545) | 0 | 0 | 0 | 1,842,047 | XXX | XXX |
| 1029999999. Subtotal - Swaps - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1089999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1149999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1159999999. Total Swaps - Interest Rate | | | | | | | | | | 0 | 0 | (767,024) | (14,545) | XXX | 938,158 | (14,545) | 0 | 0 | 0 | 7,595,316 | XXX | XXX |
| 1169999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1179999999. Total Swaps - Foreign Exchange | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1189999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1199999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1209999999. Total Swaps | | | | | | | | | | 0 | 0 | (767,024) | (14,545) | XXX | 938,158 | (14,545) | 0 | 0 | 0 | 7,595,316 | XXX | XXX |
| 1269999999. Subtotal - Forwards | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Subtotal - Hedging Effective | | | | | | | | | | 0 | 0 | (811,484) | 0 | XXX | 952,703 | 0 | 0 | 0 | 0 | 5,753,269 | XXX | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | 143,151 | 13,046,470 | 44,460 | 4,074,385 | XXX | 4,074,385 | (9,070,727) | 0 | 0 | 0 | 1,842,047 | XXX | XXX |
| 1419999999. Subtotal - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1429999999. Subtotal - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1439999999. Subtotal - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1449999999 - Totals | | | | | | | | | | 143,151 | 13,046,470 | (767,024) | 4,074,385 | XXX | 5,027,088 | (9,070,727) | 0 | 0 | 0 | 7,595,316 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| JPMorgan Chase Bank NA JPUSSC5A | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/27/2017 | 01/12/2018 | 01/12/2018 | Exercise | 1 | 99 | 157.67 | 3 | 0 | 6 | 0 | 6 | * | (1) | 0 | 0 | 3 | 0 | 0 | |
| 0109999999. Subtotal - Purchased Options - Hedging Other - Caps | | | | | | | | | | | | 3 | 0 | 6 | 0 | 6 | XXX | (1) | 0 | 0 | 3 | 0 | 0 | XXX |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/13/2017 | 01/12/2018 | 01/12/2018 | Exercise | 6,881 | 15,652,724 | 2,279.14 / 2,382.66 | 377,230 | 0 | 712,363 | 0 | 712,363 | * | (323,675) | 0 | 0 | 335,131 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/13/2017 | 01/12/2018 | 01/12/2018 | Exercise | 7,821 | 17,790,846 | 2,275.16 / 2,353.55 | 341,584 | 0 | 613,119 | 0 | 613,119 | * | (259,001) | 0 | 0 | 271,535 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Merrill Lynch International GGDZP1UYGU9STUHRDP48 | 02/15/2017 | 02/15/2018 | 02/15/2018 | Exercise | 8,238 | 19,352,411 | 2,355.48 / 2,461.12 | 446,267 | 0 | 870,230 | 0 | 870,230 | * | (392,413) | 0 | 0 | 423,964 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Merrill Lynch International GGDZP1UYGU9STUHRDP48 | 02/15/2017 | 02/15/2018 | 02/15/2018 | Exercise | 6,987 | 16,413,823 | 2,350.24 / 2,426.00 | 291,345 | 0 | 529,323 | 0 | 529,323 | * | (219,113) | 0 | 0 | 237,977 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 03/15/2017 | 03/15/2018 | 03/15/2018 | Exercise | 8,271 | 19,727,351 | 2,385.64 / 2,470.96 | 386,656 | 0 | 705,641 | 0 | 705,641 | * | (276,537) | 0 | 0 | 318,985 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 03/15/2017 | 03/15/2018 | 03/15/2018 | Exercise | 8,520 | 20,321,839 | 2,390.27 / 2,504.36 | 503,982 | 0 | 972,019 | 0 | 972,019 | * | (402,393) | 0 | 0 | 468,038 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 04/13/2017 | 04/13/2018 | 04/13/2018 | Exercise | 10,181 | 23,711,535 | 2,335.40 / 2,439.69 | 566,706 | 0 | 1,061,799 | 0 | 1,061,799 | * | (410,487) | 0 | 0 | 495,093 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 04/13/2017 | 04/13/2018 | 04/13/2018 | Exercise | 12,547 | 29,221,694 | 2,329.00 / 2,414.82 | 604,889 | 0 | 1,076,797 | 0 | 1,076,797 | * | (387,371) | 0 | 0 | 471,908 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 05/15/2017 | 05/15/2018 | 05/15/2018 | Exercise | 8,841 | 21,239,812 | 2,402.37 / 2,482.20 | 388,689 | 0 | 705,807 | 0 | 705,807 | * | (256,754) | 0 | 0 | 317,118 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 05/15/2017 | 05/15/2018 | 05/15/2018 | Exercise | 8,665 | 20,816,622 | 2,407.10 / 2,514.36 | 480,864 | 0 | 929,431 | 0 | 929,431 | * | (359,055) | 0 | 0 | 448,567 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 06/15/2017 | 06/15/2018 | 06/15/2018 | Exercise | 10,197 | 24,803,718 | 2,432.73 / 2,519.15 | 486,153 | 0 | 881,222 | 0 | 881,222 | * | (283,769) | 0 | 0 | 395,069 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 06/15/2017 | 06/15/2018 | 06/15/2018 | Exercise | 7,796 | 18,964,394 | 2,438.91 / 2,549.85 | 451,353 | 0 | 864,931 | 0 | 864,931 | * | (287,238) | 0 | 0 | 413,578 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/14/2017 | 07/13/2018 | 07/13/2018 | Exercise | 6,655 | 16,366,371 | 2,470.19 / 2,578.40 | 378,063 | 0 | 720,134 | 0 | 720,134 | * | (196,577) | 0 | 0 | 342,071 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/14/2017 | 07/13/2018 | 07/13/2018 | Exercise | 8,599 | 21,148,206 | 2,459.44 / 2,545.52 | 416,620 | 0 | 740,235 | 0 | 740,235 | * | (189,529) | 0 | 0 | 323,615 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 08/15/2017 | 08/15/2018 | 08/15/2018 | Exercise | 8,658 | 21,339,460 | 2,464.66 / 2,554.57 | 445,995 | 0 | 778,472 | 0 | 778,472 | * | (172,277) | 0 | 0 | 332,478 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 08/15/2017 | 08/15/2018 | 08/15/2018 | Exercise | 8,821 | 21,741,344 | 2,473.24 / 2,584.98 | 530,489 | 0 | 985,705 | 0 | 985,705 | * | (234,747) | 0 | 0 | 455,216 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/15/2017 | 09/14/2018 | 09/14/2018 | Exercise | 9,625 | 24,065,156 | 2,500.38 / 2,591.46 | 498,149 | 0 | 876,661 | 0 | 876,661 | * | (154,895) | 0 | 0 | 378,512 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/15/2017 | 09/14/2018 | 09/14/2018 | Exercise | 9,968 | 24,922,121 | 2,509.83 / 2,619.72 | 590,654 | 0 | 1,095,376 | 0 | 1,095,376 | * | (210,319) | 0 | 0 | 504,722 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/13/2017 | 10/15/2018 | 10/15/2018 | Exercise | 11,156 | 28,482,594 | 2,559.02 / 2,668.57 | 675,037 | 0 | 1,222,115 | 0 | 1,222,115 | * | (150,434) | 0 | 0 | 547,078 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/13/2017 | 10/15/2018 | 10/15/2018 | Exercise | 12,240 | 31,249,732 | 2,553.45 / 2,645.57 | 649,994 | 0 | 1,127,510 | 0 | 1,127,510 | * | (129,116) | 0 | 0 | 477,516 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/15/2017 | 11/15/2018 | 11/15/2018 | Exercise | 12,835 | 32,916,423 | 2,564.65 / 2,655.66 | 681,370 | 0 | 1,168,097 | 0 | 1,168,097 | * | (102,548) | 0 | 0 | 486,727 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/15/2017 | 11/15/2018 | 11/15/2018 | Exercise | 13,989 | 35,876,460 | 2,571.47 / 2,678.49 | 846,684 | 0 | 1,497,103 | 0 | 1,497,103 | * | (138,107) | 0 | 0 | 650,418 | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 12/15/2017 | 12/14/2018 | 12/14/2018 | Expiration | 9,797 | 26,214,048 | 2,675.86 / 2,769.41 | 540,009 | 0 | 0 | 0 | 0 | * | 34,917 | 0 | 0 | (540,009) | 0 | 0 | |
| S&P 500 Call Spread Option | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 12/15/2017 | 12/14/2018 | 12/14/2018 | Expiration | 10,271 | 27,483,322 | 2,681.35 / 2,795.31 | 662,348 | 0 | 0 | 0 | 0 | * | 39,051 | 0 | 0 | (662,348) | 0 | 0 | |
| 0129999999. Subtotal - Purchased Options - Hedging Other - Collars | | | | | | | | | | | | 12,241,130 | 0 | 20,134,090 | 0 | 20,134,090 | XXX | (5,462,387) | 0 | 0 | 7,892,959 | 0 | 0 | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 12,241,133 | 0 | 20,134,096 | 0 | 20,134,096 | XXX | (5,462,388) | 0 | 0 | 7,892,962 | 0 | 0 | XXX |
| 0219999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0289999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0359999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0369999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0379999999. Total Purchased Options - Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0389999999. Total Purchased Options - Caps | | | | | | | | | | | | 3 | 0 | 6 | 0 | 6 | XXX | (1) | 0 | 0 | 3 | 0 | 0 | XXX |
| 0399999999. Total Purchased Options - Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0409999999. Total Purchased Options - Collars | | | | | | | | | | | | 12,241,130 | 0 | 20,134,090 | 0 | 20,134,090 | XXX | (5,462,387) | 0 | 0 | 7,892,959 | 0 | 0 | XXX |
| 0419999999. Total Purchased Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0429999999. Total Purchased Options | | | | | | | | | | | | 12,241,133 | 0 | 20,134,096 | 0 | 20,134,096 | XXX | (5,462,388) | 0 | 0 | 7,892,962 | 0 | 0 | XXX |
| 0499999999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0569999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0639999999. Subtotal - Written Options - Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0709999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0779999999. Subtotal - Written Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0789999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0799999999. Total Written Options - Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0809999999. Total Written Options - Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0819999999. Total Written Options - Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0829999999. Total Written Options - Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0839999999. Total Written Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0849999999. Total Written Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| Interest Rate Swap - Rec floating [Pay fixed] | E.I. DU PONT DE NEMOURS 263534CB3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 04/29/2014 | 01/15/2021 | 12/04/2018 | Sale | 0 | 1,500,000 | 3ML+1.33/(3.63) | 0 | 0 | 21,559 | (1,540) | 21,559 | | 0 | 0 | 0 | 21,559 | 0 | 0 | 105/103 |
| Interest Rate Swap - Rec floating [Pay fixed] | PACIFIC GAS & ELECTRIC 694308GW1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/02/2014 | 09/15/2021 | 07/25/2018 | Sale | 0 | 1,000,000 | 3ML+0.88/(3.25) | 0 | 0 | 17,198 | (2,154) | 17,198 | | 0 | 0 | 0 | 17,198 | 0 | 0 | 104/102 |
| Interest Rate Swap - Rec floating [Pay fixed] | RIO TINTO FIN USA LTD 767201AQ9 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/02/2014 | 09/20/2021 | 04/23/2018 | Sale | 0 | 1,000,000 | 3ML+1.37/(3.75) | 0 | 0 | 16,064 | (1,803) | 16,064 | | 0 | 0 | 0 | 16,064 | 0 | 0 | 106/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | WESTPAC BANKING CORP 961214CC5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/08/2014 | 07/30/2018 | 07/30/2018 | Maturity | 0 | 4,000,000 | 3ML+0.79/(2.25) | 0 | 0 | 0 | 12,026 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 101/99 |
| Interest Rate Swap - Rec floating [Pay fixed] | ABN AMRO BANK NV 00084DAG5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/08/2014 | 10/30/2018 | 10/30/2018 | Maturity | 0 | 3,800,000 | 3ML+0.95/(2.50) | 0 | 0 | 0 | 17,755 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | KENNAMETAL INC 489170AD2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/27/2014 | 11/01/2019 | 07/10/2018 | Sale | 0 | 1,250,000 | 3ML+0.86/(2.65) | 0 | 0 | 13,998 | 906 | 13,998 | | 0 | 0 | 0 | 13,998 | 0 | 0 | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | KENNAMETAL INC 489170AD2 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/27/2014 | 11/01/2019 | 07/09/2018 | Sale | 0 | 2,000,000 | 3ML+0.86/(2.65) | 0 | 0 | 23,275 | 1,531 | 23,275 | | 0 | 0 | 0 | 23,275 | 0 | 0 | 102/101 |
| Interest Rate Swap - Rec floating [Pay fixed] | PRAXAIR INC 74005PAU8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/27/2014 | 08/15/2019 | 12/04/2018 | Sale | 0 | 1,605,000 | 3ML+2.74/(4.50) | 0 | 0 | 12,331 | 5,810 | 12,331 | | 0 | 0 | 0 | 12,331 | 0 | 0 | 108/104 |
| Interest Rate Swap - Rec floating [Pay fixed] | DAIMLER FINANCE NA LLC 233851BA1 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/28/2014 | 08/01/2018 | 08/01/2018 | Maturity | 0 | 4,000,000 | 3ML+1.04/(2.38) | 0 | 0 | 0 | 15,465 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | MAXIM INTEGRATED PRODUCT 57772KAC5 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/28/2014 | 11/15/2018 | 11/15/2018 | Maturity | 0 | 2,000,000 | 3ML+1.07/(2.50) | 0 | 0 | 0 | 11,722 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | AT&T INC 00206RCA8 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/28/2014 | 11/27/2018 | 11/27/2018 | Maturity | 0 | 1,900,000 | 3ML+0.93/(2.38) | 0 | 0 | 0 | 11,369 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | TYCO ELECTRONICS GROUP S 902133AN7 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/28/2014 | 12/17/2018 | 12/17/2018 | Maturity | 0 | 3,000,000 | 3ML+0.91/(2.38) | 0 | 0 | 0 | 20,250 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 103/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | ROPER INDUSTRIES INC 776696AF3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/29/2014 | 10/01/2018 | 10/01/2018 | Maturity | 0 | 1,000,000 | 3ML+0.70/(2.05) | 0 | 0 | 0 | 5,932 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | ROPER INDUSTRIES INC 776696AF3 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/29/2014 | 10/01/2018 | 10/01/2018 | Maturity | 0 | 2,000,000 | 3ML+0.70/(2.05) | 0 | 0 | 0 | 11,865 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 102/100 |
| Interest Rate Swap - Rec floating [Pay fixed] | ABBOTT LABORATORIES 002824BF6 | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 05/11/2018 | 11/30/2026 | 10/25/2018 | Sale | 0 | 3,000,000 | 3ML+0.72/(3.75) | 0 | 0 | 35,643 | (8,696) | 35,643 | | 0 | 0 | 0 | 35,643 | 0 | 0 | 102/104 |
| | | | | | | | | | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | |
| 0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate | | | | | | | | | | | | 0 | 0 | 140,068 | 100,438 | 140,068 | XXX | 0 | 0 | 0 | 140,068 | 0 | 0 | XXX |
| 0909999999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | 0 | 0 | 140,068 | 100,438 | 140,068 | XXX | 0 | 0 | 0 | 140,068 | 0 | 0 | XXX |
| Interest Rate Swap - Rec floating [Pay fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 09/25/2018 | 09/27/2022 | 10/03/2018 | Sale | 0 | 3,000,000 | 2.89/3ML | 0 | 0 | (565) | (365) | (565) | | 0 | 0 | 0 | (565) | 0 | 0 | |
| Interest Rate Swap - Pay floating [Rec fixed] | Asset Portfolio | D 1 | Interest Rate | CME Group Inc. SNZ20JLFK8MNNCLQ0F39 | 09/25/2018 | 09/27/2022 | 10/03/2018 | Sale | 0 | 3,000,000 | 2.89/3ML | 0 | 0 | 0 | 364 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | |
| 0959999999. Subtotal - Swaps - Hedging Other - Other | | | | | | | | | | | | 0 | 0 | (565) | (1) | (565) | XXX | 0 | 0 | 0 | (565) | 0 | 0 | XXX |
| 0969999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 0 | 0 | (565) | (1) | (565) | XXX | 0 | 0 | 0 | (565) | 0 | 0 | XXX |
| 1029999999. Subtotal - Swaps - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1089999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1149999999. Subtotal - Swaps - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1159999999. Total Swaps - Interest Rate | | | | | | | | | | | | 0 | 0 | 140,068 | 100,438 | 140,068 | XXX | 0 | 0 | 0 | 140,068 | 0 | 0 | XXX |
| 1169999999. Total Swaps - Credit Default | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1179999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1189999999. Total Swaps - Total Return | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1199999999. Total Swaps - Other | | | | | | | | | | | | 0 | 0 | (565) | (1) | (565) | XXX | 0 | 0 | 0 | (565) | 0 | 0 | XXX |
| 1209999999. Total Swaps | | | | | | | | | | | | 0 | 0 | 139,503 | 100,437 | 139,503 | XXX | 0 | 0 | 0 | 139,503 | 0 | 0 | XXX |
| 1269999999. Subtotal - Forwards | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1399999999. Subtotal - Hedging Effective | | | | | | | | | | | | 0 | 0 | 140,068 | 100,438 | 140,068 | XXX | 0 | 0 | 0 | 140,068 | 0 | 0 | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | | | 12,241,133 | 0 | 20,133,531 | (1) | 20,133,531 | XXX | (5,462,388) | 0 | 0 | 7,892,397 | 0 | 0 | XXX |
| 1419999999. Subtotal - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1429999999. Subtotal - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1439999999. Subtotal - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1449999999 - Totals | | | | | | | | | | | | 12,241,133 | 0 | 20,273,599 | 100,437 | 20,273,599 | XXX | (5,462,388) | 0 | 0 | 8,032,465 | 0 | 0 | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

**N O N E**

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | | 2 | 3 | 4 | Book/Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | 5<br>Contracts With Book/Adjusted Carrying Value >0 | 6<br>Contracts With Book/Adjusted Carrying Value <0 | 7<br>Exposure Net of Collateral | 8<br>Contracts With Fair Value >0 | 9<br>Contracts With Fair Value <0 | 10<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BNP Paribas SA | R0MUWSFPU8MPRO8K5P83 | Y | Y | 810,000 | 989,610 | 0 | 179,610 | 989,610 | 0 | 179,610 | 0 | 0 |
| Canadian Imperial Bank of Commerce | 2IGI19DL770X0HC3ZE78 | Y | Y | 2,400,000 | 2,571,641 | 0 | 171,641 | 2,571,641 | 0 | 171,641 | 0 | 0 |
| Goldman Sachs International | W22LROWP2IHZNBB6K528 | Y | Y | 600,000 | 471,467 | 0 | 0 | 471,467 | 0 | 0 | 0 | 0 |
| JP Morgan Chase & Co. | 7H6GLXDRUGQFU57RNE97 | Y | Y | 80,000 | 56,212 | 0 | 0 | 56,212 | 0 | 0 | 0 | 0 |
| 0299999999. Total NAIC 1 Designation | | | | 3,890,000 | 4,088,930 | 0 | 351,251 | 4,088,930 | 0 | 351,251 | 0 | 0 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | 0 | 1,609,980 | (1,624,525) | 0 | 5,895,940 | (4,957,782) | 938,158 | 7,595,316 | 7,580,772 |
| 0999999999 - Gross Totals | | | | 3,890,000 | 5,698,910 | (1,624,525) | 351,251 | 9,984,870 | (4,957,782) | 1,289,409 | 7,595,316 | 7,580,772 |
| 1. Offset per SSAP No. 64 | | | | | 0 | 0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 5,698,910 | (1,624,525) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| CME Group Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39 | Cash | 000000-00-0 | CASH | 880,945 | 880,945 | 880,945 | | IV |
| CME Group Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39 | Treasury | 912828-Q7-8 | US TREASURY | 7,607,418 | 7,800,000 | 7,845,506 | 04/30/2021 | I |
| 0199999999 - Total | | | | 8,488,363 | 8,680,945 | 8,726,451 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | Cash | 000000-00-0 | CASH | 810,000 | 810,000 | XXX | | V |
| Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78 | Cash | 000000-00-0 | CASH | 2,400,000 | 2,400,000 | XXX | | V |
| Goldman Sachs International W22LROWP2IHZNBB6K528 | Cash | 000000-00-0 | CASH | 600,000 | 600,000 | XXX | | V |
| JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | Cash | 000000-00-0 | CASH | 80,000 | 80,000 | XXX | | V |
| 0299999999 - Total | | | | 3,890,000 | 3,890,000 | XXX | XXX | XXX |

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| US Bank | Portland OR | | 0.000 | 0 | 0 | (37,620,935) | XXX |
| JP Morgan Chase | New York, NY | | 0.000 | 0 | 0 | 24,396,608 | XXX |
| Wells Fargo | Portland, OR | | 0.000 | 0 | 0 | 10,845,139 | XXX |
| Northern Trust | Chicago, IL | | 0.000 | 0 | 0 | 3,685,830 | XXX |
| Federal Home Loan Bank | Des Moines, IA | | 0.000 | 0 | 0 | 1,611,447 | XXX |
| Wells Fargo | Portland OR, | C | 0.000 | 0 | 0 | 880,945 | XXX |
| Bank of Guam | Hagatna, GU | | 0.000 | 0 | 0 | 383,744 | XXX |
| 0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | 2,165,667 | 0 | (21,582) | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 2,165,667 | 0 | 4,161,196 | XXX |
| 0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 2,165,667 | 0 | 4,161,196 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | 0 | XXX |
| 0599999 Total - Cash | | XXX | XXX | 2,165,667 | 0 | 4,161,196 | XXX |

**TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR**

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1. | January | 105,817,203 | 4. | April | 99,307,293 | 7. | July | (13,364,918) | 10. | October | 40,575,267 |
| 2. | February | 95,341,818 | 5. | May | 115,991,018 | 8. | August | (8,982,507) | 11. | November | (300,279) |
| 3. | March | 52,314,600 | 6. | June | 103,604,237 | 9. | September | 9,253,666 | 12. | December | 4,161,196 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 4899999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 6599999. Subtotal - Bank Loans | | | | | | 0 | 0 | 0 |
| 7799999. Total - Issuer Obligations | | | | | | 0 | 0 | 0 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 8199999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 8299999. Total - Bank Loans | | | | | | 0 | 0 | 0 |
| 8399999. Total Bonds | | | | | | 0 | 0 | 0 |
| 825252-40-6 | Invesco Treasury Portfolio Money Market | | 12/31/2018 | 2.300 | | 36,128,999 | 0 | 645,776 |
| 60934N-50-0 | Federated Treasury Obligations Fund 68 | | 12/31/2018 | 2.310 | | 35,289,526 | 0 | 289,526 |
| 09248U-71-8 | Blackrock Money Market Fund 060 | | 12/31/2018 | 2.190 | | 5,247,770 | 0 | 247,770 |
| 38141W-32-3 | Goldman Sachs Financial Square Treasury Obligations Fund 468 | | 12/31/2018 | 2.360 | | 35,059,124 | 0 | 207,285 |
| 31846V-54-2 | First American Money Market Fund 3678 | | 12/31/2018 | 2.360 | | 15,044,513 | 0 | 111,813 |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 126,769,932 | 0 | 1,502,170 |
| 60934N-10-4 | Federated Government Obligations Fund 5 | | 12/31/2018 | 2.260 | | 196,300 | 0 | 3,107 |
| 8699999. Subtotal - All Other Money Market Mutual Funds | | | | | | 196,300 | 0 | 3,107 |
| 8899999 - Total Cash Equivalents | | | | | | 126,966,232 | 0 | 1,505,277 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusted Carrying Value | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1. Alabama AL | | | 0 | 0 | 0 | 0 |
| 2. Alaska AK | | | 0 | 0 | 0 | 0 |
| 3. Arizona AZ | | | 0 | 0 | 0 | 0 |
| 4. Arkansas AR | B | RSD by INS Cod Sec. 23-71-110 | 0 | 0 | 340,260 | 327,031 |
| 5. California CA | B | § 10454 Ins. Code | 0 | 0 | 264,806 | 253,688 |
| 6. Colorado CO | | | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | | | 0 | 0 | 0 | 0 |
| 8. Delaware DE | | | 0 | 0 | 0 | 0 |
| 9. District of Columbia DC | | | 0 | 0 | 0 | 0 |
| 10. Florida FL | | | 0 | 0 | 0 | 0 |
| 11. Georgia GA | B | RSD by Ins Code Sec. 33-3-9 | 0 | 0 | 48,146 | 46,125 |
| 12. Hawaii HI | | | 0 | 0 | 0 | 0 |
| 13. Idaho ID | | | 0 | 0 | 0 | 0 |
| 14. Illinois IL | | | 0 | 0 | 0 | 0 |
| 15. Indiana IN | | | 0 | 0 | 0 | 0 |
| 16. Iowa IA | | | 0 | 0 | 0 | 0 |
| 17. Kansas KS | | | 0 | 0 | 0 | 0 |
| 18. Kentucky KY | | | 0 | 0 | 0 | 0 |
| 19. Louisiana LA | | | 0 | 0 | 0 | 0 |
| 20. Maine ME | | | 0 | 0 | 0 | 0 |
| 21. Maryland MD | | | 0 | 0 | 0 | 0 |
| 22. Massachusetts MA | B | RSD by Ins Code CH 175 SECTION 151 | 0 | 0 | 149,386 | 149,954 |
| 23. Michigan MI | | | 0 | 0 | 0 | 0 |
| 24. Minnesota MN | | | 0 | 0 | 0 | 0 |
| 25. Mississippi MS | | | 0 | 0 | 0 | 0 |
| 26. Missouri MO | | | 0 | 0 | 0 | 0 |
| 27. Montana MT | | | 0 | 0 | 0 | 0 |
| 28. Nebraska NE | | | 0 | 0 | 0 | 0 |
| 29. Nevada NV | | | 0 | 0 | 0 | 0 |
| 30. New Hampshire NH | | | 0 | 0 | 0 | 0 |
| 31. New Jersey NJ | | | 0 | 0 | 0 | 0 |
| 32. New Mexico NM | B | RSD by Ins Code Sec. 59a-5-19 | 0 | 0 | 216,659 | 207,563 |
| 33. New York NY | | | 0 | 0 | 0 | 0 |
| 34. North Carolina NC | B | RSD by Ins Code Article 5, Sec. 58-5-58 | 0 | 0 | 464,199 | 493,923 |
| 35. North Dakota ND | | | 0 | 0 | 0 | 0 |
| 36. Ohio OH | | | 0 | 0 | 0 | 0 |
| 37. Oklahoma OK | | | 0 | 0 | 0 | 0 |
| 38. Oregon OR | B | For the benefit of all policyholders | 3,273,959 | 3,136,500 | 448,158 | 449,861 |
| 39. Pennsylvania PA | | | 0 | 0 | 0 | 0 |
| 40. Rhode Island RI | | | 0 | 0 | 0 | 0 |
| 41. South Carolina SC | | | 0 | 0 | 0 | 0 |
| 42. South Dakota SD | | | 0 | 0 | 0 | 0 |
| 43. Tennessee TN | | | 0 | 0 | 0 | 0 |
| 44. Texas TX | | | 0 | 0 | 0 | 0 |
| 45. Utah UT | | | 0 | 0 | 0 | 0 |
| 46. Vermont VT | | | 0 | 0 | 0 | 0 |
| 47. Virginia VA | | | 0 | 0 | 0 | 0 |
| 48. Washington WA | | | 0 | 0 | 0 | 0 |
| 49. West Virginia WV | | | 0 | 0 | 0 | 0 |
| 50. Wisconsin WI | | | 0 | 0 | 0 | 0 |
| 51. Wyoming WY | | | 0 | 0 | 0 | 0 |
| 52. American Samoa AS | | | 0 | 0 | 0 | 0 |
| 53. Guam GU | C | RSD by Ins Code 22 GCA Ch. 15 | 0 | 0 | 50,000 | 50,000 |
| 54. Puerto Rico PR | B | Title 26 § 313; 315a | 0 | 0 | 1,056,126 | 1,024,076 |
| 55. U.S. Virgin Islands VI | B | RSD by Ins code Title 22 Sec. 207 | 0 | 0 | 577,757 | 553,500 |
| 56. Northern Mariana Islands MP | | | 0 | 0 | 0 | 0 |
| 57. Canada CAN | | | 0 | 0 | 0 | 0 |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Subtotal | XXX | XXX | 3,273,959 | 3,136,500 | 3,615,497 | 3,555,721 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |

# ALPHABETICAL INDEX

**ANNUAL STATEMENT BLANK**


Analysis of Increase in Reserves During The Year ..... 7
Analysis of Operations By Lines of Business ..... 6
Asset Valuation Reserve Default Component ..... 30
Asset Valuation Reserve Equity ..... 32
Asset Valuation Reserve Replications (Synthetic) Assets ..... 35
Asset Valuation Reserve ..... 29
Assets ..... 2
Cash Flow ..... 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts ..... 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense ..... 10
Exhibit 2 - General Expenses ..... 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) ..... 11
Exhibit 4 - Dividends or Refunds ..... 11
Exhibit 5 - Aggregate Reserve for Life Contracts ..... 12
Exhibit 5 - Interrogatories ..... 13
Exhibit 5A - Changes in Bases of Valuation During The Year ..... 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts ..... 14
Exhibit 7 - Deposit-Type Contracts ..... 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 ..... 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 ..... 17
Exhibit of Capital Gains (Losses) ..... 8
Exhibit of Life Insurance ..... 25
Exhibit of Net Investment Income ..... 8
Exhibit of Nonadmitted Assets ..... 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values ..... 27
Five-Year Historical Data ..... 22
Form for Calculating the Interest Maintenance Reserve (IMR) ..... 28
General Interrogatories ..... 20
Jurat Page ..... 1
Liabilities, Surplus and Other Funds ..... 3
Life Insurance (State Page) ..... 24
Notes To Financial Statements ..... 19
Overflow Page For Write-ins ..... 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years ..... SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years ..... SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years ..... SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country ..... SI04
Schedule D - Verification Between Years ..... SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years ..... SI10

**ANNUAL STATEMENT BLANK (Continued)**


Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years ..... SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years ..... SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification ..... SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash ..... E26
Schedule E - Part 2 - Cash Equivalents ..... E27
Schedule E - Part 2 - Verification Between Years ..... SI15
Schedule E - Part 3 - Special Deposits ..... E28
Schedule F ..... 36
Schedule H - Accident and Health Exhibit - Part 1 ..... 37
Schedule H - Part 2, Part 3 and Part 4 ..... 38
Schedule H - Part 5 - Health Claims ..... 39
Schedule S - Part 1 - Section 1 ..... 40
Schedule S - Part 1 - Section 2 ..... 41
Schedule S - Part 2 ..... 42
Schedule S - Part 3 - Section 1 ..... 43
Schedule S - Part 3 - Section 2 ..... 44
Schedule S - Part 4 ..... 45
Schedule S - Part 5 ..... 46
Schedule S - Part 6 ..... 47
Schedule S - Part 7 ..... 48
Schedule T - Part 2 Interstate Compact ..... 50
Schedule T - Premiums and Annuity Considerations ..... 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group ..... 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System ..... 52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates ..... 53
Summary Investment Schedule ..... SI01
Summary of Operations ..... 4
Supplemental Exhibits and Schedules Interrogatories ..... 54